

# Euro Corporate 0-5 Year Index

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

The Bloomberg Euro Corporate 0-5 Year Index measures EUR-denominated, investment grade, corporate debt. To be included, securities must have between one month and up to, but not including five years remaining until final maturity. The Index was created in November 2022, with history backfilled to, January 1, 2013.

The features specific to this Index are set out below.

**Description of Index Constituents** EUR Investment Grade Bonds

**Index Ticker** I37433EU Index: Total Return EUR Unhedged

## Eligibility Requirements:

**Currency** Principal and interest must be denominated in EUR

**Credit Rating** Investment Grade

**Sector** Corporate

**Minimum Amount Outstanding** EUR 300mn par amount outstanding

**Maturity** At least one month and up to, but not including five years remaining until maturity, regardless of optionality

**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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