Bloomberg Euro Liquid Corporate 7-10 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 Liquid Corporate 7-10 Year Index tracks EUR-denominated, investment grade, fixed-rate corporate bonds. The Index includes securities with at least seven, and up to, but not including, ten years until final maturity, and a minimum par amount outstanding of EUR 500mn. The index was created in December 2023, with history backfilled to January 1, 2019.

Index ID 38484

Base Currency Index

138484EU: Total Return EUR Unhedged

Ticker

Features Specific to this Index

Maturity At least seven years and up to, but not including, ten years until final maturity, regardless of optionality.

Minimum Liquidity Requirements

EUR 500mn minimum par amount outstanding.

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	First publication.

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