

Bloomberg U.K. Government Inflation Linked Float Adjusted Bond Index

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

The Bloomberg U.K. Government Inflation Linked Float Adjusted Bond Index is based on the Bloomberg Global Inflation-Linked Index, and applied additional rules for eligibility. Bonds must be denominated in GBP. The index was launched in October 2010, with index history available from October 1, 1997.

Description of Index Constituents GBP denominated Inflation Linked Bonds

Index Ticker BUGFTRGU Index: Total Return GBP 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 At least one year until final 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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