

Bloomberg Euro Treasury Bills 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 Euro Treasury Bills Index measures the performance of treasury bills issued by the largest government bond issuers in the Eurozone. Eligible countries for the index include: Belgium, France, Germany, Italy, Netherlands, Portugal, and Spain. The index was launched in November 2007.

Index ID	18259
Base Currency Index Ticker	118259EU / LEB1TREU: Total Return EUR Unhedged

Eligibility Requirements

Currency	Principal and interest must be denominated in EUR.
Sector	Treasury bills only.
Credit Rating	<p>Securities must be rated investment grade (Baa3/BBB-/BBB- or higher) using the middle rating of Moody's, S&P and Fitch; when a rating from only two agencies is available, the lower is used; when only one agency rates a bond, that rating is used. In cases where explicit bond level ratings may not be available, other sources may be used to classify securities by credit quality:</p> <ul style="list-style-type: none"> • Local currency treasury issues are classified using the middle issuer level rating from each agency for all outstanding bonds, even if bond level ratings are available. • Expected ratings at issuance may be used to ensure timely index inclusion or to properly classify split-rated issuers. • Unrated securities may use an issuer rating for index classification purposes if available. Unrated subordinated securities may use a subordinated issuer rating if available.
Country	Countries include Belgium, France, Germany, Italy, Netherlands, Portugal, and Spain.
Minimum Liquidity Requirements	EUR 1bn minimum par amount outstanding.
Maturity	Up to 1.041 years remaining to maturity.
Market of Issue	Eurozone only

Security Types

Included

- Original issue zero coupon

Excluded

- Inflation-linked bonds
- Floating-rate bonds

Eligible Tickers

To be eligible for the index, bonds must be from one of the following Bloomberg tickers: BGTB, BOTS, BTF, BUBILL, DTB, PORTB, and SGTL.

Rebalance Date

The last business day of each month.

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
December 2023	Publication in new format

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