

Bloomberg U.S. Aggregate Float Adjusted Index

The rules of this Index are described in [Bloomberg US Aggregate Index](#) ("Parent Index") with the exception of the "Features Specific to this Index" described below. These documents collectively constitute the index methodology for this Index.

The Bloomberg U.S. Aggregate Float Adjusted Index measures the investment grade, US dollar-denominated, fixed-rate taxable bond market. The index includes Treasuries, government-related and corporate securities, fixed-rate agency MBS, ABS and CMBS (agency and non-agency). This index reduces the amount outstanding of any position owned by the Federal Reserve. The index was created in July 2009.

Index ID	20984
Base Currency Index Ticker	I20984US/ LBUFTRUU: Total Return USD Unhedged

Features Specific to this Index

- Float Adjustments**
- All Federal Reserve holdings (acquired through primary and secondary markets) are deducted from the index amount outstanding daily in the statistics universe up until T-3 (the third to last business day of the month)

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
April 2024	Publication in new format

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