Bloomberg Euro Intermediate Corporate 80% IG 20% HY Index

The Bloomberg Euro Intermediate Corporate 80% IG 20% HY Index has been created by combining <u>Bloomberg Euro Aggregate</u>: <u>Corporates - Intermediate Index</u>, <u>Bloomberg Euro Corporate Intermediate ex Financials Index</u> and <u>Bloomberg Euro High Yield Intermediate BB ex Financials 3% Index</u> in the following proportion:

- Bloomberg Euro Aggregate: Corporates Intermediate Index 40%,
- 2. Bloomberg Euro Corporate Intermediate ex Financials Index 40% and
- 3. Bloomberg Euro High Yield Intermediate BB ex Financials 3% Index 20%;

Please refer to the methodologies of the underlying indices for further information including as to any ESG factors specific to them.

Index ID 38510

Index Ticker I38510EU Index - Total Return EUR Unhedged

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.

Version History

Date	Update
January 2024	Index creation

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