

Bloomberg France Treasury Bond Index

The rules of this Index are described in the [Bloomberg Euro Aggregate Index Methodology](#) with the additional country constraint described below. These documents collectively constitute the index methodology for this Index.

The Bloomberg France Treasury Bond Index is a subset of the Euro Aggregate Index, consisting of only treasuries with France as the country of risk. This index differs from the treasury portion of the Euro Aggregate index by being downgrade tolerant: should France's credit rating get downgraded to high yield, this index would continue to represent French treasury debt. This index was launched in May 2012, with history backfilled to June 1998.

Index ID	28452
Base Currency Index Ticker	LTFRTREU: Total Return EUR Unhedged

Features Specific to this Index

Credit Rating	In the event that France is downgraded to high yield, this index will continue to include those treasuries and represent French treasury securities.
Country	France only

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
April 2024	Publication in new format

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