Bloomberg Euro Aggregate 1-5 Year Index

The rules of this Index are described in <u>Bloomberg Euro Aggregate Index</u> ("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 Euro Aggregate 1-5 Year Index tracks EUR-denominated, investment grade, fixed-rate bonds, including treasuries, government-related, corporate and securitized issues. The Index includes securities with at least one, and up to, but not including, five years until final maturity. The index was created in January 2005, with history backfilled to June 1, 1998.

Index ID 10463

Base Currency Index

110463EU: Total Return EUR Unhedged

Ticker

Features Specific to this Index

Maturity At least one year and up to, but not including, 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 <u>Bloomberg Fixed Income Index Methodology</u> for Currency Hedging and Currency Returns.
- See Appendix 12 of the <u>Bloomberg Fixed Income Index Methodology</u> 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 <u>Bloomberg Fixed Income</u> <u>Methodology</u> for ESG disclosures.

Document Version History

| Date | Update |
|---------------|----------------------------|
| December 2023 | Publication in new format. |

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