

# Bloomberg EUR Non-Government Float Adjusted Bond Index

This document is intended to be read in conjunction with the [Bloomberg Euro Aggregate Index Methodology](#); these documents collectively constitute the index methodology for this Index.

The Bloomberg EUR Non-Government Float Adjusted Bond Index is based on the Bloomberg Euro Aggregate Index, and applies additional rules for eligibility. To be eligible for the index, bonds must be Euro-denominated, and must not be from select sectors. The index was launched in December 2004, with index history available from January 1, 2004.

**Description of Index Constituents** EUR denominated Bonds Ex Treasury, US Agency and US Local Authority

**Index Ticker** I23044US Index: Total Return USD Unhedged

## Eligibility Requirements:

**Currency** Principal and coupon must be denominated in EUR

**Sector** Corporates, Securitized, Non US Agency and Non US Local Authority issuers only

**Credit Rating** Investment Grade

**Minimum Amount Outstanding** EUR 300mn minimum par amount outstanding

**Maturity** Securities with at least one year remaining to maturity, regardless of optionality.

**Minimum Liquidity Requirements** See Minimum Amount Outstanding specified above

**Rebalance Date** Monthly

**Environmental, Social and Governance (ESG)**

The Index does not take into account any ESG factors or pursue any ESG objectives, please refer to the [Bloomberg Fixed Income Methodology](#) ESG disclosure.

**Document Version History**

Date	Update
November 2023	Publication in new format

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