

Bloomberg Non-Agency Investment Grade CMBS: 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 Non-Agency Investment Grade CMBS: 1-3.5 Year Index measures the market of US Non-Agency conduit and fusion CMBS deals with a minimum current deal size of \$300mn and average life between 1 and 3.5 years. The index was created in April 2022, with history backfilled to January 1, 1997.

Index ID	31065
Base Currency Index Ticker	I31065US: Total Return USD Unhedged

Features Specific to this Index

Security Types	Agency CMBS are excluded
Average Life	Eligible bonds should have an average life greater than or equal to 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
July 2024	Publication in new format

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