

Bloomberg RFR EUR Lagged Overnight Cash Index

March 2024

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Introduction

This document is intended to be read in conjunction with the [Bloomberg Cash Deposit Indices Methodology](#); these documents collectively constitute the index methodology for the Indices.

The Bloomberg RFR EUR Lagged Overnight Cash Index aims to reflect the performance of investing a cash position at a specified Cash Rate. There are no minimum liquidity requirements.

Index Specification

Cash Rate	€STR				
Cash Rate Observation Business Days	Pricing Days				
Cash Rate Observation Lag	1 (one)				
Cash Rate Ticker	ESTRON Index				
Constituent Currency	EUR				
Days Per Year	360				
Fixings	<table border="1"> <thead> <tr> <th>Fixing</th> <th>Pricing Source</th> </tr> </thead> <tbody> <tr> <td>Closing Fixing</td> <td>The official price as sourced from the Bloomberg Professional Services data field "PX_LAST"</td> </tr> </tbody> </table>	Fixing	Pricing Source	Closing Fixing	The official price as sourced from the Bloomberg Professional Services data field "PX_LAST"
Fixing	Pricing Source				
Closing Fixing	The official price as sourced from the Bloomberg Professional Services data field "PX_LAST"				
Index Base Date	2 nd October 2019				
Index Base Value	100.0000				
Index Business Days	Monday to Friday				
Index Commencement Date	28 th March 2024				
Index Currency	EUR				
Interest Reset Days	Pricing Days				
Pricing Days	A day subject to the relevant TARGET calendar.				
Ticker	BTSIEURL				

Glossary

The following terms are used by this index in addition to those in the [Bloomberg Cash Deposit Indices Methodology](#).

Cash Rate Observation Business Days	The days from which Cash Rate can be observed on.
Cash Rate Observation Date	With respect to an Interest Reset Day, it is the Cash Rate Observation Business Days occurring the Cash Rate Observation Lag number of Cash Rate Observation Business Days prior.
Cash Rate Observation Lag	The number of Cash Rate Observation Business Days for which the Cash Rate may be lagged.

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 Cash Deposit Indices Methodology](#) for ESG disclosures.

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