

Ultra DLUX Long Government Bond Index™

- **Ultra DLUX Long Government Bond Index™ - Index Structure & Security Selection Criteria**
 - Ultra DLUX Long Government Bond Index is designed to represent a universe of Liquid Quality long Government issues in the Domestic market
 - Qualifying securities are selected from the constituents of the Universe Bond Index, with the following criteria:
 - Minimum issue size / amount outstanding of \$1 billion
 - Government bonds
 - Effective term to Maturity of 10 years or greater
 - Credit rating (index credit rating) of A or higher
 - Annual Trade Volume Turnover ratio of 25% or higher
 - Average quarterly Traded Volume of minimum \$500 K per day in the last quarter
 - All new issues entering the DEX Universe Bond Index will enter the DEX Ultra DLUX Bond Index on the same day as long as they meet the size (min \$1 billion) and quality (min A or higher) criteria
 - Index is rebalanced on a daily basis to account for:
 - new issues,
 - issues removed due to rating downgrade,
 - issues rolling out due to less than 10 years Effective term to Maturity
 - Index is rebalanced on a quarterly basis to:
 - remove any issues that do not meet the liquidity criteria,
 - add issues that do meet liquidity criteria
 - Inception Date is March 31, 2004

Please visit www.pcbond.com to review the Methodology document for the DEX Universe Bond Index



TSX datalinx

