

CMBX Series 18 Rule Update

13 January 2025

As part of the upcoming CMBX Series 18 roll scheduled for January 27, 2025, the rule regarding the expected weighted average life of Reference Obligations within the CMBX.NA.AAA Index will be amended. Specifically, the expected weighted average life must now be greater than three (3) years and less than seven (7) years, calculated using a zero percent (0%) CPY scenario as of the applicable Solicitation Date.

For further information about this announcement, please contact S&P DJI at index_services@spglobal.com.

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