# Bloomberg Non-Agency Investment Grade CMBS: Eligible for U.S. Aggregate Index

The rules of this Index are described in the <u>Bloomberg US Aggregate</u> ("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 Non-Agency Investment Grade CMBS: Eligible for U.S. Aggregate Index measures the CMBS bonds in the Bloomberg US Aggregate Index that are non-agency. The index was created in February 1999 with history backfilled to January 1, 1997.

Index ID 31063

Base Currency Index I31063US: Total Return USD Unhedged

**Ticker** 

**Features Specific to this Index** 

**Sector** Non-agency CMBS

### **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 <u>Bloomberg Fixed Income Index Methodology</u> 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 <u>Bloomberg Fixed Income</u> <u>Methodology</u> for ESG disclosures.

# **Document Version History**

Date	Update
May 2024	Publication in new format

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