Bloomberg Euro Treasury 1-10 Years 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 Treasury 1-10 Years Index measures the Euro Treasury Index, filtering for securities with maturities between 1 and 10 years. This index was launched in May 2004, with history backfilled to January 2004.

Index ID 9122

Base Currency Index

109122EU/LF87TREU: Total Return EUR Unhedged

Ticker

Features Specific to this Index

Maturity At least one year and up to, but not including, ten 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 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 <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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