

# Bloomberg CMBS Investment Grade: Aaa 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 Investment Grade: Aaa 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. The Index was created in March 1999, with history backfilled to January 1, 1997.

**Index ID** 956

**Base Currency Index Ticker** I00956US / LC16TRUU: Total Return USD Unhedged

## Features Specific to this Index

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

## 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
January 2024	Publication in new format

## Disclaimer

BLOOMBERG, BLOOMBERG INDICES and Bloomberg CMBS Investment Grade: Aaa Index (the "Index") are trademarks or service marks of Bloomberg Finance L.P. Bloomberg Finance L.P. and its affiliates, including Bloomberg Index Services Limited, the administrator of the Indices (collectively, "Bloomberg") or Bloomberg's licensors own all proprietary rights in the Indices. Bloomberg does not guarantee the timeliness, accuracy or completeness of any data or information relating to the Indices. Bloomberg makes no warranty, express or implied, as to the Indices or any data or values relating thereto or results to be obtained therefrom, and expressly disclaims all warranties of merchantability and fitness for a particular purpose with respect thereto. It is not possible to invest directly in an Index. Back-tested performance is not actual performance. Past performance is not an indication of future results. To the maximum extent allowed by law, Bloomberg, its licensors, and its and their respective employees, contractors, agents, suppliers and vendors shall have no liability or responsibility whatsoever for any injury or damages - whether direct, indirect, consequential, incidental, punitive or otherwise - arising in connection with the Indices or any data or values relating thereto - whether arising from their negligence or otherwise. This document constitutes the provision of factual information, rather than financial product advice. Nothing in the Indices shall constitute or be construed as an offering of financial instruments or as investment advice or investment recommendations (i.e., recommendations as to whether or not to "buy", "sell", "hold", or to enter or not to enter into any other transaction involving any specific interest or interests) by Bloomberg or a recommendation as to an investment or other strategy by Bloomberg. Data and other information available via the Indices should not be considered as information sufficient upon which to base an investment decision. All information provided by the Indices is impersonal and not tailored to the needs of any person, entity or group of persons. Bloomberg does not express an opinion on the future or expected value of any security or other interest and do not explicitly or implicitly recommend or suggest an investment strategy of any kind. Customers should consider obtaining independent advice before making any financial decisions. © 2024 Bloomberg. All rights reserved. This document and its contents may not be forwarded or redistributed without the prior consent of Bloomberg.

The BLOOMBERG TERMINAL service and Bloomberg data products (the "Services") are owned and distributed by Bloomberg Finance L.P. ("BFLP") except (i) in Argentina, Australia and certain jurisdictions in the Pacific islands, Bermuda, China, India, Japan, Korea and New Zealand, where Bloomberg L.P. and its subsidiaries distribute these products, and (ii) in Singapore and the jurisdictions serviced by Bloomberg's Singapore office, where a subsidiary of BFLP distributes these products.

### Take the next step.

For additional information,  
email [indexhelp@bloomberg.net](mailto:indexhelp@bloomberg.net)  
or press the <HELP> key twice  
on the Bloomberg Terminal\*

[bloomberg.com/indices](https://www.bloomberg.com/indices)

<b>Beijing</b>	<b>Hong Kong</b>	<b>New York</b>	<b>Singapore</b>
+86 10 6649 7500	+852 2977 6000	+1 212 318 2000	+65 6212 1000
<b>Dubai</b>	<b>London</b>	<b>San Francisco</b>	<b>Sydney</b>
+971 4 364 1000	+44 20 7330 7500	+1 415 912 2960	+61 2 9777 8600
<b>Frankfurt</b>	<b>Mumbai</b>	<b>São Paulo</b>	<b>Tokyo</b>
+49 69 9204 1210	+91 22 6120 3600	+55 11 2395 9000	+81 3 4565 8900