

Bloomberg Euro Aggregate Treasury Index

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

The Bloomberg Euro Aggregate Treasury Index consists of fixed-rate, investment-grade sovereign debt from member states of the European Union that also participate in the European Monetary Union. This index currently contains euro-denominated issues from 19 countries. The Euro Aggregate Treasury Index rolls up to other flagship indices such as the Global Aggregate Index. The index includes securities with remaining maturity of at least one year. The index was created in August 1998, with history backfilled to June 1, 1998.

Index ID	2004
Base Currency Index Ticker	I02004EU / LEATTREU: Total Return EUR Unhedged

Eligibility Requirements:

Currency	Principal and interest must be denominated in EUR.
Sector	Treasuries only.
Credit Rating	<p>Securities must be rated investment grade (Baa3/BBB-/BBB- or higher) using the middle rating of Moody's, S&P and Fitch; when a rating from only two agencies is available, the lower is used; when only one agency rates a bond, that rating is used. In cases where explicit bond level ratings may not be available, other sources may be used to classify securities by credit quality:</p> <ul style="list-style-type: none"> Local currency treasury issues are classified using the middle issuer level rating from each agency for all outstanding bonds, even if bond level ratings are available. Expected ratings at issuance may be used to ensure timely index inclusion or to properly classify split-rated issuers.
Country	Countries eligible for inclusion must be member states of the European Union that also participate in the European Monetary Union and must have an investment grade sovereign rating (Baa3/BBB-/BBB- or above) using the current rating methodology outlined above.
Minimum Liquidity Requirements	EUR 300mn minimum par amount outstanding.
Coupon	<ul style="list-style-type: none"> Fixed-rate coupon Step-up coupons and those that change according to a predetermined schedule are also included.
Maturity	At least one year until final maturity, regardless of optionality.

Market of Issue Issuers included in the index are member states of the European Union that also participate in the European Monetary Union. Fully taxable, publicly issued in the index member domestic markets.

Security Types	Included	Excluded
	<ul style="list-style-type: none">• Fixed-rate bullet, putable and callable bonds• Soft bullets• Original issue zero coupon and underwritten MTN	<ul style="list-style-type: none">• Inflation-linked bonds• Strips• Floating-rate issues

Rebalance Date The last business day of each month.

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
December 2023	Publication in new format

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