Bloomberg Euro-Aggregate: Treasury -- 1-3 Year Index

The rules of this Index are described in the <u>Bloomberg Euro Treasury Index Methodology</u> with the additional maturity constraint described below. These documents collectively constitute the index methodology for this Index.

The Bloomberg Euro-Aggregate: Treasury -- 1-3 Year Index measures the Euro Treasury Index, filtering for securities with maturities between 1 and 3 years. This index was launched in August 1998, with history backfilled to June 1998.

Index ID 2119

Base Currency Index IO2119EU/LETITREU: Total Return EUR Unhedged Ticker

Features Specific to this Index

Maturity At least one year and up to, but not including, three years until final maturity, regardless of optionality.

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 |
|------------|---------------------------|
| April 2024 | Publication in new format |

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+1 212 318 2000

San Francisco

Singapore +65 6212 1000

Sydney +61 2 9777 8600 **Tokyo** +81 3 4565 8900