

Euro Treasury 50bn 1-3 Year Bond Index

The rules of this index are described in [Bloomberg Euro Treasury Index](#), with the exception of the “Features Specific to this Index” described below. These documents collectively constitute the index methodology for this Index.

The Bloomberg Euro Treasury 50bn 1-3 Year Bond Index measures the performance of investment grade, EUR-denominated, fixed-rate government debt. Country eligibility is defined as those countries in the Bloomberg Euro Treasury Index that had at least EUR50bn in issuance at the time of index inception. Eligible countries include: Austria, Belgium, Finland, France, Germany, Ireland, Italy, Netherlands, Portugal, and Spain. The Index includes securities with at least one, and up to, but not including, three years until final maturity. The index was created in September 2019, with history backfilled to July 1, 2010.

Index ID 35206

Base Currency Index Ticker I35206EU: Total Return EUR Unhedged

Features Specific to this Index

Country The following countries are eligible for the index: Austria, Belgium, Finland, France, Germany, Ireland, Italy, Netherlands, Portugal, and Spain.

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 [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	First publication.
July 2024	Change of country inclusion rule to a static list of countries

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