

# **Bloomberg Inflation Linked Swap Total Return Indices**

May, 2024

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## Introduction

This document is intended to be read in conjunction with the [Bloomberg Multi-Asset Basket of Indices Methodology](#); these documents collectively constitute the index methodology for the Indices.

The Bloomberg Inflation Linked Swap Total Return Indices (the “Indices” and each an “Index”) aims to reflect the performance of a portfolio allocating fixed weights to an inflation swap index, an interest rate swap index and an overnight total return index. Each Index allocates fixed weights to its constituents as detailed in Table 2. There are no minimum liquidity requirements.

The calculation of the Index follows the methodology specified in the [Bloomberg Multi-Asset Basket of Indices Methodology](#). The calculation of the Bloomberg Nominal EUR 10Y Spot Swap Tracker Index follows the methodology specified in the [Bloomberg Nominal Spot Swap Tracker Indices Specifications](#). The Bloomberg Inflation Swap EUR 10YR Zero Coupon Index follows the methodology specified in the [Bloomberg Inflation Swap Tracker Indices Methodology](#), while the Bloomberg RFR EUR Lagged Overnight Cash Index follows the methodology specified in the [Bloomberg RFR EUR Lagged Overnight Cash Index Methodology](#).

## Index Specification

### Fixings

Fixing	Pricing Source
Closing Fixing	The official price as sourced from the Bloomberg Professional Services data field “PX_LAST”

### Funded Constituents

Constituent	Constituent Ticker	Constituent Currency
Bloomberg RFR EUR Lagged Overnight Cash Index	BTSIEURL	EUR

### Index Base Value

100

### Index Business Days

Prior to the Index Commencement Date, days on which the TARGET (Trans-European Automated Real-Time Gross Settlement Express Transfer) system is open for business and on which settlement activities are performed.

From (and including) the Index Commencement Date, Monday to Friday, except for 1<sup>st</sup> January.

### Index Currency

The relevant currency as specified under column ‘Index Currency’ in Table 1.

### Observation Business Days

Data Field	Observation Business Days
Index	Index Business Days
Price	Index Business Days
Spot Exchange Rate	Index Business Days

### Pricing Days

The business days with respect to each Constituent.

### Rebalance Business Days

Days on which the TARGET (Trans-European Automated Real-Time Gross Settlement Express Transfer) system is open for business and on which settlement activities are performed.

### Rebalance Length

1 (one) day

### Rebalance Start Date

The last Rebalance Business Day of each month.

### Unfunded Constituents

Constituent	Constituent Ticker	Constituent Currency
Bloomberg Inflation Swap EUR 10YR Zero Coupon Index	BSWIZE10	EUR
Bloomberg Nominal EUR 10Y Spot Swap Tracker Index	BTSIEU10	EUR

### Units Determination Business Days

Rebalance Business Days

### Units Determination Lag

1 (one)

### Weighting Scheme

Fixed Weight

<b>Weights Determination Business Days</b>	n/a
<b>Weights Determination Lag</b>	n/a

**Table 1: Index Information**

Index	Index Base Date	Index Commencement Date	Ticker	Index Currency
Bloomberg EUR 10Y Inflation Linked Swap Total Return Index	30 <sup>th</sup> June 2022	2 <sup>nd</sup> April 2024	-	EUR

**Table 2: Constituents**

Index	Constituent Currency	Constituent	Constituent Ticker	Fixed Weights
Bloomberg EUR 10Y Inflation Linked Swap Total Return Index	EUR	Bloomberg Inflation Swap EUR 10YR Zero Coupon Index	BSWIZE10	100%
Bloomberg EUR 10Y Inflation Linked Swap Total Return Index	EUR	Bloomberg Nominal EUR 10Y Spot Swap Tracker Index	BTSIEU10	100%
Bloomberg EUR 10Y Inflation Linked Swap Total Return Index	EUR	Bloomberg RFR EUR Lagged Overnight Cash Index	BTSIEURL	100%

**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 Multi-Asset Basket of Indices Methodology](#) for ESG disclosures.

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