

Bloomberg Euro Inflation-Linked Index (Series-L)

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 Inflation-Linked Index (Series-L) measures the performance of investment-grade Eurozone government inflation-linked debt. To be eligible, securities must be issued by a sovereign country participating in the European Monetary Union (EMU). The index was created in August 2004, with history backfilled to January 1, 1999.

Index ID	9384
Base Currency Index Ticker	I09384EU / LF96TREU: Total Return EUR Unhedged

Eligibility Requirements:

Currency	Principal and coupon must be denominated in EUR.	
Sector	Treasury bonds only.	
Credit Rating	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: <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. 	
Country	The following countries are eligible as of December 2023: France, Germany, Italy, and Spain	
Minimum Liquidity Requirements	EUR 500mn minimum par amount outstanding.	
Coupon	Fixed-rate nominal coupon.	
Maturity	At least one year until final maturity, regardless of optionality.	
Security Types	<p>Included</p> <ul style="list-style-type: none"> Eligible bonds must be capital-indexed and linked to a commonly used domestic inflation index 	<p>Excluded</p> <ul style="list-style-type: none"> Nominal bonds and floating-rate bonds Non-government inflation-linked bonds STRIPS, Treasury bills, bellwethers Private placements, retail bonds
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

Disclaimer

BLOOMBERG, BLOOMBERG INDICES and Bloomberg Euro Inflation-Linked Index (Series-L) (the "Index") are trademarks or service marks of Bloomberg Finance L.P. Bloomberg Finance L.P. and its affiliates, including Bloomberg Index Services Limited, the administrator of the Indices (collectively, "Bloomberg") or Bloomberg's licensors own all proprietary rights in the Indices. Bloomberg does not guarantee the timeliness, accuracy or completeness of any data or information relating to the Indices. Bloomberg makes no warranty, express or implied, as to the Indices or any data or values relating thereto or results to be obtained therefrom, and expressly disclaims all warranties of merchantability and fitness for a particular purpose with respect thereto. It is not possible to invest directly in an Index. Back-tested performance is not actual performance. Past performance is not an indication of future results. To the maximum extent allowed by law, Bloomberg, its licensors, and its and their respective employees, contractors, agents, suppliers and vendors shall have no liability or responsibility whatsoever for any injury or damages - whether direct, indirect, consequential, incidental, punitive or otherwise - arising in connection with the Indices or any data or values relating thereto - whether arising from their negligence or otherwise. This document constitutes the provision of factual information, rather than financial product advice. Nothing in the Indices shall constitute or be construed as an offering of financial instruments or as investment advice or investment recommendations (i.e., recommendations as to whether or not to "buy", "sell", "hold", or to enter or not to enter into any other transaction involving any specific interest or interests) by Bloomberg or a recommendation as to an investment or other strategy by Bloomberg. Data and other information available via the Indices should not be considered as information sufficient upon which to base an investment decision. All information provided by the Indices is impersonal and not tailored to the needs of any person, entity or group of persons. Bloomberg does not express an opinion on the future or expected value of any security or other interest and do not explicitly or implicitly recommend or suggest an investment strategy of any kind. Customers should consider obtaining independent advice before making any financial decisions. © 2023 Bloomberg. All rights reserved. This document and its contents may not be forwarded or redistributed without the prior consent of Bloomberg.

The BLOOMBERG TERMINAL service and Bloomberg data products (the "Services") are owned and distributed by Bloomberg Finance L.P. ("BFLP") except (i) in Argentina, Australia and certain jurisdictions in the Pacific islands, Bermuda, China, India, Japan, Korea and New Zealand, where Bloomberg L.P. and its subsidiaries distribute these products, and (ii) in Singapore and the jurisdictions serviced by Bloomberg's Singapore office, where a subsidiary of BFLP distributes these products.

Take the next step.

For additional information,
email indexhelp@bloomberg.net
or press the <HELP> key twice
on the Bloomberg Terminal*

[bloomberg.com/indices](https://www.bloomberg.com/indices)

Beijing	Hong Kong	New York	Singapore
+86 10 6649 7500	+852 2977 6000	+1 212 318 2000	+65 6212 1000
Dubai	London	San Francisco	Sydney
+971 4 364 1000	+44 20 7330 7500	+1 415 912 2960	+61 2 9777 8600
Frankfurt	Mumbai	São Paulo	Tokyo
+49 69 9204 1210	+91 22 6120 3600	+55 11 2395 9000	+81 3 4565 8900