Bloomberg World Government Ex-Italy, Ex-Japan, and Ex-Spain Inflation-Linked Bond Index (Series-B)

The rules of this Index are described in the <u>Bloomberg World Government Inflation-Linked Bond (WGILB) Index Methodology</u> with the additional maturity constraint described below. These documents collectively constitute the index methodology for this Index.

The Bloomberg World Government Ex-Italy, Ex-Japan, and Ex-Spain Inflation-Linked Bond Index measures the performance of The Bloomberg Worled Government Inflation-Linked Bond Index excluding inflation-linked bonds from Italy, Japan, and Spain. History is backfilled to February 2015.

Index Tickers BCIEJST: Total Return USD Unhedged

BCIEJSH: Total Return CHF Hedged

Features Specific to this Index

Country The index excludes inflation-linked bonds from the countries of Italy, Japan, and Spain.

Publication Currency

Bloomberg may offer this index in additional currencies for both unhedged and hedged indices. See Appendix 2 of the <u>Bloomberg</u> <u>Fixed Income Index Methodology</u> for Currency Hedging and Currency Returns.

Environmental, Social and Governance (ESG) Disclosures

This Index does not take into account any ESG factors or pursue any ESG objectives. Please refer to the <u>Bloomberg Fixed Income</u> <u>Methodology</u> for ESG disclosures.

Document Version History

Date	Update
June 2024	Publication in new format

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