

U.K. Government Float Adjusted Bond 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 U.K. Government Float Adjusted Bond Index is based on the Bloomberg Sterling Aggregate Index, and applies additional rules for eligibility. To be eligible for the index, bonds must be GBP-denominated, and be from a Treasury, Local Authority or Agency issuer. The index was launched in January 1999, with index history available from January 1, 1999.

Description of Index Constituents GBP Investment Grade Treasury, Agency, and Local Authority Bonds

Index Ticker BGGFTRGU Index: Total Return GBP Unhedged

Eligibility Requirements

Currency Principal and interest must be denominated in GBP.

Sector Treasury, Local Authority, and Agency bonds are included.

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

Rebalancing Frequency Monthly

Float Adjustment

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

Minimum Liquidity Requirements See Minimum Amount Outstanding specified above

Environmental, Social and Governance (ESG)

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.

Document Version History

Date	Update
November 2023	Publication in new format

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