

Global Aggregate Float Adjusted Index

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

The Bloomberg Global Aggregate Float Adjusted Index is a multi-currency benchmark that includes investment grade, treasury, government-related, securitized, and corporate fixed-rate bonds from both developed and emerging market issuers. The amount outstanding of certain issuers are adjusted to exclude Federal Reserve, Bank of England, and Bank of Japan purchases of nominal bonds in open market operations. To be included, securities must have at least one year remaining until final maturity. The Index was created in August 2009, with history backfilled to, July 1, 2009.

The features specific to this Index are set out below.

Description of Index Constituents Global Investment Grade Bonds

Index Ticker I21107US Index: Total Return USD Unhedged

Eligibility Requirements:

Currency Principal and interest must be denominated in one of the following currencies:

- Americas: CAD, CLP, COP, MXN, PEN, USD
- EMEA: CHF, CZK, DKK, EUR, GBP, HUF, ILS, NOK, PLN, RON, RUB, SEK
- Asian-Pacific: AUD, CNY, HKD, IDR, JPY, KRW, MYR, NZD, SGD, THB

Credit Rating Investment Grade

Sector Treasury, Government-Related, Securitized, and Corporate

Minimum Amount Outstanding Fixed minimum issue sizes are set for local currency markets:

- 150mn: CAD
- 200mn: GBP
- 300mn: USD, EUR, CHF, AUD
- 500mn: NZD, SGD
- 1bn: RON, PEN
- 2bn: DKK, NOK, PLN, ILS, HKD, MYR
- 2.5bn: SEK
- 5bn: CNY
- 10bn: MXN, CZK, THB
- 20bn: RUB
- 35bn: JPY
- 100bn: CLP
- 200bn: HUF
- 500bn: KRW
- 1trn: COP
- 2trn: IDR

Float Adjustments to Amount Outstanding

- Federal Reserve purchases of nominal US Treasuries and US Corporate bonds 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
- Adjustments to par amount outstanding of US Corporates began on August 1, 2020
- Further amount outstanding adjustments are made for Bank of England and Bank of Japan purchases of Gilts and JGBs respectively.

Maturity

At least one year until final maturity, regardless of optionality

Minimum Liquidity Requirements

See Minimum Amount Outstanding and Float Adjustments to Amount Outstanding specified above

Rebalance Date

Monthly

Document Version History

Date	Update
September 2023	Publication in new format

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.

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