

EUR FRN Corporate Index

This document is intended to be read in conjunction with the [Bloomberg Fixed Income Index Methodology](#); these documents collectively constitute the index methodology for this Index.

The Bloomberg EUR FRN Corporate Index measures investment grade, EUR-denominated, floating-rate, corporate debt. To be included, securities must have at least one month remaining until final maturity, and a minimum of one year until maturity when originally issued. The Index was created in, and has history backfilled to, December 1, 2003.

The features specific to this Index are set out below.

Description of Index Constituents EUR Investment Grade FRN Bonds

Index Ticker I08181EU Index: Total Return EUR Unhedged

Eligibility Requirements:

Currency Principal and interest must be denominated in EUR

Credit Rating Investment Grade

Coupon

- 3-month EURIBOR-based fixed spread securities
- Quarterly payment compound ESTR-based fixed spread securities

Sector Corporate

Minimum Amount Outstanding EUR 300mn minimum par amount outstanding

Maturity At least one month until final maturity, and a minimum of one year until maturity when originally issued

Minimum Liquidity Requirements See Minimum Amount Outstanding specified above

Rebalance Date Monthly

Document Version History

Date	Update
September 2023	Publication in new format

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.

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