

# Bloomberg Global Aggregate US Treasury Float Adjusted Index

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

The Bloomberg Global Aggregate US Treasury Float Adjusted Index is based on the [Bloomberg Global Aggregate Index](#), and applies additional rules for eligibility. To be eligible for the index, bonds must be denominated in USD and be from a Treasury issuer. The index was launched in August 2009, with index history available from July 1, 2009.

**Description of Index Constituents** US Treasury Bonds

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

## Eligibility Requirements:

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

**Sector** US Treasury issuer only

**Credit Rating** Investment Grade

**Minimum Amount Outstanding** USD 300 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**

- Federal Reserve purchases of nominal US Treasuries in open market operations are adjusted using data made publicly available on the Federal Reserve Bank of New York website.
- Adjustments to each security's amount outstanding are made on a weekly basis 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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