

# US Corporate 0-5 Index

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

The Bloomberg US Corporate 0-5 Index measures USD-denominated, investment grade, corporate debt. To be included, securities must have between 1 month and up to, but not including five years remaining until final maturity, and a minimum par amount outstanding of USD 750mn. The index excludes 144A securities that do not also have a Reg-S tranche. The Index was created in November 2022, with history backfilled to, January 1, 2015.

The features specific to this Index are set out below.

**Description of Index Constituents** USD Investment Grade Bonds

**Index Ticker** I37432US Index: Total Return USD Unhedged

## Eligibility Requirements:

**Currency** Principal and interest must be denominated in USD

**Credit Rating** Investment Grade

**Sector** Corporate

**Minimum Amount Outstanding** USD 750mn par amount outstanding

**Maturity** At least one month and up to, but not including five years remaining until maturity, regardless of optionality

**Minimum Liquidity Requirements** See Minimum Amount Outstanding specified above

**Market of Issue** 144A securities that do not also have a Reg-S tranche are excluded

**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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