

GBP Non-Government Float Adjusted Bond Index Methodology

This document is intended to be read in conjunction with the [Bloomberg Fixed Income Index Methodology](#); these documents collectively constitute the index methodology for this Index. This Index does not take into account any ESG factors or pursue any ESG objectives; please refer to the [Bloomberg Fixed Income Index Methodology](#) for more detail on ESG disclosures.

The Bloomberg GBP Non-Government Float Adjusted Bond Index is based on the [Bloomberg Pan European Aggregate Index](#), and applies additional rules for eligibility. To be eligible for the index, bonds must be GBP-denominated, and not be from a Treasury, UK agency, or UK local authority issuer. The index was launched in March 2007, with index history available from February 1, 2007.

Description of Index Constituents	GBP Investment Grade
Index Ticker	BGNFTRGU Index: Total Return GBP Unhedged

Eligibility Requirements

Currency	GBP
Sector	Treasury bonds, and bonds from Agency and Local Authority issuers with UK as country of risk, are excluded.
Credit Rating	Investment Grade
Minimum Amount Outstanding	GBP 200 Mn minimum par amount outstanding. Amount outstanding is adjusted for Bank for England's holdings, according to the Index Float Adjustment methodology.
Maturity	At least one year until final maturity, regardless of optionality
Rebalancing Frequency	Monthly

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