

# Bloomberg U.S. Treasury TIPS 0-5 Years Index

The rules of this Index are described in [Bloomberg US Treasury Inflation-Linked Bond Index](#) ("Parent Index") with the exception of the "Features Specific to this Index" described below. These documents collectively constitute the index methodology for this Index.

The Bloomberg U.S. Treasury TIPS 0-5 Years Index measures the performance of the US Treasury Inflation Protected Securities (TIPS) market with 0-5 year maturities. Federal Reserve holdings of US TIPS are not index eligible and are excluded from the face amount outstanding of each bond in the index. To be included in the index, securities must have less than five years remaining to maturity. The index was created in June 2010, with history backfilled to February 1, 2002.

**Index ID** 23034

**Base Currency Index Ticker** I23034US / LTP5TRUU: Total Return USD Unhedged

## Features Specific to this Index

**Maturity** Less than five years until final maturity, regardless of optionality.

## Publication Currency

Bloomberg may offer this index in additional currencies for both unhedged and hedged indices.

- See Appendix 2 of the [Bloomberg Fixed Income Index Methodology](#) for Currency Hedging and Currency Returns.
- See Appendix 12 of the [Bloomberg Fixed Income Index Methodology](#) for Index Identification and Publication Currency.

### 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 [Bloomberg Fixed Income Methodology](#) for ESG disclosures.

### Document Version History

Date	Update
April 2024	Publication in new format

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