

Bloomberg Euro Treasury 20+ Year Bond Index

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

The Bloomberg Euro Treasury 20+ Year Bond Index is based on the Bloomberg Euro Treasury Index, and applies additional rules for eligibility. To be eligible for the index, bonds must have at least 20 years remaining to maturity and be rated at least AA3 or higher. The index was launched in August 2007, with index history available from January 1, 1999.

Description of Index Constituents EUR denominated Treasury Bonds

Index Ticker BLETTREU Index: Total Return EUR Unhedged

Eligibility Requirements:

Currency Principal and coupon must be denominated in EUR

Sector Treasury issuers only

Credit Rating Securities must be rated AA3 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.

Minimum Amount Outstanding EUR 300mn minimum par amount outstanding

Maturity Securities with at least 20 years 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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