

Bloomberg CMBS ERISA Eligible: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 ERISA Eligible: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 a component of the [Bloomberg US CMBS Investment Grade Index](#), only contains bonds that are eligible for [Bloomberg US Aggregate Index](#). The index was created in June 2002, with history backfilled to July 1, 1999

Index ID	5195
Base Currency Index Ticker	I05195US: Total Return USD Unhedged

Features Specific to this Index

Credit Rating	Securities must be rated AAA or higher
Minimum Liquidity Requirements	<ul style="list-style-type: none"> • 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

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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