

Bloomberg CMBS: Erisa Eligible Index

The rules of this Index are described in [Bloomberg US Aggregate 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: Erisa Eligible Index measures the market of US Agency and US Non-Agency conduit and fusion CMBS deals with a minimum current deal size of \$300mn, and only contains bonds that are ERISA eligible under the underwriter's exemption. The index is a component of the [Bloomberg US Aggregate Index](#), with history backfilled to July 1, 1999.

Index ID 9

Base Currency Index Ticker LUCMTRUU/100009US: Total Return USD Unhedged

Features Specific to this Index

Sector CMBS securities only

Minimum Liquidity Requirements

- USD 500mn minimum deal size at issuance.
- USD 300mn amount outstanding remaining in the deal.
- USD 25mn minimum tranche size.

Market of Issue Securities must be publicly issued or US Rule 144A with registration rights

Security Types

- Non-ERISA eligible CMBS issues are excluded
- CMBS A1A tranches (as of January 1, 2011)

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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