

DLUX Bond Index TM

- **DLUX Bond Index TM - Index Structure & Security Selection Criteria**
 - DLUX Bond Index is designed to represent a universe of Liquid Quality issues in the Domestic market
 - Qualifying securities are selected from the constituents of the DEX Universe Bond Index, with the following criteria:
 - Minimum issue size / amount outstanding of \$300 MM
 - Credit rating (index credit rating) of A or higher
 - Annual Trade Volume turnover 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 DLUX Bond Index on the same day as long as they meet the size (min \$300 MM) and quality (min A or higher) criteria
 - Index is rebalanced on a daily basis to account for new issues or remove any issues due to rating downgrade
 - Index is rebalanced on a quarterly basis to remove any issues that do not meet the liquidity criteria
 - Inception Date is March 31, 2004

- **DLUX Capped Bond Index TM**
 - DLUX Capped Bond Index is a blended index constructed from the constituents of the DLUX Bond Index with the following consideration:
 - Government securities represent 60% of the Market Value weight
 - Corporate securities represent 40% of the Market Value weight
 - Index holdings and Bond weights are rebalanced on a daily basis to adjust for Market value weights to a 60/40 blend, account for new issues entering and issues rolling out of the DLUX Bond Index
 - Index is rebalanced on a quarterly basis to remove any issues that do not meet the liquidity criteria
 - All other selection and rebalancing criteria remains the same
 - Inception Date is March 31, 2004

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



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