

Bloomberg Global Aggregate Float Adjusted: Corporate Index

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

The Bloomberg Global Aggregate Float Adjusted: Corporate Index is based on the Bloomberg Global Aggregate Corporate Index and adjustments to each security's amount outstanding are made for government purchases and sales for the Federal Reserve SOMA account. The index was launched in August 2009, with index history available from July 1, 2009.

Description of Index Constituents Global Corporates bonds

Index Ticker BFLGTRUU Index: Total Return USD Unhedged

Eligibility Requirements:

Currency

- Principal and coupon must be denominated in one of the following eligible currencies:
 - Americas: CAD, CLP, COP, MXN, PEN, USD
 - EMEA: CHF, CZK, DKK, EUR, GBP, HUF, ILS, NOK, PLN, RON, RUB, SEK
 - Asian-Pacific: AUD, CNY, HKD, IDR, JPY, KRW, MYR, NZD, SGD, THB

Sector Corporate issuer only

Credit Rating Investment Grade

Minimum Amount Outstanding Fixed minimum issue sizes are set for all local currency markets:

- 150mn: CAD
- 200mn: GBP
- 300mn: USD, EUR, CHF, AUD
- 500mn: NZD, SGD
- 1bn: RON, PEN
- 2bn: DKK, NOK, PLN, ILS, HKD, MYR
- 2.5bn: SEK
- 5bn: CNY*
- 10bn: MXN, CZK, THB
- 20bn: RUB
- 35bn: JPY
- 100bn: CLP
- 200bn: HUF

- 500bn: KRW
- 1trn: COP
- 2trn: IDR

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 government purchases and sales for the Federal Reserve SOMA account.
- 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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