

# Bloomberg Global Treasury Developed Countries Float Adjusted Index

The rules of this Index are described in the [Bloomberg Global Treasury Index Methodology](#) with the additional constraint described below. These documents collectively constitute the index methodology for this Index.

The Bloomberg Global Treasury Developed Countries Float Adjusted Index is a subset of the Bloomberg Global Treasury Index which excludes Emerging Market bonds. The amount outstanding of certain issuers are adjusted to exclude Federal Reserve, Bank of Canada and the Government of Canada, Bank of England, and Bank of Japan purchases of nominal bonds in open market operations. This index was launched in July 2024.

<b>Index ID</b>	38855
<b>Base Currency Index Ticker</b>	H38855US: Total Return USD hedged

## Features Specific to this Index

**Country** Bonds from Emerging Market countries (defined as EM per Bloomberg Index Methodology) are excluded.

**Float Adjustments to Amount Outstanding**

- 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 monthly basis in the Projected Universe for government purchases and sales for the Federal Reserve SOMA account conducted in the previous month. The adjustments are reflected in the Returns Universe in the following month
- When US Treasury bonds are issued or reopened, the initial par amount outstanding that enters the Projected Universe is reduced for any issuance bought by the Federal Reserve at auction
- Further amount outstanding adjustments are made for Bank of England and Bank of Japan purchases of Gilts and JGBs respectively.

## Publication Currency

Bloomberg may offer this index in additional currencies for both unhedged and hedged indices.

- See Appendix 2 of the [Bloomberg Fixed Income Index Methodology](#) for Currency Hedging and Currency Returns.
- See Appendix 12 of the [Bloomberg Fixed Income Index Methodology](#) for Index Identification and Publication Currency.

### Environmental, Social and Governance (ESG) Disclosures

This Index does not take into account any ESG factors or pursue any ESG objectives. Please refer to the [Bloomberg Fixed Income Methodology](#) for ESG disclosures.

### Document Version History

Date	Update
July 2024	Publication in new format

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