

Euro Liquid Corporate 3-5 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 Liquid Corporate 3-5 Year Index measures EUR-denominated, investment grade, corporate debt. To be included, securities must have between three years and up to, but not including five years remaining until final maturity. Additionally, securities must have a minimum par amount outstanding of EUR 500mn and have been issued within the past five years. The Index was created in February 2023, 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 I37604EU 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 500mn par amount outstanding

Maturity At least three years and up to, but not including five years remaining until final maturity, regardless of optionality

Time Since Issuance Securities must have been issued within the past five years

Minimum Liquidity Requirements See Minimum Amount Outstanding and Time Since Issuance 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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