

# Bloomberg Gilts Float Adjusted Index

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

The Bloomberg Gilts Float Adjusted Index is based on the Bloomberg Sterling Aggregate Index, and applies additional rules for eligibility. To be eligible for the index, bonds must be issued by a Treasury issuer. The index was launched in August 2009, with index history available from July 1, 2009.

**Description of Index Constituents** GBP denominated Treasury Bonds

**Index Ticker** L24FTRUUIIndex: Total Return USD Unhedged

## Eligibility Requirements:

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

**Sector** Treasury issuer only

**Credit Rating** Investment Grade

**Minimum Amount Outstanding** GBP 200 Mn 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

**Float Adjustment**

- Adjustments to each security's amount outstanding are made using the latest data available until T-3 business days in the Projected Universe for Bank of England purchases of Gilts.
- The adjustments are reflected in the Returns Universe in the following month.

**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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