

# Bloomberg GBP Non-Government 1-5 Year 200MM 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 GBP Non-Government 1-5 Year 200MM 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 must not be from Treasury, US Local Authority or US or UK Agency issuer. Additionally, the bonds must have between one year and up to five years remaining until maturity. The index was launched in April 2017, with index history available from January 1, 2012.

**Description of Index Constituents**      GBP Investment Grade Non-Government Bonds

**Index Ticker**      BNFATRGU Index: Total Return GBP Unhedged

## Eligibility Requirements

**Currency**      Principal and interest must be denominated in GBP

**Sector**      Corporates, Securitized, non-US and non-UK Agency and non-US Local Authority issuers only

**Credit Rating**      Investment Grade

**Minimum Amount Outstanding**      GBP 200 Mn minimum par amount outstanding.

**Maturity**      Between one year and up to five years until final maturity, regardless of optionality

**Rebalancing Frequency**      Monthly

**Minimum Liquidity Requirements**      See Minimum Amount Outstanding specified above

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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