

# Bloomberg CMBS Invest. Grade Aaa: 1-3.5 Year Index

The rules of this Index are described in [Bloomberg US CMBS Investment Grade 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 CMBS Invest. Grade Aaa: 1-3.5 Year Index measures the market of AAA US Agency and US Non-Agency conduit and fusion CMBS deals with a minimum current deal size of \$300mn. The index is divided into two subcomponents: the US Aggregate-eligible component, which contains bonds that are ERISA eligible under the underwriter's exemption, and the non-US Aggregate-eligible component, which consists of bonds that are not ERISA eligible. Securities must have a remaining average life of at least 1 year, but less than 3.5 years. The Index was created in March 1999, with history backfilled to January 1, 1997.

**Index ID** 957

**Base Currency Index Ticker** I00957US / LC17TRUU: Total Return USD Unhedged

## Features Specific to this Index

**Credit Rating** Securities must be rated AAA or higher

**Maturity** Securities must have a remaining average life of at least 1 year, but less than 3.5 years.

## 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
March 2024	Publication in new format

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