

# Bloomberg Global Aggregate Float Adjusted Composite Index

The Bloomberg Global Aggregate Float Adjusted Composite Index has been created by combining below indices in the following proportion:

Index ID	Name	Weight %
20984	<a href="#">Bloomberg U.S. Aggregate Float Adjusted Index</a>	51.5528
28986	<a href="#">Bloomberg Global Aggregate ex-USD Float Adjusted RIC Capped Index</a>	48.4472

The Bloomberg Global Aggregate Float Adjusted Composite Index is a customized subset of the [Bloomberg Global Aggregate Float-Adjusted Index](#). This multi-currency benchmark includes fixed-rate treasury, government-related, corporate and securitized bonds from developed and emerging market issuers with maturities of more than one year. 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. The Index was created in March 2018, with history backfilled to July 1<sup>st</sup>, 2009.

Please refer to the methodologies of the underlying indices for further information including as to any ESG factors specific to them.

**Index Ticker** 133742US Index - Total Return USD Unhedged

H33742US Index - Total Return USD Hedged

**Rebalance Schedule** Monthly. On the last business day of the month, the index is rebalanced by having its weight of the USD component set to the market value weight of USD securities in the statistics universe of the [Bloomberg Global Aggregate Float-Adjusted and Scaled Index](#) on T-1 (one business day prior to month end)

## 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)

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.

## Version History

Date	Update
May 2024	Publication in new format

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