

# **LEHMAN BROTHERS INDICES**

## **MACRO INDICES**

GLOBAL AGGREGATE  
U.S. AGGREGATE  
PAN-EUROPEAN  
OTHER INV GRADE GOVERNMENTS  
GLOBAL HIGH YIELD  
U.S. HIGH YIELD  
PAN-EUROPEAN HIGH YIELD  
EMERGING MARKET (EX-INV. GRADE)  
U.S. DOLLAR-DENOMINATED UNIVERSAL  
U.S. AGGREGATE  
U.S. HIGH YIELD  
EURO-DOLLAR (EX-AGG)  
EMERGING MARKETS (EX-AGG)  
144-A

## **ASSET CLASS INDICES**

U.S. AGGREGATE  
INT AGGREGATE  
U.S. GOVERNMENT/CORPORATE  
INT GOVERNMENT/CORPORATE  
LONG GOVERNMENT/CORPORATE  
U.S. GOVERNMENT  
TREASURY  
AGENCY  
U.S. COLLATERALIZED  
MBS FIXED RATE  
ASSET-BACKED  
CMBS  
ARMS  
CORPORATE INVESTMENT GRADE  
U.S. CORPORATE  
PAN-EUROPEAN CORPORATE  
144-A  
PRIVATE PLACEMENT  
EURODOLLAR  
EURO-FRN  
HIGH YIELD  
U.S. HIGH YIELD  
PAN-EUROPEAN HIGH YIELD  
EMERGING MARKETS  
CORPORATE LOAN  
U.S. MUNICIPAL INTERNATIONAL  
PAN-EUROPEAN  
EURO-AGGREGATE  
GLOBAL TREASURY (EX-US)  
GLOBAL REALS

**GOVERNMENT**

INTERMEDIATE

LONG

**TREASURY**

INTERMEDIATE

LONG

**AGENCY**

INTERMEDIATE

LONG

**TREASURY**

1-3 YEAR

3-5 YEAR

5-7 YEAR

7-10 YEAR

10-20 YEAR

20+ YEAR

CALLABLE TREASURY

**AGENCY**

1-3 YEAR

3-5 YEAR

5-7 YEAR

7-10 YEAR

10-20 YEAR

20+ YEAR

NONCALLABLE AGENCY

CALLABLE AGENCY

**SHORT TREASURY**

1-3 MONTHS

3-6 MONTHS

6-9 MONTHS

9-12 MONTHS

**TREASURY BILLS**

1-3 MONTHS

3-6 MONTHS

6-9 MONTHS

9-12 MONTHS

**TREASURY COUPONS**

1-3 MONTHS.3-6 MONTHS

6-9 MONTHS

9-12 MONTHS

TREASURY BELLWETHERS

3 MONTH 0.000 6/3/1999

6 MONTH 0.000 8/26/1999

1 YEAR 0.000 2/3/2000

2 YEAR 4.500 1/31/2001

5 YEAR 4.750 2/15/2004

10 YEAR 4.750 11/15/2008

30 YEAR 5.250 2/15/2029

**MORTGAGE-BACKED SECURITIES**

GNMA  
FHLMC  
FNMA

**PRICE + COUPON SECTORS**

**GNMA 30 YEAR**

PRICE <98  
98 TO <102  
102 TO <106  
106+  
COUPON <6.5  
6.5 TO <7.5  
7.5 TO <8.5 0  
8.5 TO <9.5  
9.5+

**CONVENTIONAL 30 YEAR**

PRICE <98  
98 TO <102  
102 TO <106  
106+  
COUPON <6.5  
6.5 TO <7.5  
7.5 TO <8.5 0  
8.5 TO <9.5  
9.5+

**GNMA 15 YEAR**

PRICE <98  
98 TO <102  
102 TO <106  
106+  
COUPON <6.5  
6.5 TO <7.5.7.5 TO <8.5 0  
8.5+

**CONVENTIONAL 15 YEAR**

PRICE <98  
98 TO <102  
102 TO <106  
106+  
COUPON <6.5  
6.5 TO <7.5  
7.5 TO <8.5 0  
8.5+

**BALLOON**

PRICE <98  
98 TO <102  
102 TO <106  
106+  
COUPON <6.5  
6.5 TO <7.5  
7.5 TO <8.5 0  
8.5+

**ASSET-BACKED SECURITIES**

CREDIT CARD  
AUTO  
HOME EQUITY  
UTILITY  
MANUF. HOUSING

**CMBS INVESTMENT GRADE**

ERISA-ELIGIBLE  
NOT ERISA-ELIGIBLE  
1-3.5 YR  
3.5-6 YR  
6-8.5 YR  
8.5YR+  
AAA  
1-3.5 YR  
3.5-6 YR  
6-8.5 YR  
8.5YR+  
AA  
1-3.5 YR  
3.5-6 YR  
6-8.5 YR  
8.5YR+.A  
1-3.5 YR  
3.5-6 YR  
6-8.5 YR  
8.5YR+  
BBB  
1-3.5 YR  
3.5-6 YR  
6-8.5 YR  
8.5YR+

**CMBS HIGH YIELD**

1-3.5 YR

3.5-6 YR

6-8.5 YR

8.5YR+

BB

1-3.5 YR

3.5-6 YR

6-8.5 YR

8.5YR+

B

1-3.5 YR

3.5-6 YR

6-8.5 YR

8.5YR+

OTHER

1-3.5 YR

3.5-6 YR

6-8.5 YR

8.5YR+

CMBS INTEREST ONLY

INV GRADE PVT

COMMERCIAL WHOLE LOAN

**COFI—11 CONVENTIONAL**

MONTHLY

NONCONVERTIBLE

SINGLE FAMILY

MULTIFAMILY

SEMIANNUAL

CONVERTIBLE

NONCONVERTIBLE

ANNUAL

CONVERTIBLE.NONCONVERTIBLE

**6-MO. LIBOR CONVENTIONAL**

SEMIANNUAL

CONVERTIBLE

NONCONVERTIBLE

**1-YR. CMT GNMA**

**1-YR. CMT CONVENTIONAL**

ANNUAL

CONVERTIBLE

NONCONVERTIBLE

SINGLE FAMILY

MULTIFAMILY

**MUTUAL FUND INDICES**

**SHORT INDICES**

(1-2) U.S. GOVERNMENT

(1-3) U.S. GOVERNMENT

(1-5) U.S. GOVERNMENT  
(1-5) U.S. TREASURY  
(1-3) INVESTMENT GRADE DEBT  
(1-5) INVESTMENT GRADE DEBT  
(1-3) GOVERNMENT/CORPORATE  
(1-5) GOVERNMENT/CORPORATE

**INTERMEDIATE INDICES**

(5-10) U.S. GOVERNMENT  
(5-10) U.S. TREASURY  
(5-10) INVESTMENT GRADE DEBT  
(5-10) GOVERNMENT/CORPORATE

**GENERAL INDICES**

GOVERNMENT/MORTGAGE -CORPORATE/  
MORTGAGE  
CORPORATE/HIGH YIELD

**WORLD TAXABLE FIXED INCOME INDICES**

SHORT WORLD MULTIMARKET

**CORPORATE INDICES**

**INVESTMENT GRADE**

**CORPORATE**

INTERMEDIATE  
LONG

**INDUSTRIAL**

INTERMEDIATE  
LONG

**UTILITY**

INTERMEDIATE  
LONG

**FINANCE**

INTERMEDIATE  
LONG

**YANKEE**

INTERMEDIATE  
LONG

**INVESTMENT GRADE 144A**

**HIGH YIELD**

INTERMEDIATE  
LONG  
DEFAULT EXCLUDED  
DEFAULT ONLY  
NON-144A  
144A

**QUALITY DISTRIBUTION**

**AAA**

INTERMEDIATE  
LONG

**AA**  
INTERMEDIATE  
LONG

**A**  
INTERMEDIATE  
LONG

**BAA**  
INTERMEDIATE  
LONG

**BB**  
INTERMEDIATE  
LONG

**B**  
INTERMEDIATE  
LONG

**CCC**  
INTERMEDIATE  
LONG

**CC to D**  
INTERMEDIATE  
LONG

**NON-RATED**  
INTERMEDIATE  
LONG

## **INVESTMENT GRADE INDICES**

### **CORPORATE**

### **INDUSTRIAL**

BASIC INDUSTRY  
CHEMICALS  
METALS  
PAPER  
CAPITAL GOODS  
AEROSPACE/DEFENSE  
BUILDING MATERIALS  
CONGLOMERATES  
CONSTR. MACHINERY  
PACKAGING  
ENVIRONMENTAL  
COMMUNICATIONS  
MEDIA - CABLE -MEDIA  
- NONCABLE  
TELECOMMUNICATIONS  
CONSUMER CYCLICAL  
AUTOMOTIVE  
ENTERTAINMENT  
GAMING

HOME CONSTRUCTION  
LODGING  
RETAILERS  
SERVICES  
TEXTILE  
CONSUMER NONCYCLICAL  
BEVERAGE  
CONSUMER PRODUCTS  
FOOD  
HEALTH CARE  
PHARMACEUTICALS  
SUPERMARKETS  
TOBACCO  
ENERGY  
INDEPENDENT  
INTEGRATED  
OIL FIELD SERVICES  
REFINING  
TECHNOLOGY  
TRANSPORTATION  
AIRLINES  
RAILROADS.SERVICES  
INDUSTRIAL OTHER

**UTILITY**

ELECTRIC  
NATURAL GAS  
DISTRIBUTORS  
PIPELINES  
UTILITY OTHER

**FINANCIAL INSTITUTIONS**

BANKING  
BROKERAGE  
FINANCIAL COS.  
CAPTIVE  
NONCAPTIVE  
CONSUMER  
DIVERSIFIED  
INSURANCE  
LIFE  
P&C  
REITS  
FINANCIAL OTHER

**YANKEE**

CANADIANS  
CORPORATES  
SUPRANATIONALS  
SOVEREIGNS

**HIGH YIELD INDICES**  
**HIGH YIELD COMPOSITE**  
**INDUSTRIAL**

BASIC INDUSTRY  
CHEMICALS  
METALS  
PAPER  
CAPITAL GOODS  
AEROSPACE/DEFENSE  
BUILDING MATERIALS  
CONGLOMERATES  
CONSTR. MACHINERY  
PACKAGING  
ENVIRONMENTAL  
COMMUNICATIONS  
MEDIA - CABLE -MEDIA  
- NONCABLE  
TELECOMMUNICATIONS  
CONSUMER CYCLICAL  
AUTOMOTIVE  
ENTERTAINMENT  
GAMING  
HOME CONSTRUCTION  
LODGING  
RETAILERS  
SERVICES  
TEXTILE  
CONSUMER NONCYCLICAL  
BEVERAGE  
CONSUMER PRODUCTS  
FOOD  
HEALTH CARE  
PHARMACEUTICALS  
SUPERMARKETS  
TOBACCO  
ENERGY  
INDEPENDENT  
INTEGRATED  
OIL FIELD SERVICES  
REFINING  
TECHNOLOGY  
TRANSPORTATION  
AIRLINES  
RAILROADS.SERVICES  
INDUSTRIAL OTHER

**UTILITY**

ELECTRIC  
NATURAL GAS  
DISTRIBUTORS  
PIPELINES  
UTILITY OTHER

**FINANCIAL INSTITUTIONS**

BANKING  
BROKERAGE  
FINANCIAL COS.  
CAPTIVE  
NONCAPTIVE  
CONSUMER  
DIVERSIFIED  
INSURANCE  
LIFE  
P&C  
REITS  
FINANCIAL OTHER

**YANKEE**

CANADIANS  
CORPORATES  
SUPRANATIONALS  
SOVEREIGNS

**PRIVATE PLACEMENT****AVERAGE LIFE DISTRIBUTION**

< 1 YR  
1 - 2 YR  
2 - 3 YR  
3 - 5 YR  
5 - 7 YR  
7 - 10 YR  
10 - 15 YR  
15 - 20 YR  
20 + YR

**QUALITY DISTRIBUTION**

AAA  
AA  
A1  
A2  
A3.BBB1  
BBB2  
BBB3

## **SECTOR DISTRIBUTION**

### **INDUSTRIAL**

BASIC INDUSTRY  
CAPITAL GOODS  
CONSUMER CYCLICAL  
CONSUMER NONCYCLICAL  
ENERGY  
TECHNOLOGY  
TRANSPORTATION

### **UTILITY**

ELECTRIC  
TELECOMMUNICATIONS  
NATURAL GAS  
WATER

### **FINANCE**

BANKING  
BROKERAGE  
FINANCIAL CO.  
INSURANCE  
OTHER

## **EURODOLLAR INDICES**

### **EURODOLLAR**

1-3 YEARS  
3-5 YEARS  
5-7 YEARS  
7+ YEARS  
1-5 YEARS  
1-7 YEARS  
AA OR HIGHER  
1-3 YEARS  
3-5 YEARS  
5-7 YEARS  
7+ YEARS  
1-5 YEARS  
1-7 YEARS

### **HIGH GRADE PUBLIC**

1-3 YEARS  
3-5 YEARS  
5-7 YEARS  
7+ YEARS  
1-5 YEARS  
1-7 YEARS

### **AA OR HIGHER (NON-U.S)**

1-7 YEARS  
7+ YEARS

### **GLOBAL ISSUES**

**US TREASURY**

1-3 YEARS

3-5 YEARS

5-7 YEARS

1-7 YEARS

**AAA ONLY**

**AA ONLY**

**A ONLY**

**BAA ONLY**

**UNRATED**

**CORPORATE**

1-7 YEARS

7+ YEARS

**SOVEREIGN**

1-7 YEARS

7+ YEARS.

**SUPRANATIONAL**

1-7 YEARS

7+ YEARS

**U.S. COMPOSITE**

1-7 YEARS

7+ YEARS

**CANADIAN COMPOSITE**

1-7 YEARS

7+ YEARS

**EUROPEAN COMPOSITE**

1-7 YEARS

7+ YEARS

**JAPANESE COMPOSITE**

1-7 YEARS

7+ YEARS.

**EURO FLOATING RATE NOTE INDICES**

**EURO FLOATING RATE NOTE**

**MATURITY DISTRIBUTION**

1-2 YR

2-3 YR

3-5 YR

5-7 YR

7-10 YR

10+ YR

## **QUALITY DISTRIBUTION**

AAA  
AA1  
AA2  
AA3  
A1  
A2  
A3  
BAA1  
BAA2  
BAA3

## **CORPORATE LOAN**

### **CORPORATE LOAN**

NONDISTRESSED  
DISTRESSED

## **EMERGING MARKETS**

### **EM INDEX**

BRADY BOND  
INT' L ISSUE  
CORPORATE  
SOVEREIGN  
LOCAL ISSUE

### **EM AMERICAS**

BRADY BOND  
INT' L ISSUE  
CORPORATE  
SOVEREIGN  
LOCAL ISSUE  
ARGENTINA  
CORPORATE  
BRAZIL  
CORPORATE  
COLOMBIA  
COSTA RICA  
DOMINICAN REP.  
ECUADOR  
JAMAICA  
MEXICO  
CORPORATE  
PANAMA  
PERU  
TRINIDAD  
URUGUAY  
VENEZUELA

**EM EUROPE**

BRADY BOND  
INT' L ISSUE  
CORPORATE  
SOVEREIGN  
LOCAL ISSUE  
BULGARIA  
CROATIA  
GREECE  
HUNGARY  
LITHUANIA  
POLAND  
ROMANIA  
RUSSIA  
SLOVAKIA.

**EM ASIA**

BRADY BOND  
INT' L ISSUE  
CORPORATE  
SOVEREIGN  
INDIA  
INDONESIA  
KAZAKHSTAN  
MALAYSIA  
PAKISTAN  
PHILIPPINES  
SOUTH KOREA  
THAILAND  
VIETNAM

**EM MIDDLE EAST**

BRADY BOND  
INT' L ISSUE  
CORPORATE  
SOVEREIGN  
JORDAN  
LEBANON  
TURKEY

**EM AFRICA**

BRADY BOND  
INT' L ISSUE  
CORPORATE  
SOVEREIGN  
IVORY COAST  
MOROCCO  
NIGERIA  
SOUTH AFRICA.

## **MUNICIPAL INDICES**

### **MUNICIPAL BOND INDEX**

1 YEAR (1-2)  
3 YEAR (2-4)  
5 YEAR (4-6)  
7 YEAR (6-8)  
10 YEAR (8-12)  
15 YEAR (12-17)  
20 YEAR (17-22)  
LONG BOND (22+)

### **GO BOND INDEX**

STATE GO  
LOCAL GO  
1 YEAR GO (1-2)  
3 YEAR GO (2-4)  
5 YEAR GO (4-6)  
7 YEAR GO (6-8)  
10 YEAR GO (8-12)  
15 YEAR GO (12-17)  
LONG TERM GO (17+)

### **REVENUE BOND INDEX**

ELECTRIC  
HOSPITAL  
HOUSING  
IDR/PCR  
TRANSPORTATION  
EDUCATION  
WATER & SEWER  
RESOURCE RECOVERY

### **PREREFUNDED INDEX**

1 YEAR PREREF (1-2)  
3 YEAR PREREF (2-4)  
5 YEAR PREREF (4-6)  
7 YEAR PREREF (6-8)  
8+ YR. PREREF

### **INSURED BOND INDEX**

#### **AMT BOND INDEX**

#### **ZERO BOND INDEX**

#### **CALIFORNIA EXEMPT**

M.F. CA INSURED  
M.F. CA INTERMEDIATE  
M.F. CA INTER-SHORT  
M.F. CA SHORT

**NEW YORK EXEMPT**

M.F. NY INSURED  
M.F. NY INTERMEDIATE  
M.F. NY INTER-SHORT  
M.F. NY SHORT  
M.F. INTERMEDIATE  
M.F. INTER-SHORT  
M.F. SHORT  
QUALITY INTERMEDIATE  
1-5 YR BLEND (1-6)  
1-10 YR BLEND (1-12)  
3-10 YR BLEND (2-12)  
3-15 YR BLEND (2-17)  
MUNICIPAL (EX AMT/ZERO).

**PAN-EUROPEAN INDICES**

**PAN-EUROPEAN AGGREGATE**

1-3 YEARS  
3-5 YEARS  
5-7 YEARS  
7-10 YEARS  
10+ YEARS  
AAA  
AA  
A  
BAA

**GOVERNMENT**

TREASURY  
AGENCY  
LOCAL AUTHORITY  
1-3 YEARS  
3-5 YEARS  
5-7 YEARS  
7-10 YEARS  
10+ YEARS

**TREASURY**

1-3 YEARS  
3-5 YEARS  
5-7 YEARS  
7-10 YEARS  
10+ YEARS

**SOVEREIGN/SUPRANAT.**

SOVEREIGN  
SUPRANATIONAL  
FOREIGN AGENCIES  
FOR. LOCAL AUTHORITY  
1-3 YEARS  
3-5 YEARS  
5-7 YEARS  
7-10 YEARS  
10+ YEARS  
AAA  
AA  
A  
BAA

**CORPORATE**

FINANCIAL  
INDUSTRIAL  
UTILITY.1-3 YEARS  
3-5 YEARS  
5-7 YEARS  
7-10 YEARS  
10+ YEARS  
AAA  
AA  
A  
BAA

**COLLATERALISED**

**ORIGINAL CURRENCY**

EURO  
STERLING  
SWEDISH KRONA  
DANISH KRONE  
GREEK DRACHMA  
NORWEGIAN KRONE

**PAN-EUROPEAN AGGREGATE 500MM OUTSTANDING**

PAN-EUROPEAN 500MM  
GOVERNMENT  
SOVEREIGN/SUPRANAT.  
CORPORATE  
COLLATERALISED

**PAN-EUROPEAN HIGH YIELD**

PAN-EURO HIGH YIELD  
EURO CURRENCY  
NON-EURO CURRENCY

**STERLING AGGREGATE**

GOVERNMENT  
SOVEREIGN/SUPRANAT.  
CORPORATE  
COLLATERALISED  
1-3 YEARS  
3-5 YEARS  
5-7 YEARS  
7-10 YEARS  
10+ YEARS  
AAA  
AA  
A  
BAA

**SWEDISH KRONA AGGREGATE.**

GOVERNMENT  
SOVEREIGN/SUPRANAT.  
CORPORATE  
COLLATERALISED

**DANISH KRONE AGGREGATE**

GOVERNMENT  
SOVEREIGN/SUPRANAT.  
CORPORATE  
COLLATERALISED

**GREEK DRACHMA AGGREGATE**

GOVERNMENT  
SOVEREIGN/SUPRANAT.  
CORPORATE  
COLLATERALISED

**NORWEGIAN KRONE AGGREGATE**

GOVERNMENT  
SOVEREIGN/SUPRANAT.  
CORPORATE  
COLLATERALISED

**SWISS FRANC AGGREGATE**

GOVERNMENT  
SOVEREIGN/SUPRANAT.  
CORPORATE  
COLLATERALISED.

## **EURO-AGGREGATE**

1-3 YEARS

3-5 YEARS

5-7 YEARS

7-10 YEARS

10+ YEARS

AAA

AA

A

BAA

## **GOVERNMENT**

TREASURY

AGENCY

LOCAL AUTHORITY

1-3 YEARS

3-5 YEARS

5-7 YEARS

7-10 YEARS

10+ YEARS

AAA

AA

A

BAA

## **SOVEREIGN/SUPRANAT.**

SOVEREIGN

SUPRANATIONAL

FOREIGN AGENCIES

FOR. LOCAL AUTHORITY

1-3 YEARS

3-5 YEARS

5-7 YEARS

7-10 YEARS

10+ YEARS

AAA

AA

A

BAA

**CORPORATE**

FINANCIAL  
INDUSTRIAL  
UTILITY  
DOMESTIC  
FOREIGN.1-3 YEARS  
3-5 YEARS  
5-7 YEARS  
7-10 YEARS  
10+ YEARS  
AAA  
AA  
A  
BAA

**COLLATERALISED**

PFANDBRIEFE  
JUMBOS  
OTHER  
1-3 YEARS  
3-5 YEARS  
5-7 YEARS  
7-10 YEARS  
10+ YEARS  
AAA  
AA  
A  
BAA

**COUNTRY OF ISSUER**

AUSTRIAN  
BELGIAN  
FINNISH  
FRENCH  
GERMAN  
IRISH  
ITALIAN  
LUXEMBURG  
NETHERLAND  
PORTUGUESE  
SPANISH  
NON-EMU

**ORIGINAL CURRENCY**

AUSTRIAN SCHILLING  
BELGIAN FRANC  
FINNISH MARKKA  
FRENCH FRANC  
GERMAN DEUTSCHEMARK  
IRISH PUNT 10.30  
ITALIAN LIRA  
NETHERLAND GUILDER.PORTUGUESE ESCUDO  
SPANISH PESETA  
ECU

**EURO-AGGREGATE 500MM OUTSTANDING**

EURO-AGGREGATE 500MM  
GOVERNMENT  
SOVEREIGN/SUPRANAT.  
CORPORATE  
COLLATERALISED

**GLOBAL TREASURY**

GLOBAL  
EX US  
G7 GLOBAL  
EX US  
LEHMAN MAJORS  
EX US  
US TREASURY  
CANADA  
FRANCE  
GERMANY  
ITALY  
JAPAN  
UNITED KINGDOM  
AUSTRALIA  
BELGIUM  
DENMARK  
NETHERLANDS  
SPAIN  
SWEDEN  
AUSTRIA  
FINLAND  
IRELAND  
NEW ZEALAND  
NORWAY  
PORTUGAL

## **HEDGED RETURNS**

GLOBAL  
EX US  
G7 GLOBAL  
EX US  
LEHMAN MAJORS  
EX US  
US TREASURY  
CANADA  
FRANCE  
GERMANY  
ITALY  
JAPAN  
UNITED KINGDOM  
AUSTRALIA  
BELGIUM  
DENMARK.NETHERLANDS  
SPAIN  
SWEDEN  
AUSTRIA  
FINLAND  
IRELAND  
NEW ZEALAND  
NORWAY  
PORTUGAL

## **GLOBAL REAL INDICES**

GLOBAL REAL  
US TIPS  
CANADA  
UNITED KINGDOM  
SWEDEN  
FRANCE

## **HEDGED RETURNS**

GLOBAL REAL  
US TIPS  
CANADA  
UNITED KINGDOM  
SWEDEN  
FRANCE

## **MERRILL LYNCH INDICES**

### **U.S. DOMESTIC INVESTMENT GRADE**

#### **Domestic Master Index (Corporates, Governments, Mortgages)**

D0A0 U.S. Domestic Master  
D1A0 U.S. Domestic Master, 1-3 Yrs  
D2A0 U.S. Domestic Master, 3-5 Yrs  
D3A0 U.S. Domestic Master, 5-7 Yrs  
D4A0 U.S. Domestic Master, 7-10 Yrs  
D5A0 U.S. Domestic Master, 1-10 Yrs  
D7A0 U.S. Domestic Master, 10-15 Yrs  
D8A0 U.S. Domestic Master, 15+ Yrs  
D9A0 U.S. Domestic Master, 10+ Yrs  
DLA0 U.S. Domestic Master, 5+ Yrs  
DVA0 U.S. Domestic Master, 1-5 Yrs  
D010 U.S. Domestic Master, A Rated and above  
DL10 U.S. Domestic Master, 5+ Yrs, A Rated and above

#### **Corporate and Government Master Index (Corporates, Governments)**

B0A0 U.S. Corporate & Government Master  
B1A0 U.S. Corporate & Government, 1-3 Yrs  
B2A0 U.S. Corporate & Government, 3-5 Yrs  
B3A0 U.S. Corporate & Government, 5-7 Yrs  
B4A0 U.S. Corporate & Government, 7-10 Yrs  
B5A0 U.S. Corporate & Government, 1-10 Yrs  
B6A0 U.S. Corporate & Government, 5-10 Yrs  
B9A0 U.S. Corporate & Government, 10+ Yrs  
BLA0 U.S. Corporate & Government, 5+ Yrs  
BVA0 U.S. Corporate & Government, 1-5 Yrs  
B010 U.S. Corporate & Government, A Rated and above  
B510 U.S. Corporate & Government, 1-10 Yrs, A Rated and above  
B610 U.S. Corporate & Government, 5-10 Yrs, A Rated and above  
B910 U.S. Corporate & Government, 10+ Yrs, A Rated and above  
BL10 U.S. Corporate & Government, 5+ Yrs, A Rated and above  
BV10 U.S. Corporate & Government, 1-5 Yrs, A Rated and above

### **U.S. Governments**

#### **Treasury Bills**

G0O1 3-Month U.S. Treasury Bill  
G0O2 6-Month U.S. Treasury Bill  
G0O3 1-Year U.S. Treasury Bill  
G0B1 U.S. Treasury Bills, 0-3 Months  
G0B2 U.S. Treasury Bills, 3-6 Months  
G0B3 U.S. Treasury Bills, 6-9 Months. G0B4 U.S. Treasury Bills, 9-12 Months  
G0BA U.S. Treasury Bills

## **U.S. Treasury Notes and Bonds**

G0Q0 U.S. Treasury Master  
G1O2 U.S. Treasuries, 1-3 Yrs  
G2O2 U.S. Treasuries, 3-5 Yrs  
G3O2 U.S. Treasuries, 5-7 Yrs  
G4O2 U.S. Treasuries, 7-10 Yrs  
G5O2 U.S. Treasuries, 1-10 Yrs  
G6O2 U.S. Treasuries, 5-10 Yrs  
G7O2 U.S. Treasuries, 10-15 Yrs  
G8O2 U.S. Treasuries, 15+ Yrs  
G9O2 U.S. Treasuries, 10+ Yrs  
GVQ0 U.S. Treasuries, 1-5 Yrs  
GA02 U.S. Treasury, Current 2 Yr  
GA03 U.S. Treasury, Current 3 Yr  
GA05 U.S. Treasury, Current 5 Yr  
GA10 U.S. Treasury, Current 10 Yr  
GA30 U.S. Treasury, Current 30 Yr  
GF02 U.S. Treasuries, Off-the-run, 1.5-2.5 Yrs  
GF03 U.S. Treasuries, Off-the-run, 2.5-3.5 Yrs  
GF04 U.S. Treasuries, Off-the-run, 3.5-4.5 Yrs  
GF05 U.S. Treasuries, Off-the-run, 4.5-5.5 Yrs  
GF06 U.S. Treasuries, Off-the-run, 5.5-6.5 Yrs  
GF07 U.S. Treasuries, Off-the-run, 6.5-7.5 Yrs  
GF08 U.S. Treasuries, Off-the-run, 7.5-8.5 Yrs  
GF09 U.S. Treasuries, Off-the-run, 8.5-9.5 Yrs  
GF10 U.S. Treasuries, Off-the-run, 9.5-11.0 Yrs  
GF12 U.S. Treasuries, Off-the-run, 11.0-13.0 Yrs  
GF15 U.S. Treasuries, Off-the-run, 13.0-17.5 Yrs  
GF20 U.S. Treasuries, Off-the-run, 17.5-22.5 Yrs  
GF25 U.S. Treasuries, Off-the-run, 22.5-27.5 Yrs  
GF30 U.S. Treasuries, Off-the-run, 27.5+ Yrs  
G0QA U.S. Treasury Notes & Bonds, 0-1 Year  
G0Q1 U.S. Treasury Notes & Bonds, 0-3 Months  
G0Q2 U.S. Treasury Notes & Bonds, 3-6 Months  
G0Q3 U.S. Treasury Notes & Bonds, 6-9 Months  
G0Q4 U.S. Treasury Notes & Bonds, 9-12 Months

## **U.S. Agencies**

G0P0 U.S. Agency Master  
G1P0 U.S. Agencies, 1-3 Yrs  
G2P0 U.S. Agencies, 3-5 Yrs. G3P0 U.S. Agencies, 5-7 Yrs  
G4P0 U.S. Agencies, 7-10 Yrs  
G5P0 U.S. Agencies, 1-10 Yrs  
G7P0 U.S. Agencies, 10-15 Yrs  
G8P0 U.S. Agencies, 15+ Yrs  
G9P0 U.S. Agencies, 10+ Yrs  
GVP0 U.S. Agencies, 1-5 Yrs

## **U.S. Treasuries & Agencies**

G0A0 U.S. Treasury/Agency Master  
G1A0 U.S. Treasuries/Agencies, 1-3 Yrs  
G2A0 U.S. Treasuries/Agencies, 3-5 Yrs  
G3A0 U.S. Treasuries/Agencies, 5-7 Yrs  
G4A0 U.S. Treasuries/Agencies, 7-10 Yrs  
G5A0 U.S. Treasuries/Agencies, 1-10 Yrs  
G6A0 U.S. Treasuries/Agencies, 5-10 Yrs  
G9A0 U.S. Treasuries/Agencies, 10+ Yrs  
GVA0 U.S. Treasuries/Agencies, 1-5 Yrs

## **Mortgage-Backed Securities**

### **Aggregate Market (Fannie Mae, Freddie Mac & Ginnie Mae)**

M0A0 Mortgage Master Index  
M030 Mortgages, All 30 Year  
M15A Mortgages, All 15 Yr  
M1A0 Mortgages, 0-3 Yrs WAL  
M2A0 Mortgages, 3-5 Yrs WAL  
M3A0 Mortgages, 5-7 Yrs WAL  
M4A0 Mortgages, 7-10 Yrs WAL  
M5A0 Mortgages, 0-10 Yrs WAL  
MVA0 Mortgages, 0-5 Yrs WAL

### **Conventional Mortgages (Fannie Mae, Freddie Mac)**

MF30 Mortgages, All FHLMC & FNMA 30 Yr  
M0B0 Mortgages, All Balloons  
MFNB Mortgages, FNMA, 7 Year Balloons  
MFNI Mortgages, FNMA, All 15 Yr  
MFNL Mortgages, FNMA, All 30 Yr  
MFNM Mortgages, FNMA Master  
MGHG Mortgages, FHLMC 7 Year Balloons  
MGHH Mortgages, FHLMC 5 Year Balloons  
MHCC Mortgages, FHLMC, 30 Yr , Current Coupon  
MHGC Mortgages, FHLMC, Balloon 7 Yr, Current Coupon  
MHHC Mortgages, FHLMC, Balloon 5 Yr, Current Coupon  
MHNC Mortgages, FNMA, 7 Year Balloon, Current Coupon. MLMC Mortgages, FHLMC, All 30 Yr  
MNIC Mortgages, FNMA, 15 Year, Current Coupon  
FHA/VA Mortgages (Ginnie Mae)  
M1FC Mortgages, GNMA 30 Year, Current Coupon  
M1JC Mortgages, GNMA 15 Year, Current Coupon  
MG1J Mortgages, GNMA, All 15 Year  
MG1S Mortgages, GNMA, All 30 Year  
MGNM Mortgages, GNMA Master

## **U.S. Corporates**

### **Aggregate Investment Grade Market**

C0A0 U.S. Corporate Master  
C1A0 U.S. Corporates, 1-3 Yrs  
C2A0 U.S. Corporates, 3-5 Yrs  
C3A0 U.S. Corporates, 5-7 Yrs  
C4A0 U.S. Corporates, 7-10 Yrs  
C5A0 U.S. Corporates, 1-10 Yrs  
C6A0 U.S. Corporates, 5-10 Yrs  
C7A0 U.S. Corporates, 10-15 Yrs  
C8A0 U.S. Corporates, 15+ Yrs  
C9A0 U.S. Corporates, 10+ Yrs  
CVA0 U.S. Corporates, 1-5 Yrs

### **U.S. Corporates by Sector**

C0D0 U.S. Corporates, Industrials  
C0E0 U.S. Corporates, Electric Utilities  
C0G0 U.S. Corporates, Utilities & Phones  
C0J0 U.S. Corporates, Finance  
C0M0 U.S. Corporates, Yankees, Canadian Issuers  
C0N0 U.S. Corporates, Yankees, Excluding Canadian Issuers  
C0P0 U.S. Corporates, Banks  
C0Q0 U.S. Corporates, Gas & Electric Utilities  
C0R0 U.S. Corporates, Phones  
C0W0 U.S. Corporates, Transportation  
C0Z0 U.S. Corporates, All Yankees  
C1M0 U.S. Corporates, Yankees, Canadian Issuers, 1-3 Yrs  
C1N0 U.S. Corporates, Yankees Excl. Canadian Issuers, 1-3 Yrs  
C1Z0 U.S. Corporates, Yankees, 1-3 Yrs  
C2M0 U.S. Corporates, Yankees, Canadian Issuers, 3-5 Yrs  
C2N0 U.S. Corporates, Yankees Excl. Canadian Issuers, 3-5 Yrs  
C2Z0 U.S. Corporates, Yankees, 3-5 Yrs  
C3M0 U.S. Corporates, Yankees, Canadian Issuers, 5-7 Yrs  
C3N0 U.S. Corporates, Yankees Excl. Canadian Issuers, 5-7 Yrs  
C3Z0 U.S. Corporates, Yankees, 5-7 Yrs.C4M0 U.S. Corporates, Yankees, Canadian Issuers,  
7-10 Yrs  
C4N0 U.S. Corporates, Yankees Excl. Canadian Issuers, 7-10 Yrs  
C4Z0 U.S. Corporates, Yankees, 7-10 Yrs  
C5D0 U.S. Corporates, Industrials, 1-10 Yrs  
C5G0 U.S. Corporates, Utilities & Phones, 1-10 Yrs  
C5J0 U.S. Corporates, Finance, 1-10 Yrs  
C5P0 U.S. Corporates, Banks, 1-10 Yrs  
C5Q0 U.S. Corporates, Gas & Electric Utilities, 1-10 Yrs  
C5R0 U.S. Corporates, Phones, 1-10 Yrs  
C5W0 U.S. Corporates, Transportation, 1-10 Yrs  
C5Z0 U.S. Corporates, Yankees, 1-10 Yrs  
C6D0 U.S. Corporates, Industrials, 5-10 Yrs  
C6G0 U.S. Corporates, Utilities & Phones, 5-7 Yrs

C6J0 U.S. Corporates, Finance 5-10 Yrs  
C6P0 U.S. Corporates, Banks, 5-10 Yrs  
C6Q0 U.S. Corporates, Gas & Electric Utilities, 5-10 Yrs  
C6R0 U.S. Corporates, Phones, 5-10 Yrs  
C6W0 U.S. Corporates, Transportation, 5-10 Yrs  
C6Z0 U.S. Corporates, Yankees, 5-10 Yrs  
C7D0 U.S. Corporates, Industrials, 10-15 Yrs  
C7G0 U.S. Corporates, Utilities & Phones, 10-15 Yrs  
C7J0 U.S. Corporates, Finance, 10-15 Yrs  
C7M0 U.S. Corporates, Yankees, Canadian Issuers, 10-15 Yrs  
C7N0 U.S. Corporates, Yankees Excl. Canadian Issuers, 10-15 Yrs  
C7P0 U.S. Corporates, Banks, 10-15 Yrs  
C7Q0 U.S. Corporates, Gas & Electric Utilities, 10-15 Yrs  
C7R0 U.S. Corporates, Phones, 10-15 Yrs  
C7W0 U.S. Corporates, Transportation, 10-15 Yrs  
C7Z0 U.S. Corporates, Yankees, 10-15 Yrs  
C8D0 U.S. Corporates, Industrials, 15+ Yrs  
C8G0 U.S. Corporates, Utilities & Phones, 15+ Yrs  
C8J0 U.S. Corporates, Finance, 5+ Yrs  
C8M0 U.S. Corporates, Yankees, Canadian Issuers, 15+ Yrs  
C8N0 U.S. Corporates, Yankees Excl. Canadian Issuers, 15+ Yrs  
C8P0 U.S. Corporates, Banks, 15+ Yrs  
C8Q0 U.S. Corporates, Gas & Electric Utilities, 15+ Yrs  
C8R0 U.S. Corporates, Phones, 15+ Yrs  
C8W0 U.S. Corporates, Transportation, 15+ Yrs  
C8Z0 U.S. Corporates, Yankees, 15+ Yrs  
C9D0 U.S. Corporates, Industrial, 10+ Yrs  
C9G0 U.S. Corporates, Utilities & Phones, 10+ Yrs  
C9J0 U.S. Corporates, Finance, 10+ Yrs  
C9M0 U.S. Corporates, Yankees, Canadian Issuers, 10+ Yrs  
C9N0 U.S. Corporates, Yankees Excl. Canadian Issuers, 10+ Yrs.C9P0 U.S. Corporates,  
Banks, 10+ Yrs  
C9Q0 U.S. Corporates, Gas & Electric Utilities, 10+ Yrs  
C9W0 U.S. Corporates, Transportation, 10+ Yrs  
C9Z0 U.S. Corporates, Yankees, 10+ Yrs  
CVD0 U.S. Corporates, Industrial, 1-5 Yrs  
CVG0 U.S. Corporates, Utilities & Phones, 1-5 Yrs  
CVJ0 U.S. Corporates, Finance, 1-5 Yrs  
CVP0 U.S. Corporates, Banks, 1-5 Yrs  
CVQ0 U.S. Corporates, Gas & Electric Utilities, 1-5 Yrs  
CVR0 U.S. Corporates, Phones, 1-5 Yrs  
CVW0 U.S. Corporates, Transportation, 1-5 Yrs  
CVZ0 U.S. Corporates, Yankees, 1-5 Yrs  
C010 U.S. Corporates, A-AAA Rated  
C0A1 U.S. Corporates, AAA Rated  
C0A2 U.S. Corporates, AA Rated  
C0A3 U.S. Corporates, A Rated  
C0A4 U.S. Corporates, BBB Rated

C0B0 U.S. Corporates, AA-AAA Rated  
C0C0 U.S. Corporates, BBB-A Rated  
C110 U.S. Corporates, A-AAA Rated, 1-3 Yrs  
C1A1 U.S. Corporates, AAA Rated, 1-3 Yrs  
C1A2 U.S. Corporates, AA Rated, 1-3 Yrs  
C1A3 U.S. Corporates, A Rated, 1-3 Yrs  
C1A4 U.S. Corporates, BBB Rated, 1-3 Yrs  
C1B0 U.S. Corporates, AA-AAA Rated, 1-3 Yrs  
C1C0 U.S. Corporates, BBB-A Rated, 1-3 Yrs  
C210 U.S. Corporates, A-AAA Rated, 3-5 Yrs  
C2A1 U.S. Corporates, AAA Rated, 3-5 Yrs  
C2A2 U.S. Corporates, AA Rated, 3-5 Yrs  
C2A3 U.S. Corporates, A Rated, 3-5 Yrs  
C2A4 U.S. Corporates, BBB Rated, 3-5 Yrs  
C2B0 U.S. Corporates, AA-AAA Rated, 3-5 Yrs  
C2C0 U.S. Corporates, BBB-A Rated, 3-5 Yrs  
C3A1 U.S. Corporates, AAA Rated, 5-7 Yrs  
C3A2 U.S. Corporates, AA Rated, 5-7 Yrs  
C3A3 U.S. Corporates, A Rated, 5-7 Yrs  
C3A4 U.S. Corporates, BBB Rated, 5-7 Yrs  
C4A1 U.S. Corporates, AAA Rated, 7-10 Yrs  
C4A2 U.S. Corporates, AA Rated, 7-10 Yrs  
C4A3 U.S. Corporates, A Rated, 7-10 Yrs  
C4A4 U.S. Corporates, BBB Rated, 7-10 Yrs  
C510 U.S. Corporates, A-AAA Rated, 1-10 Yrs  
C5A3 U.S. Corporates, A Rated, 1-10 Yrs  
C5A4 U.S. Corporates, BBB Rated, 1-10 Yrs.C5B0 U.S. Corporates, AA-AAA Rated, 1-10  
Yrs  
C5C0 U.S. Corporates, BBB-A Rated, 1-10 Yrs  
C610 U.S. Corporates, A-AAA Rated, 5-10 Yrs  
C6B0 U.S. Corporates, AA-AAA Rated, 5-10 Yrs  
C6C0 U.S. Corporates, BBB-A Rated, 5-10 Yrs  
C7A1 U.S. Corporates, AAA Rated, 10-15 Yrs  
C7A2 U.S. Corporates, AA Rated, 10-15 Yrs  
C7A3 U.S. Corporates, A Rated, 10-15 Yrs  
C7A4 U.S. Corporates, BBB Rated, 10-15Yrs  
C7B0 U.S. Corporates, AA-AAA Rated, 10-15 Yrs  
C7C0 U.S. Corporates, BBB-A Rated, 10-15 Yrs  
C810 U.S. Corporates, A-AAA Rated, 15+ Yrs  
C8A1 U.S. Corporates, AAA Rated, 15+ Yrs  
C8A2 U.S. Corporates, AA Rated, 15+ Yrs  
C8A3 U.S. Corporates, A Rated, 15+ Yrs  
C8A4 U.S. Corporates, BBB Rated, 15+ Yrs  
C8B0 U.S. Corporates, AA-AAA Rated, 15+ Yrs  
C8C0 U.S. Corporates, BBB-A Rated, 15+ Yrs  
C910 U.S. Corporates, A-AAA Rated, 10+ Yrs  
C9B0 U.S. Corporates, AA-AAA Rated, 10+ Yrs  
C9C0 U.S. Corporates, BBB-A Rated, 10+ Yrs

CV10 U.S. Corporates, A-AAA Rated, 1-5 Yrs  
CVA1 U.S. Corporates, AAA Rated, 1-5 Yrs  
CVA2 U.S. Corporates, AA Rated, 1-5 Yrs  
CVA3 U.S. Corporates, A Rated, 1-5 Yrs  
CVA4 U.S. Corporates, BBB Rated, 1-5 Yrs  
CVB0 U.S. Corporates, AA-AAA Rated, 1-5 Yrs  
CVC0 U.S. Corporates, BBB-A Rated, 1-5 Yrs

**U.S. Corporates by Sector and Rating**

C0D1 U.S. Corporates, Industrials, AAA Rated  
C0D2 U.S. Corporates, Industrials, AA Rated  
C0D3 U.S. Corporates, Industrials, A Rated  
C0D4 U.S. Corporates, Industrials, BBB Rated  
C0J1 U.S. Corporates, Finance, AAA Rated  
C0J2 U.S. Corporates, Finance, AA Rated  
C0J3 U.S. Corporates, Finance, A Rated  
C0J4 U.S. Corporates, Finance, BBB Rated  
C0M2 U.S. Corporates, Yankees, Canadian Issuers, AA Rated  
C0M3 U.S. Corporates, Yankees, Canadian Issuers, A Rated  
C0M4 U.S. Corporates, Yankees, Canadian Issuers, BBB Rated  
C0N1 U.S. Corporates, Yankees, Excl. Canadian Issuers, AAA Rated  
C0N2 U.S. Corporates, Yankees, Excl. Canadian Issuers, AA Rated  
C0N3 U.S. Corporates, Yankees, Excl. Canadian Issuers, A Rated.C0N4 U.S. Corporates,  
Yankees, Excl. Canadian Issuers, BBB Rated  
C0Q1 U.S. Corporates, Gas & Electric Utilities, AAA Rated  
C0Q2 U.S. Corporates, Gas & Electric Utilities, AA Rated  
C0Q3 U.S. Corporates, Gas & Electric Utilities, A Rated  
C0Q4 U.S. Corporates, Gas & Electric Utilities, BBB Rated  
C0P1 U.S. Corporates, Banks, AAA Rated  
C0P2 U.S. Corporates, Banks, AA Rated  
C0P3 U.S. Corporates, Banks, A Rated  
C0P4 U.S. Corporates, Banks, BBB Rated  
C0R1 U.S. Corporates, Phones, AAA Rated  
C0R2 U.S. Corporates, Phones, AA Rated  
C0R3 U.S. Corporates, Phones, A Rated  
C0R4 U.S. Corporates, Phones, BBB Rated  
C5E0 U.S. Corporates, AA-AAA Rated, Industrials, 1-10 Yrs  
C5F0 U.S. Corporates, BBB-A Rated, Industrials, 1-10 Yrs  
C5H0 U.S. Corporates, AA-AAA Rated, Utilities & Phones, 1-10 Yrs  
C5I0 U.S. Corporates, BBB-A Rated, Utilities & Phones, 1-10 Yrs  
C5K0 U.S. Corporates, AA-AAA Rated, Finance, 1-10 Yrs  
C5L0 U.S. Corporates, BBB-A Rated, Finance, 1-10 Yrs  
C5S0 U.S. Corporates, AA-AAA Rated, Phones, 1-10 Yrs  
C5T0 U.S. Corporates, BBB-A Rated, Phones, 1-10 Yrs  
C5U0 U.S. Corp, AA-AAA Rated, Gas & Electric Utilities, 1-10 Yrs  
C5V0 U.S. Corp, BBB-A Rated, Gas & Electric Utilities, 1-10 Yrs  
C5X0 U.S. Corporates, AA-AAA Rated, Banks, 1-10 Yrs  
C5Y0 U.S. Corporates, BBB-A Rated, Banks, 1-10 Yrs

C6E0 U.S. Corporates, AA-AAA Rated, Industrials, 5-10 Yrs  
C6F0 U.S. Corporates, BBB-A Rated, Industrials, 5-10 Yrs  
C6H0 U.S. Corporates, AA-AAA Rated, Utilities & Phones, 5-10 Yrs  
C6I0 U.S. Corporates, BBB-A Rated, Utilities & Phones, 5-10 Yrs  
C6K0 U.S. Corporates, AA-AAA Rated, Finance, 5-10 Yrs  
C6L0 U.S. Corporates, BBB-A Rated, Finance, 5-10 Yrs  
C6S0 U.S. Corporates, AA-AAA Rated, Phones, 5-10 Yrs  
C6T0 U.S. Corporates, BBB-A Rated, Phones, 5-10 Yrs  
C6U0 U.S. Corp, AA-AAA Rated, Gas & Electric Utilities, 5-10 Yrs  
C6V0 U.S. Corp, BBB-A Rated, Gas & Electric Utilities, 5-10 Yrs  
C6X0 U.S. Corporates, AA-AAA Rated, Banks, 5-10 Yrs  
C6Y0 U.S. Corporates, BBB-A Rated, Banks, 5-10 Yrs  
C7E0 U.S. Corporates, AA-AAA Rated, Industrials, 10-15 Yrs  
C7F0 U.S. Corporates, BBB-A Rated, Industrials, 10-15 Yrs  
C7I0 U.S. Corporates, BBB-A Rated, Utilities & Phones, 10-15 Yrs  
C7K0 U.S. Corporates, AA-AAA Rated, Finance, 10-15 Yrs  
C7L0 U.S. Corporates, BBB-A Rated, Finance, 10-15 Yrs  
C7S0 U.S. Corporates, AA-AAA Rated, Phones, 10-15 Yrs  
C7T0 U.S. Corporates, BBB-A Rated, Phones, 10-15 Yrs. C7V0 U.S. Corp, BBB-A Rated,  
Gas & Electric Utilities, 10-15 Yrs  
C7X0 U.S. Corporates, AA-AAA Rated, Banks, 10-15 Yrs  
C7Y0 U.S. Corporates, BBB-A Rated, Banks, 10-15 Yrs  
C8E0 U.S. Corporates, AA-AAA Rated, Industrials, 15+ Yrs  
C8F0 U.S. Corporates, BBB-A Rated, Industrials, 15+ Yrs  
C8H0 U.S. Corporates, AA-AAA Rated, Utilities, 15+ Yrs  
C8I0 U.S. Corporates, BBB-A Rated, Utilities, 15+ Yrs  
C8K0 U.S. Corporates, AA-AAA Rated, Finance, 15+ Yrs  
C8L0 U.S. Corporates, BBB-A Rated, Finance, 15+ Yrs  
C8S0 U.S. Corporates, AA-AAA Rated, Phones, 15+ Yrs  
C8T0 U.S. Corporates, BBB-A Rated, Phones, 15+ Yrs  
C8U0 U.S. Corp, AA-AAA Rated, Gas & Electric Utilities, 15+ Yrs  
C8V0 U.S. Corp, BBB-A Rated, Gas & Electric Utilities, 15+ Yrs  
C8X0 U.S. Corporates, AA-AAA Rated, Banks, 15+ Yrs  
C8Y0 U.S. Corporates, BBB-A Rated, Banks, 15+ Yrs  
C7I0 U.S. Corporates, A-AAA Rated, 10-15 Yrs  
C7H0 U.S. Corporates, AA-AAA Rated, Utilities & Phones, 10-15 Yrs  
C7U0 U.S. Corporates, AA-AAA Rated, Gas & Electric Utilities, 10-15

### **Asset-Backed Securities**

#### **Aggregate Market (Fixed and Floating Rate)**

R010 Asset-Backed Securities Master Index, Fixed Rate  
R0A0 Asset-Backed Securities Master Index, Fixed Rate  
R0A1 Asset-Backed Securities Master Index, AAA Rated  
R0C0 Asset-Backed Securities, Credit Cards, Fixed Rate  
R0CB Asset-Backed Securities, Credit Cards/Bullet, Fixed Rate  
R0CA Asset-Backed Securities, Credit Cards/Amortizing, Fixed Rate  
R0H0 Asset-Backed Securities, Home Equity Loans, Fixed Rate  
R0H1 Asset-Backed Securities, Home Equity Loans, AAA Rated, Fixed Rate

R0M0 Asset-Backed Securities, Manufactured Housing, Fixed Rate  
R0U0 Asset-Backed Securities, Automobiles, Fixed Rate  
R1A0 Asset-Backed Securities, 0-3 Yrs, Fixed Rate  
R2A0 Asset-Backed Securities, 3-5 Yrs, Fixed Rate

**Floating Rate**

R0F0 Asset-Backed Securities, Floating Rate  
R0FC Asset-Backed Securities, Credit Cards, Floating Rate  
R0FH Asset-Backed Securities, Home Equity Loans, Floating Rate  
R0FU Asset-Backed Securities, Automobiles , Floating Rate

**CANADIAN DOMESTIC MARKET INDICES**

**Canadian Domestic Markets**

**Broad Market (Direct Governments, Provincials/Municipals, Corporates)**

CAN0 Canadian Broad Market.CAN1 Canadian Broad Market, 1-3 Yrs  
CAN2 Canadian Broad Market, 3-5 Yrs  
CAN3 Canadian Broad Market, 5-7 Yrs  
CAN4 Canadian Broad Market, 7-10 Yrs  
CAN5 Canadian Broad Market, 1-10 Yrs  
CAN9 Canadian Broad Market, 10+ Yrs  
CANV Canadian Broad Market, 1-5 Years

**Canadian Governments & Provincials**

G0CG Canadian Governments & Provincials  
G1CG Canadian Governments & Provincials, 1-3 Yrs  
G2CG Canadian Governments & Provincials, 3-5 Yrs  
G3CG Canadian Governments & Provincials, 5-7 Yrs  
G4CG Canadian Governments & Provincials, 7-10 Yrs  
G5CG Canadian Governments & Provincials, 1-10 Yrs  
G9CG Canadian Governments & Provincials, 10+ Yrs  
GVCG Canadian Governments & Provincials, 1-5 Yrs

**Canadian Governments**

G0C0 Canadian Governments  
G1C0 Canadian Governments, 1-3 Yrs  
G2C0 Canadian Governments, 3-5 Yrs  
G3C0 Canadian Governments, 5-7 Yrs  
G4C0 Canadian Governments, 7-10 Yrs  
G5C0 Canadian Governments, 1-10 Yrs  
G6C0 Canadian Governments, 5-10 Yrs  
G7C0 Canadian Governments, 10-15 Yrs  
G8C0 Canadian Governments, 15+ Yrs  
G9C0 Canadian Governments, 10+ Yrs  
GVC0 Canadian Governments, 1-5 Yrs

### **Canadian Provincials and Municipals**

G0CP Canadian Provincials & Municipals  
G1CP Canadian Provincials & Provincials, 1-3 Yrs  
G2CP Canadian Provincials & Municipals, 3-5 Yrs  
G3CP Canadian Provincials & Municipals, 5-7 Yrs  
G4CP Canadian Provincials & Municipals, 7-10 Yrs  
G5CP Canadian Provincials & Municipals, 1-10 Yrs  
G6CP Canadian Provincials & Municipals, 5-10 Yrs  
G7CP Canadian Provincials & Municipals, 10-15 Yrs  
G8CP Canadian Provincials & Municipals, 15+ Yrs  
G9CP Canadian Provincials & Municipals, 10+ Yrs  
GVCP Canadian Provincials & Municipals, 1-5 Yrs.

### **Canadian Corporates**

F0C0 Canadian Corporate Index  
F0C1 Canadian Corporates, AAA Rated  
F0C2 Canadian Corporates, AA Rated  
F0C3 Canadian Corporates, A Rated  
F0C4 Canadian Corporates, BBB Rated  
F1C0 Canadian Corporates, 1-3 Yrs  
F2C0 Canadian Corporates, 3-5 Yrs  
F3C0 Canadian Corporates, 5-7 Yrs  
F4C0 Canadian Corporates, 7-10 Yrs  
F5C0 Canadian Corporates, 1-10 Yrs  
F6C0 Canadian Corporates, 5-10 Yrs  
F7C0 Canadian Corporates, 10-15 Yrs  
F8C0 Canadian Corporates, 15+ Yrs  
F9C0 Canadian Corporates, 10+ Yrs  
FVC0 Canadian Corporates, 1-5 Yrs

### **AUSTRALIAN DOMESTIC MARKET INDICES**

#### **Australian Governments & Semi-Governments**

G0TA Australian Government & Semi-Government  
G9TA Australian Govt & Semi Govt, 10+ Yrs  
G5TA Australian Govt & Semi Govt, 1-10 Yrs  
G1TA Australian Govt & Semi Govt, 1-3 Yrs  
GVTA Australian Govt & Semi Govt, 1-5 Yrs  
G2TA Australian Govt & Semi Govt, 3-5 Yrs  
G3TA Australian Govt & Semi Govt, 5-7 Yrs  
G4TA Australian Govt & Semi Govt, 7-10 Yrs

#### **Australian Governments**

G0T0 Australian Governments  
G1T0 Australian Government, 1-3 Yrs  
G2T0 Australian Government, 3-5 Yrs  
G3T0 Australian Government, 5-7 Yrs  
G4T0 Australian Government, 7-10 Yrs  
G5T0 Australian Government, 1-10 Yrs

G9T0 Australian Government, 10+ Yrs  
GVT0 Australian Government, 1-5 Yrs

### **Australian Semi-Governments**

G0TS Australian Semi Government,  
G9TS Australian Semi Government, 10+ Yrs  
G5TS Australian Semi Government, 1-10 Yrs  
G1TS Australian Semi Government, 1-3 Yrs.GVTS Australian Semi Government, 1-5 Yrs  
G2TS Australian Semi Government, 3-5 Yrs  
G3TS Australian Semi Government, 5-7 Yrs  
G4TS Australian Semi Government, 7-10 Yrs

## **EUROPE/EMU INVESTMENT GRADE INDICES**

### **EMU Broad Market/Large Cap**

EMUL EMU Large Cap Investment Grade Index  
EMU0 EMU Broad Market Index  
EMU1 EMU Broad Market Index, 1-3 Yrs  
EMU2 EMU Broad Market Index, 3-5 Yrs  
EMU3 EMU Broad Market Index, 5-7 Yrs  
EMU4 EMU Broad Market Index, 7-10 Yrs  
EMU5 EMU Broad Market Index, 1-10 Yrs  
EMU9 EMU Broad Market Index, 10+ Yrs  
EMUV EMU Broad Market Index, 1-5 Yrs

### **European Governments**

#### **All Governments**

W0GE Pan-Europe Government Index  
W9GE Pan-Europe Governments, 10+ Yrs  
W5GE Pan-Europe Governments, 1-10 Yrs  
W1GE Pan-Europe Governments, 1-3 Yrs  
WVGE Pan-Europe Governments, 1-5 Yrs  
W3GE Pan-Europe Governments, 5-7 Yrs  
W4GE Pan-Europe Governments, 7-10 Yrs  
W2GE Pan-Europe Governments. 3-5 Yrs  
W0GU European Union Government Bond Index  
W0GN Non-EMU Europe Government Bonds  
W9GN Non-EMU Europe Government Bonds, 10+ Yrs  
W5GN Non-EMU Europe Government Bonds, 1-10 Yrs  
W1GN Non-EMU Europe Government Bonds, 1-3 Yrs  
WVGN Non-EMU Europe Government Bonds, 1-5 Yrs  
W2GN Non-EMU Europe Government Bonds, 3-5 Yrs  
W3GN Non-EMU Europe Government Bonds, 5-7 Yrs  
W4GN Non-EMU Europe Government Bonds, 7-10 Yrs

### **Euro Indices**

#### **Euro Sovereigns**

EG00 EMU Direct Government Index  
EG01 EMU Direct Governments, 1-3 Yrs

EG02 EMU Direct Governments, 3-5 Yrs  
EG03 EMU Direct Governments, 5-7 Yrs  
EG04 EMU Direct Governments, 7-10 Yrs.EG05 EMU Direct Governments, 1-10 Yrs  
EG09 EMU Direct Governments, 10+ Yrs  
EG0V EMU Direct Governments, 1-5 Yrs  
EG10 EMU Direct Governments, AAA Rated  
EG11 EMU Direct Governments, AAA Rated, 1-3 Yrs  
EG12 EMU Direct Governments, AAA Rated, 3-5 Yrs  
EG13 EMU Direct Governments, AAA Rated, 5-7 Yrs  
EG14 EMU Direct Governments, AAA Rated, 7-10 Yrs  
EG15 EMU Direct Governments, AAA Rated, 1-10 Yrs  
EG19 EMU Direct Governments, AAA Rated, 10+ Yrs  
EG1V EMU Direct Governments, AAA Rated, 1-5 Yrs

### **Agency/Supra-National/Non-Euro Sovereigns**

EQ00 EMU Quasi-Government Index  
EQ01 EMU Quasi-Governments, 1-3 Yrs  
EQ02 EMU Quasi-Governments, 3-5 Yrs  
EQ03 EMU Quasi-Governments, 5-7 Yrs  
EQ04 EMU Quasi-Governments, 7-10 Yrs  
EQ05 EMU Quasi-Governments, 1-10 Yrs  
EQ09 EMU Quasi-Governments, 10+ Yrs  
EQ0V EMU Quasi-Governments, 1-5 Yrs  
ES00 EMU Foreign Issuers Index, Sovereign/Agency/Supranational

### **Issuers**

ES01 EMU Foreign Issuers Index, Sov/Agcy/Supra Issuers, 1-3 Yr  
ES02 EMU Foreign Issuers Index, Sov/Agcy/Supra Issuers, 3-5 Yr  
ES03 EMU Foreign Issuers Index, Sov/Agcy/Supra Issuers, 5-7 Yr  
ES04 EMU Foreign Issuers Index, Sov/Agcy/Supra Issuers, 7-10 Yr  
ES05 EMU Foreign Issuers Index, Sov/Agcy/Supra Issuers, 1-10 Yr  
ES09 EMU Foreign Issuers Index, Sov/Agcy/Supra Issuers, 10+ Yr  
ES0V EMU Foreign Issuers Index, Sov/Agcy/Supra Issuers, 1-5 Yr

### **All Corporates and Pfandbriefe**

EC00 EMU Corporate Index  
EC01 EMU Corporates, 1-3 Yr  
EC02 EMU Corporates, 3-5 Yr  
EC03 EMU Corporates, 5-7 Yr  
EC04 EMU Corporates, 7-10 Yr  
EC09 EMU Corporates, 10+ Yr  
EC0V EMU Corporates, 1-5 Yr  
EF00 EMU Corporate & Pfandbrief Index  
EF01 EMU Corporates & Pfandbriefe, 1-3 Yr  
EF02 EMU Corporates & Pfandbriefe, 3-5 Yr  
EF03 EMU Corporates & Pfandbriefe, 5-7 Yr.EF04 EMU Corporates & Pfandbriefe, 7-10 Yr  
EF05 EMU Corporates & Pfandbriefe, 1-10 Yr

EF09 EMU Corporates & Pfandbriefe, 10+ Yr  
EF0V EMU Corporates & Pfandbriefe, 1-5 Yr

### **EMU Corporates**

ER00 EMU Corporate Index  
ER01 EMU Corporates, 1-3 Yrs  
ER02 EMU Corporates, 3-5 Yrs  
ER03 EMU Corporates, 5-7 Yrs  
ER04 EMU Corporates, 7-10 Yrs  
ER05 EMU Corporates, 1-10 Yrs  
ER09 EMU Corporates, 10+ Yrs  
ER0V EMU Corporates, 1-5 Yrs  
ER10 EMU Corporates, AAA Rated  
ER20 EMU Corporates, AA Rated  
ER30 EMU Corporates, A Rated  
ER40 EMU Corporates, BBB Rated  
EB00 EMU Financial Corporate, Domestic Issuers Index  
EB01 EMU Financial Corporates, Domestic Issuers, 1-3 Yrs  
EB02 EMU Financial Corporates, Domestic Issuers, 3-5 Yrs  
EB03 EMU Financial Corporates, Domestic Issuers, 5-7 Yrs  
EB04 EMU Financial Corporates, Domestic Issuers, 7-10 Yrs  
EB05 EMU Financial Corporates, Domestic Issuers, 1-10 Yrs  
EB09 EMU Financial Corporates, Domestic Issuers, 10+ Yrs  
EB0V EMU Financial Corporates, Domestic Issuers, 1-5 Yrs  
EB10 EMU Financial Corporates, Domestic Issuers, AAA Rated  
EB20 EMU Financial Corporates, Domestic Issuers, AA Rated  
EB30 EMU Financial Corporates, Domestic Issuers, A Rated  
EB40 EMU Financial Corporates, Domestic Issuers, BBB Rated  
EB50 EMU Financial Corporates, Domestic Issuers, All Rated  
EN00 EMU Non-Financial Corporates, Domestic Issuers Index  
EN01 EMU Non-Financial Corporates, Domestic Issuers, 1-3 Yr  
EN02 EMU Non-Financial Corporates, Domestic Issuers, 3-5 Yr  
EN03 EMU Non-Financial Corporates, Domestic Issuers, 5-7 Yr  
EN04 EMU Non-Financial Corporates, Domestic Issuers, 7-10 Yr  
EN05 EMU Non-Financial Corporates, Domestic Issuers, 1-10 Yr  
EN09 EMU Non-Financial Corporates, Domestic Issuers, 10+ Yr  
EN0V EMU Non-Financial Corporates, Domestic Issuers, 1-5 Yr  
EN10 EMU Non-Financial Corporates, Domestic Issuers, AAA Rated  
EN20 EMU Non-Financial Corporates, Domestic Issuers, AA Rated  
EN30 EMU Non-Financial Corporates, Domestic Issuers, A Rated  
EN40 EMU Non-Financial Corporates, Domestic Issuers, BBB Rated  
EW00 EMU Foreign Issuer Corporate Index.  
EW01 EMU Foreign Issuer Corporates, 1-3 Yrs  
EW02 EMU Foreign Issuer Corporates, 3-5 Yrs  
EW03 EMU Foreign Issuer Corporates, 5-7 Yrs  
EW04 EMU Foreign Issuer Corporates, 7-10 Yrs  
EW05 EMU Foreign Issuer Corporates, 1-10 Yrs  
EW09 EMU Foreign Issuer Corporates, 10+ Yrs

EW0V EMU Foreign Issuer Corporates, 1-5 Yrs

**Pfandbriefe**

EP00 All Pfandbriefe  
EP01 Pfandbriefe, 1-3 Yrs  
EP02 Pfandbriefe, 3-5 Yrs  
EP03 Pfandbriefe, 5-7 Yrs  
EP04 Pfandbriefe, 7-10 Yrs  
EP05 Pfandbriefe, 1-10 Yrs  
EP09 Pfandbriefe, 10+ Yrs  
EP0V Pfandbriefe, 1-5 Yrs  
G0DJ Jumbo Pfandbriefe  
G9DJ Jumbo Pfandbriefe, 10+ Yrs  
G5DJ Jumbo Pfandbriefe, 1-10 Yrs  
G1DJ Jumbo Pfandbriefe, 1-3 Yrs  
GVDJ Jumbo Pfandbriefe, 1-5 Yrs  
G2DJ Jumbo Pfandbriefe, 3-5 Yrs  
G3DJ Jumbo Pfandbriefe, 5-7 Yrs  
G4DJ Jumbo Pfandbriefe, 7-10 Yrs  
G0DP Regular Pfandbriefe  
G9DP Regular Pfandbriefe, 10+ Yrs  
G5DP Regular Pfandbriefe, 1-10 Yrs  
G1DP Regular Pfandbriefe, 1-3 Yrs  
GVDP Regular Pfandbriefe, 1-5 Yrs  
G2DP Regular Pfandbriefe, 3-5 Yrs  
G3DP Regular Pfandbriefe, 5-7 Yrs  
G4DP Regular Pfandbriefe, 7-10 Yrs

**All Foreign Issuers**

EO00 EMU Foreign Issuers Index  
EO01 EMU Foreign Issuers, 1-3 Yrs  
EO02 EMU Foreign Issuers, 3-5 Yrs  
EO03 EMU Foreign Issuers, 5-7 Yrs  
EO04 EMU Foreign Issuers, 7-10 Yrs  
EO05 EMU Foreign Issuers, 1-10 Yrs  
EO09 EMU Foreign Issuers, 10+ Yrs  
EO0V EMU Foreign Issuers, 1-5 Yrs

**UK Broad Market (Direct Governments, Quasi Sovereigns, Corporates)**

**Sterling Aggregate Markets**

UK00 Sterling Broad Market  
UK01 Sterling Broad Market, 1-3 Yrs  
UK03 Sterling Broad Market, 5-7 Yrs  
UK04 Sterling Broad Market, 7-10 Yrs  
UK05 Sterling Broad Market, 1-10 Yrs  
UK09 Sterling Broad Market, 10+ Yrs  
UK0V Sterling Broad Market, 1-5 Yrs

**U.K. Gilt Markets**

G0L0 U.K. Gilts  
G0LA U.K. Gilts, 0 - 1 Yrs  
G1L0 U.K. Gilts, 1-3 Yrs  
G2L0 U.K. Gilts, 3-5 Yrs  
G3L0 U.K. Gilts, 5-7 Yrs  
G4L0 U.K. Gilts, 7-10 Yrs  
G5L0 U.K. Gilts, 1-10 Yrs  
G7L0 U.K. Gilts, 10-15 Yrs  
G8L0 U.K. Gilts, 15+ Yrs  
G9L0 U.K. Gilts, 10+ Yrs  
GAL0 U.K. Gilts, All Stocks  
GLL0 U.K. Gilts, 5+ Yrs, Long Stocks  
GML0 U.K. Gilts, 5-15 Yrs, Medium Stocks  
GSL0 U.K. Gilts, 0-5 Yrs, Short Stocks  
GVL0 U.K. Gilts, 1-5 Yrs

**U.K. Non-Gilt Markets**

UN00 Sterling Non-Gilts  
UN01 Sterling Non-Gilts, 1-3 Yrs  
UN02 Sterling Non-Gilts, 3-5 Yrs  
UN03 Sterling Non-Gilts, 5-7 Yrs  
UN04 Sterling Non-Gilts, 7-10 Yrs  
UN05 Sterling Non-Gilts, 1-10 Yrs  
UN09 Sterling Non-Gilts, 10+ Yrs  
UN0V Sterling Non-Gilts, 1-5 Yrs  
UN10 Sterling Non-Gilts, AAA Rated  
UN20 Sterling Non-Gilts, AA Rated  
UN30 Sterling Non-Gilts, A Rated  
UN40 Sterling Non-Gilts, BBB Rated

**Sterling Investment Grade Markets**

UC00 Sterling Corporates  
UC01 Sterling Corporates, 1-3 Yrs. UC02 Sterling Corporates, 3-5 Yrs  
UC03 Sterling Corporates, 5-7 Yrs  
UC04 Sterling Corporates, 7-10 Yrs  
UC05 Sterling Corporates, 1-10 Yrs  
UC09 Sterling Corporates, 10+ Yrs  
UC0V Sterling Corporates, 1-5 Yrs  
UC10 Sterling Corporates, AAA Rated  
UC11 Sterling Corporates, AAA Rated, 1-3 Yrs  
UC12 Sterling Corporates, AAA Rated, 3-5 Yrs  
UC13 Sterling Corporates, AAA Rated, 5-7 Yrs  
UC14 Sterling Corporates, AAA Rated, 7-10 Yrs  
UC15 Sterling Corporates, AAA Rated, 1-10 Yrs  
UC19 Sterling Corporates, AAA Rated, 10+ Yrs  
UC1V Sterling Corporates, AAA Rated, 1-5 Yrs  
UC20 Sterling Corporates, AA Rated

UC21 Sterling Corporates, AA Rated, 1-3 Yrs  
UC22 Sterling Corporates, AA Rated, 3-5 Yrs  
UC23 Sterling Corporates, AA Rated, 5-7 Yrs  
UC24 Sterling Corporates, AA Rated, 7-10 Yrs  
UC25 Sterling Corporates, AA Rated, 1-10 Yrs  
UC29 Sterling Corporates, AA Rated, 10+ Yrs  
UC2V Sterling Corporates, AA Rated, 1-5 Yrs  
UC30 Sterling Corporates, A Rated  
UC31 Sterling Corporates, A Rated, 1-3 Yrs  
UC32 Sterling Corporates, A Rated, 3-5 Yrs  
UC33 Sterling Corporates, A Rated, 5-7 Yrs  
UC34 Sterling Corporates, A Rated, 7-10 Yrs  
UC35 Sterling Corporates, A Rated, 1-10 Yrs  
UC39 Sterling Corporates, A Rated, 10+ Yrs  
UC3V Sterling Corporates, A Rated, 1-5 Yrs  
UC40 Sterling Corporates, BBB Rated  
UC42 Sterling Corporates, BBB Rated, 3-5 Yrs  
UC43 Sterling Corporates, BBB Rated, 5-7 Yrs  
UC44 Sterling Corporates, BBB Rated, 7-10 Yrs  
UC45 Sterling Corporates, BBB Rated, 1-10 Yrs  
UC49 Sterling Corporates, BBB Rated, 10+ Yrs  
UC4V Sterling Corporates, BBB Rated, 1-5 Yrs  
UD00 Sterling Corporates, U.K. Issuers Index  
UD01 Sterling Corporates, U.K. Issuers, 1-3 Yrs  
UD02 Sterling Corporates, U.K. Issuers, 3-5 Yrs  
UD03 Sterling Corporates, U.K. Issuers, 5-7 Yrs  
UD04 Sterling Corporates, U.K. Issuers, 7-10 Yrs  
UD05 Sterling Corporates, U.K. Issuers, 1-10 Yrs  
UD09 Sterling Corporates, U.K. Issuers, 10+ Yrs.UD0V Sterling Corporates, U.K. Issuers,  
1-5 Yrs  
UO00 Sterling Corporates, Non-U.K. Issuers Index  
UO01 Sterling Corporates, Non-U.K. Issuers, 1-3 Yrs  
UO02 Sterling Corporates, Non-U.K. Issuers, 3-5 Yrs  
UO03 Sterling Corporates, Non-U.K. Issuers, 5-7 Yrs  
UO04 Sterling Corporates, Non-U.K. Issuers, 7-10 Yrs  
UO05 Sterling Corporates, Non-U.K. Issuers, 1-10 Yrs  
UO09 Sterling Corporates, Non-U.K. Issuers, 10+ Yrs  
UO0V Sterling Corporates, Non-U.K. Issuers, 1-5 Yrs  
UQ00 Sterling Sovereign/Quasi-Sovereign Index  
UQ01 Sterling Sovereigns/Quasi-Sovereigns, 1-3 Yrs  
UQ02 Sterling Sovereigns/Quasi-Sovereigns, 3-5 Yrs  
UQ03 Sterling Sovereigns/Quasi-Sovereigns, 5-7 Yrs  
UQ04 Sterling Sovereigns/Quasi-Sovereigns, 7-10 Yrs  
UQ05 Sterling Sovereigns/Quasi-Sovereigns, 1-10 Yrs  
UQ09 Sterling Sovereigns/Quasi-Sovereigns, 10+ Yrs  
UQ0V Sterling Sovereigns/Quasi-Sovereigns, 1-5 Yrs  
UQ10 Sterling Sovereign/Quasi-Sovereigns, AAA Rated  
UQ20 Sterling Sovereign/Quasi-Sovereigns, AA Rated

UQ30 Sterling Sovereign/Quasi-Sovereigns, A Rated  
UQ40 Sterling Sovereigns/Quasi-Sovereigns, BBB Rated

### **Eurobonds**

#### **Euro-Australian Dollar**

E0T0 Euro-Australian Dollar  
E1T0 Euro-Australian Dollar, 1-3 Yrs  
E2T0 Euro-Australian Dollar, 3-5 Yrs  
E3T0 Euro-Australian Dollar, 5-7 Yrs  
E4T0 Euro-Australian Dollar, 7-10 Yrs  
EVT0 Euro-Australian Dollar, 1-5 Yrs

#### **Euro-Canadian Dollar**

E0K0 Euro-Canadian Dollar  
E1K0 Euro-Canadian Dollar, 1-3 Yrs  
E2K0 Euro-Canadian Dollar, 3-5 Yrs  
E3K0 Euro-Canadian Dollar, 5-7 Yrs  
E4K0 Euro-Canadian Dollar, 7-10 Yrs  
E5K0 Euro-Canadian Dollar, 1-10 Yrs  
E9K0 Euro-Canadian Dollar, 10+ Yrs  
EVK0 Euro-Canadian Dollar, 1-5 Yrs

#### **Euro-Danish Krone**

E0M0 Euro-Danish Krone  
E1M0 Euro-Danish Krone, 1-3 Yrs.E2M0 Euro-Danish Krone, 3-5 Yrs  
E3M0 Euro-Danish Krone, 5-7 Yrs  
E4M0 Euro-Danish Krone, 7-10 Yrs  
E9M0 Euro-Danish Krone, 10+ Yrs

#### **Euro-Sterling**

E0L0 Euro-Sterling  
E9L0 Euro-Sterling, 10+ Yrs  
E1L0 Euro-Sterling, 1-3 Yrs  
EVL0 Euro-Sterling, 1-5 Yrs  
E2L0 Euro-Sterling, 3-5 Yrs  
E3L0 Euro-Sterling, 5-7 Yrs  
E4L0 Euro-Sterling, 7-10 Yrs  
E9L0 Euro-Sterling, 10+ Yrs  
E0L1 Euro-Sterling, AA-AAA Rated  
E9L1 Euro-Sterling, AA-AAA Rated, 10+ Yrs  
E1L1 Euro-Sterling, AA-AAA, 1-3 Yrs  
E2L1 Euro-Sterling, AA-AAA, 3-5 Yrs  
E3L1 Euro-Sterling, AA-AAA, 5-7 Yrs  
E4L1 Euro-Sterling, AA-AAA, 7-10 Yrs  
E9L1 Euro-Sterling, AA-AAA, 10+ Yrs

#### **Euro-Swedish Krone**

E0W0 Euro-Swedish Krone

E1W0 Euro-Swedish Krone, 1-3 Yrs  
E2W0 Euro-Swedish Krone, 3-5 Yrs  
E3W0 Euro-Swedish Krone, 5-7 Yrs  
E4W0 Euro-Swedish Krone, 7-10 Yrs  
E9W0 Euro-Swedish Krone, 10+ Yrs

### **Euro-Dollar**

E0A0 Euro-Dollar  
E1A0 Euro-Dollar, 1-3 Yrs  
E2A0 Euro-Dollar, 3-5 Yrs  
E3A0 Euro-Dollar, 5-7 Yrs  
E4A0 Euro-Dollar, 7-10 Yrs  
E9A0 Euro-Dollar, 10+ Yrs  
EVA0 Euro-Dollar, 1-5 Yrs  
E0A1 Euro-Dollar, AA-AAA Rated  
E1A1 Euro-Dollar, AA-AAA Rated, 1-3 Yrs  
E2A1 Euro-Dollar, AA-AAA Rated, 3-5 Yrs  
E3A1 Euro-Dollar, AA-AAA Rated, 5-7 Yrs  
E4A1 Euro-Dollar, AA-AAA, 7-10 Yrs  
E9A1 Euro-Dollar, AA-AAA Rated, 10+ Yrs.  
EVA1 Euro-Dollar, AA-AAA Rated, 1-5 Yrs  
E0C0 Euro-Dollar, Canadian Issuers  
E0J0 Euro-Dollar, Japanese Issuers  
E0O0 Euro-Dollar, Other Issuers  
E0V0 Euro-Dollar, Sovereign Issuers  
E0S0 Euro-Dollar, Supranational  
E0U0 Euro-Dollar, U.S. Corporate Issuers

### **Euro-Yen**

E0Y0 Euro-Yen  
E1Y0 Euro-Yen, 1-3 Yrs  
E2Y0 Euro-Yen, 3-5 Yrs  
E3Y0 Euro-Yen, 5-7 Yrs  
E4Y0 Euro-Yen, 7+ Yrs  
E9Y0 Euro-Yen, 10+ Yrs  
EVY0 Euro-Yen, 1-5 Yrs

### **European Domestic Markets**

#### **German Broad and Core Market (Agencies, Direct Governments, Pfandbrief)**

GER0 German Broad Market Index  
GER1 German Broad Market Index, 1-3 Yrs  
GER2 German Broad Market Index, 3-5 Yrs  
GER3 German Broad Market Index, 5-7 Yrs  
GER4 German Broad Market Index, 7-10 Yrs  
GER5 German Broad Market Index, 1-10 Yrs  
GERV German Broad Market Index, 1-5 Yrs  
G0DA German Agencies  
G1DA German Agencies, 1-3 Yrs  
G2DA German Agencies, 3-5 Yrs

G3DA German Agencies, 5-7 Yrs  
G4DA German Agencies, 7-10 Yrs  
G5DA German Agencies, 1-10 Yrs  
GVDA German Agencies, 1-5 Yrs  
GEC1 German Core Market Index, 1-3 Yrs  
GEC2 German Core Market Index, 3-5 Yrs  
GEC3 German Core Market Index, 5-7 Yrs  
GEC4 German Core Market Index, 7-10 Yrs  
GEC5 German Core Market Index, 1-10 Yrs  
GEC9 German Core Market Index, 10+ Yrs  
GECV German Core Market Index, 1-5 Yrs  
GER9 German Broad Market Index, 10+ Yrs  
GVDL German Laender/Municipalities, 1-5 yr

### **German State Municipalities**

G0DL German Laender/Municipalities  
G1DL German Laender/Municipalities, 1-3 Yr  
G2DL German Laender/Municipalities, 3-5 yr  
G3DL German Laender/Municipalities, 5-7 yr  
G4DL German Laender/Municipalities, 7-10 yr  
G5DL German Laender/Municipalities, 1-10 yr  
G7DA Bundesbahn/Bundespost, 10-15 Yrs  
G7DL German Laender/Municipalities, 10-15 Yrs  
G8DJ German Jumbo Pfandbriefe, 15+ Yrs  
G8DL German Laender/Municipalities  
G9DL German Laender/Municipalities, 10+ yr  
GEC0 German Core Market Index

### **Global and Regional High Yield Indices**

#### **Global High Yield**

HW00 Global High Yield Index

#### **European High Yield**

HE00 Euro High Yield  
HL00 Sterling High Yield  
HP00 European Currency High Yield  
HWP0 Global High Yield Index, European Issuers

#### **U.S. High Yield**

##### **All U.S. High Yield (Cash Pay and Deferred Interest Bonds)**

H0A0 High Yield Master II  
H0A1 High Yield U.S. Corporates, BB Rated  
H0A2 High Yield U.S. Corporates, B Rated  
H0A3 High Yield U.S. Corporates, C Rated

### **All U.S. High Yield (Cash Pay and Deferred Interest Bonds) by Sector**

H0AG High Yield U.S. Corporates, Gaming  
H0AH High Yield U.S. Corporates, Hotel  
H0AI High Yield U.S. Corporates, Air Transportation  
H0AU High Yield U.S. Corporates, Automotive  
H0BA High Yield U.S. Corporates, Banks & Thrifts  
H0BL High Yield U.S. Corporates, Building Materials  
H0BR High Yield U.S. Corporates, Broadcasting  
H0BU High Yield U.S. Corporates, Bus Transportation  
H0CA High Yield U.S. Corporates, Capital Goods  
H0CG High Yield U.S. Corporates, Conglomerate  
H0CH High Yield U.S. Corporates, Chemical  
H0CO High Yield U.S. Corporates, Consumer Products  
H0CS High Yield U.S. Corporates, Convenience Stores.H0CT High Yield U.S. Corporates,  
Containers  
H0CV High Yield U.S. Corporates, Cable TV  
H0DE High Yield U.S. Corporates, Department Stores  
H0DM High Yield U.S. Corporates, Diversified Media  
H0EL High Yield U.S. Corporates, Electric Utilities  
H0EN High Yield U.S. Corporates, Energy  
H0ET High Yield U.S. Corporates, Entertainment/Film  
H0EV High Yield U.S. Corporates, Environmental  
H0FI High Yield U.S. Corporates, Div Fincl Services  
H0FO High Yield U.S. Corporates, Food/Bevrge/Tobacco  
H0GA High Yield U.S. Corporates, Hotel/Gaming  
H0HB High Yield U.S. Corporates, Homebldrs/Real Estate  
H0HL High Yield U.S. Corporates, Healthcare  
H0IN High Yield U.S. Corporates, Insurance  
H0LE High Yield U.S. Corporates, Leisure  
H0ME High Yield U.S. Corporates, Metals/Mining  
H0MI High Yield U.S. Corporates, Miscellaneous  
H0PA High Yield U.S. Corporates, Paper  
H0PU High Yield U.S. Corporates, Publishing/Printing  
H0RE High Yield U.S. Corporates, Restaurants  
H0SE High Yield U.S. Corporates, Services  
H0SH High Yield U.S. Corporates, Shipping  
H0SM High Yield U.S. Corporates, Supermarkets  
H0SP High Yield U.S. Corporates, Specialty Retailing  
H0ST High Yield U.S. Corporates, Steels  
H0TC High Yield U.S. Corporates, Telecommunications  
H0TE High Yield U.S. Corporates, Textile/Apparel  
H0TN High Yield U.S. Corporates, Technology  
H0TR High Yield U.S. Corporates, Trucking  
HAC0 High Yield Index, Canadian Issuers  
X0A0 High Yield 175 Index

### **U.S. High Yield (Cash Pay Only)**

J0A0 High Yield U.S. Corporates, Cash Pay

J0A1 High Yield U.S. Corporates, Cash Pay, BB Rated  
J0A2 High Yield U.S. Corporates, Cash Pay, B Rated  
J0A3 High Yield U.S. Corporates, Cash Pay, C Rated  
J1A0 High Yield U.S. Corporates, Cash Pay, 1-3 Yrs  
J1A1 High Yield U.S. Corporates, Cash Pay, BB Rated, 1-3 Yrs  
J1A2 High Yield U.S. Corporates, Cash Pay, B Rated, 1-3 Yrs  
J1A3 High Yield U.S. Corporates, Cash Pay, C Rated, 1-3 Yrs  
J2A0 High Yield U.S. Corporates, Cash Pay, 3-5 Yrs  
J2A1 High Yield U.S. Corporates, Cash Pay, BB Rated, 3-5 Yrs  
J2A2 High Yield U.S. Corporates, Cash Pay, B Rated, 3-5 Yrs.J2A3 High Yield U.S.  
Corporates, Cash Pay, C Rated, 3-5 Yrs  
J3A0 High Yield U.S. Corporates, Cash Pay, 5-7 Yrs  
J3A1 High Yield U.S. Corporates, Cash Pay, BB Rated, 5-7 Yrs  
J3A2 High Yield U.S. Corporates, Cash Pay, B Rated, 5-7 Yrs  
J3A3 High Yield U.S. Corporates, Cash Pay, C Rated, 5-7 Yrs  
J4A0 High Yield U.S. Corporates, Cash Pay, 7-10 Yrs  
J4A1 High Yield U.S. Corporates, Cash Pay, BB Rated, 7-10 Yrs  
J4A2 High Yield U.S. Corporates, Cash Pay, B Rated, 7-10 Yrs  
J4A3 High Yield U.S. Corporates, Cash Pay, C Rated, 7-10 Yrs  
J5A0 High Yield U.S. Corporates, Cash Pay, 1 -10 Yrs  
J5A1 High Yield U.S. Corporates, Cash Pay, BB Rated, 1-10 Yrs  
J5A2 High Yield U.S. Corporates, Cash Pay, B Rated, 1-10 Yrs  
J5A3 High Yield U.S. Corporates, Cash Pay, C Rated, 1-10 Yrs  
J6A1 High Yield U.S. Corporates, Cash Pay, BB Rated, 5-10 Yrs  
J7A0 High Yield U.S. Corporates, Cash Pay, 10-15 Yrs  
J7A1 High Yield U.S. Corporates, Cash Pay, BB Rated, 10-15 Yrs  
J7A2 High Yield U.S. Corporates, Cash Pay, B Rated, 10-15 Yrs  
J8A0 High Yield U.S. Corporates, Cash Pay, 15+ Yrs  
J8A1 High Yield U.S. Corporates, Cash Pay, BB Rated, 15+ Yrs  
J8A2 High Yield U.S. Corporates, Cash Pay, B Rated, 15+ Yrs  
J8A3 High Yield U.S. Corporates, Cash Pay, C Rated, 15+ Yrs  
J9A0 High Yield U.S. Corporates, Cash Pay, 10+ Yrs  
J9A1 High Yield U.S. Corporates, Cash Pay, BB Rated, 10+ Yrs  
J9A2 High Yield U.S. Corporates, Cash Pay, B Rated, 10+ Yrs  
J9A3 High Yield U.S. Corporates, Cash Pay, C Rated, 10+ Yrs  
JVA0 High Yield U.S. Corporates, Cash Pay, 1-5 Yrs  
JVA1 High Yield U.S. Corporates, Cash Pay, BB Rated, 1 -5 Yrs  
JVA2 High Yield U.S. Corporates, Cash Pay, B Rated, 1-5 Yrs  
JVA3 High Yield U.S. Corporates, Cash Pay, C Rated, 1-5 Yrs  
J0AG High Yield U.S. Corporates, Cash Pay, Gaming  
J0AH High Yield U.S. Corporates, Cash Pay, Hotel

## **U.S. High Yield (Cash Pay) by Sector**

J0AI High Yield U.S. Corporates, Cash Pay, Air Transportation  
J0AU High Yield U.S. Corporates, Cash Pay, Automotive  
J0BA High Yield U.S. Corporates, Cash Pay, Banks & Thrifts  
J0BL High Yield U.S. Corporates, Cash Pay, Building Materials  
J0BR High Yield U.S. Corporates, Cash Pay, Broadcasting  
J0BU High Yield U.S. Corporates, Cash Pay, Bus Transportation  
J0CA High Yield U.S. Corporates, Cash Pay, Capital Goods  
J0CG High Yield U.S. Corporates, Cash Pay, Conglomerate  
J0CH High Yield U.S. Corporates, Cash Pay, Chemical  
J0CO High Yield U.S. Corporates, Cash Pay, Consumer Products  
J0CS High Yield U.S. Corporates, Cash Pay, Convenience Stores.JOCT High Yield U.S.  
Corporates, Cash Pay, Containers  
J0CV High Yield U.S. Corporates, Cash Pay, Cable Tv  
J0DE High Yield U.S. Corporates, Cash Pay, Department Stores  
J0DM High Yield U.S. Corporates, Cash Pay, Diversified Media  
J0EL High Yield U.S. Corporates, Cash Pay, Electric Utilities  
J0EN High Yield U.S. Corporates, Cash Pay, Energy  
J0ET High Yield U.S. Corporates, Cash Pay, Entertainment/Film  
J0EV High Yield U.S. Corporates, Cash Pay, Environmental  
J0FI High Yield U.S. Corporates, Cash Pay, Div Fincl Services  
J0FO High Yield U.S. Corporates, Cash Pay, Food/Bevrge/Tobacco  
J0GA High Yield U.S. Corporates, Cash Pay, Hotel/Gaming  
J0HB High Yield U.S. Corporates, Cash Pay, Homebldrs/Real Estate  
J0HL High Yield U.S. Corporates, Cash Pay, Healthcare  
J0IN High Yield U.S. Corporates, Cash Pay, Insurance  
J0LE High Yield U.S. Corporates, Cash Pay, Leisure  
J0ME High Yield U.S. Corporates, Cash Pay, Metals/Mining  
J0MI High Yield U.S. Corporates, Cash Pay, Miscellaneous  
J0PA High Yield U.S. Corporates, Cash Pay, Paper  
J0PU High Yield U.S. Corporates, Cash Pay, Publishing/Printing  
J0RE High Yield U.S. Corporates, Cash Pay, Restaurants  
J0SE High Yield U.S. Corporates, Cash Pay, Services  
J0SH High Yield U.S. Corporates, Cash Pay, Shipping  
J0SM High Yield U.S. Corporates, Cash Pay, Supermarkets  
J0SP High Yield U.S. Corporates, Cash Pay, Specialty Retailing  
J0ST High Yield U.S. Corporates, Cash Pay, Steels  
J0TC High Yield U.S. Corporates, Cash Pay, Telecommunications  
J0TE High Yield U.S. Corporates, Cash Pay, Textile/Apparel  
J0TN High Yield U.S. Corporates, Cash Pay, Technology  
J0TR High Yield U.S. Corporates, Cash Pay, Trucking  
JBIG High Yield U.S. Corporates, Cash Pay, Large Cap  
JDBB High Yield U.S. Corporates, Cash Pay, DIBs, Large Cap  
JDBS High Yield U.S. Corporates, Cash Pay, DIBs, Small Cap  
JDIB High Yield, U.S. Corp., Deferred Interest Bonds  
JSML High Yield U.S. Corporates, Cash Pay, Small Cap

## **Canadian High Yield**

HC00 Canada High Yield Index

HCC0 Canada High Yield Index, Canadian Issuers

HWC0 Global High Yield Index, Canadian Issuers

## **GLOBAL GOVERNMENT INDICES**

### **Aggregate Governments**

W0G1 Global Government Bond Index II

W1G1 Global Government Bond Index II, 1-3 Yrs. W2G1 Global Government Bond Index II, 3-5 Yrs

W3G1 Global Government Bond Index II, 5-7 Yrs

W4G1 Global Government Bond Index II, 7-10 Yrs

W5G1 Global Government Bond Index II, 1-10 Yrs

W9G1 Global Government Bond Index II, 10+ Yrs

WVG1 Global Government Bond Index II, 1-5 Yrs

W0G6 Global Government Bonds, G6 (G7 Ex Japan)

W0G7 Global Government Bonds, G7

W1G7 Global Government Bonds, G7, 1-3 Yrs

W2G7 Global Government Bonds, G7, 3-5 Yrs

W3G7 Global Government Bonds, G7, 5-7 Yrs

W4G7 Global Government Bonds, G7, 7-10 Yrs

W5G7 Global Government Bonds, G7, 1-10 Yrs

W9G7 Global Government Bonds, G7, 10+ Yrs

WVG7 Global Government Bonds, G7, 1-5 Yrs

NVG1 Non-U.S. Government Bond Index II, 1-5 Yrs

N9G1 Non-U.S. Government Bond Index II, 10+ Yrs

N5G1 Non-U.S. Government Bond Index II, 1-10 Yrs

N4G1 Non-U.S. Government Bond Index II, 7-10 Yrs

N3G1 Non-U.S. Government Bond Index II, 5-7 Yrs

N2G1 Non-U.S. Government Bond Index II, 3-5 Yrs

N1G1 Non-U.S. Government Bond Index II, 1-3 Yrs

N0Z1 Global Government Bond Index II, Excl. New Zealand

N0Y1 Global Government Bond Index II, Excl. Japan

N0W1 Global Government Bond Index II, Excl. Sweden

N0U1 Global Government Bond Index II, Excl. Portugal

N0T1 Global Government Bond Index II, Excl. Australia

N0S1 Global Government Bond Index II, Excl. Switzerland

N0R1 Global Government Bond Index II, Excl. Ireland

N0Q1 Global Government Bond Index II, Excl. EMU

N0N1 Global Government Bond Index II, Excl. Netherlands

N0M1 Global Government Bond Index II, Excl. Denmark

N0L1 Global Government Bond Index II, Excl. U.K.

N0I1 Global Government Bond Index II, Excl. Italy

N0G1 Global Government Bond Index II, Excl. U.S.

N0F1 Global Government Bond Index II, Excl. France

N0E1 Global Government Bond Index II, Excl. Spain

N0D1 Global Government Bond Index II, Excl. Germany

N0C1 Global Government Bond Index II, Excl. Canada

## N0B1 Global Government Bond Index II, Excl. Belgium

### **Australian Governments**

G0T0 Australian Governments  
G1T0 Australian Government, 1-3 Yrs. G2T0 Australian Government, 3-5 Yrs  
G3T0 Australian Government, 5-7 Yrs  
G4T0 Australian Government, 7-10 Yrs  
G5T0 Australian Government, 1-10 Yrs  
G9T0 Australian Government, 10+ Yrs  
GVT0 Australian Government, 1-5 Yrs

### **Austrian Governments**

G0H0 Austrian Governments  
G1H0 Austrian Governments, 1-3 Yrs  
G2H0 Austrian Governments, 3-5 Yrs  
G3H0 Austrian Governments, 5-7 Yrs  
G4H0 Austrian Governments, 7-10 Yrs  
G5H0 Austrian Governments, 1-10 Yrs  
G9H0 Austrian Governments, 10+ Yrs  
GVH0 Austrian Governments, 1-5 Yrs

### **Belgian Governments**

G0G0 Belgian Governments  
G1G0 Belgian Governments, 1-3 Yrs  
G2G0 Belgian Governments, 3-5 Yrs  
G3G0 Belgian Governments, 5-7 Yrs  
G4G0 Belgian Governments, 7-10 Yrs  
G5G0 Belgian Governments, 1-10 Yrs  
G9G0 Belgian Governments, 10+ Yrs  
GVG0 Belgian Governments, 1-5 Yrs

### **Danish Governments**

G0M0 Danish Governments  
G1M0 Danish Governments, 1-3 Yrs  
G2M0 Danish Governments, 3-5 Yrs  
G3M0 Danish Governments, 5-7 Yrs  
G4M0 Danish Governments, 7-10 Yrs  
G5M0 Danish Governments, 1-10 Yrs  
G9M0 Danish Governments, 10+ Yrs  
GVM0 Danish Governments, 1-5 Yrs

**Finnish Governments**

G0K0 Finnish Governments

G1K0 Finnish Governments, 1-3 Yrs

G2K0 Finnish Governments, 3-5 Yrs

G3K0 Finnish Governments, 5-7 Yrs

G4K0 Finnish Governments, 7-10 Yrs

G5K0 Finnish Governments, 1-10 Yrs. G9K0 Finnish Governments, 10+ Yrs

GVK0 Finnish Governments, 1-5 Yrs

**French Governments**

G0F0 French Governments

G1F0 French Governments, 1-3 Yrs

G2F0 French Governments, 3-5 Yrs

G3F0 French Governments, 5-7 Yrs

G4F0 French Governments, 7-10 Yrs

G5F0 French Governments, 1-10 Yrs

G9F0 French Governments, 10+ Yrs

GVF0 French Governments, 1-5 Yrs

**German Federal Governments**

G0D0 German Federal Governments

G1D0 German Federal Governments, 1-3 Yrs

G2D0 German Federal Governments, 3-5 Yrs

G3D0 German Federal Governments, 5-7 Yrs

G4D0 German Federal Governments, 7-10 Yrs

G5D0 German Federal Governments, 1-10 Yrs

G9D0 German Federal Governments, 10+ Yrs

GVD0 German Federal Governments, 1-5 Yrs

**Irish Governments**

G0R0 Irish Governments

G1R0 Irish Governments, 1-3 Yrs

G2R0 Irish Governments, 3-5 Yrs

G3R0 Irish Governments, 5-7 Yrs

G4R0 Irish Governments, 7-10 Yrs

G5R0 Irish Governments, 1-10 Yrs

G9R0 Irish Governments, 10+ Yrs

GVR0 Irish Governments, 1-5 Yrs

### **Italian Governments**

G0I0 Italian Governments  
G1I0 Italian Governments, 1-3 Yrs  
G2I0 Italian Governments, 3-5 Yrs  
G3I0 Italian Governments, 5-7 Yrs  
G4I0 Italian Governments, 7-10 Yrs  
G5I0 Italian Governments, 1-10 Yrs  
G7I0 Italian Governments, 10-15 Yrs  
G9I0 Italian Governments, 10+ Yrs  
GVI0 Italian Governments, 1-5 Yrs.

### **Japanese Governments**

G0Y0 Japanese Governments  
G1Y0 Japanese Governments, 1-3 Yrs  
G2Y0 Japanese Governments, 3-5 Yrs  
G3Y0 Japanese Governments, 5-7 Yrs  
G4Y0 Japanese Governments, 7-10 Yrs  
G5Y0 Japanese Governments, 1-10 Yrs  
G9Y0 Japanese Governments, 10+ Yrs  
GVY0 Japanese Governments, 1-5 Yrs

### **Dutch Governments**

G0N0 Dutch Governments  
G1N0 Dutch Governments, 1-3 Yrs  
G2N0 Dutch Governments, 3-5 Yrs  
G3N0 Dutch Governments, 5-7 Yrs  
G4N0 Dutch Governments, 7-10 Yrs  
G5N0 Dutch Governments, 1-10 Yrs  
G9N0 Dutch Governments, 10+ Yrs  
GVN0 Dutch Governments, 1-5 Yrs

### **New Zealand Governments**

G0Z0 New Zealand Governments  
G1Z0 New Zealand Governments, 1-3 Yrs  
G2Z0 New Zealand Governments, 3-5 Yrs  
G3Z0 New Zealand Governments, 5-7 Yrs  
G4Z0 New Zealand Governments, 7-10 Yrs  
G5Z0 New Zealand Governments, 1-10 Yrs  
G7Z0 New Zealand Governments, 10-15 Yrs  
G9Z0 New Zealand Governments, 10+ Yrs  
GVZ0 New Zealand Governments, 1-5 Yrs

### **Norwegian Governments**

G0J0 Norwegian Governments  
G1J0 Norwegian Governments, 1-3 Yrs  
G2J0 Norwegian Governments, 3-5 Yrs  
G3J0 Norwegian Governments, 5-7 Yrs  
G4J0 Norwegian Governments, 7-10 Yrs  
G5J0 Norwegian Governments, 1-10 Yrs  
G7J0 Norwegian Governments, 10-15 Yrs  
GVJ0 Norwegian Governments, 1-5 Yrs

### **Portuguese Governments**

G0U0 Portuguese Governments  
G1U0 Portuguese Governments, 1-3 Yrs. G2U0 Portuguese Governments, 3-5 Yrs  
G3U0 Portuguese Governments, 5-7 Yrs  
G4U0 Portuguese Governments, 7-10 Yrs  
G5U0 Portuguese Governments, 1-10 Yrs  
G7U0 Portuguese Governments, 10-15 Yrs  
G9U0 Portuguese Governments, 10+ Yrs  
GVU0 Portuguese Governments, 1-5 Yrs

### **South African Governments**

G0SA South Africa Governments

### **Spanish Governments**

G0E0 Spanish Governments  
G1E0 Spanish Governments, 1-3 Yrs  
G2E0 Spanish Governments, 3-5 Yrs  
G3E0 Spanish Governments, 5-7 Yrs  
G4E0 Spanish Governments, 7-10 Yrs  
G5E0 Spanish Governments, 1-10 Yrs  
G9E0 Spanish Governments, 10+ Yrs  
GVE0 Spanish Governments, 1-5 Yrs

### **Swedish Governments**

G0W0 Swedish Governments  
G1W0 Swedish Governments, 1-3 Yrs  
G2W0 Swedish Governments, 3-5 Yrs  
G3W0 Swedish Governments, 5-7 Yrs  
G4W0 Swedish Governments, 7-10 Yrs  
G5W0 Swedish Governments, 1-10 Yrs  
G8W0 Swedish Governments, 15+ Yrs  
G9W0 Swedish Governments, 10+ Yrs  
GVW0 Swedish Governments, 1-5 Yrs

### **Swiss Governments**

G0S0 Swiss Governments  
G1S0 Swiss Governments, 1-3 Yrs  
G2S0 Swiss Governments, 3-5 Yrs  
G3S0 Swiss Governments, 5-7 Yrs  
G4S0 Swiss Governments, 7-10 Yrs  
G5S0 Swiss Governments, 1-10 Yrs  
G9S0 Swiss Governments, 10+ Yrs  
GVS0 Swiss Governments, 1-5 Yrs

### **U.K. Gilts**

G0L0 U.K. Gilts.G0LA U.K. Gilts, 0 - 1 Yrs  
G1L0 U.K. Gilts, 1-3 Yrs  
G2L0 U.K. Gilts, 3-5 Yrs  
G3L0 U.K. Gilts, 5-7 Yrs  
G4L0 U.K. Gilts, 7-10 Yrs  
G5L0 U.K. Gilts, 1-10 Yrs  
G7L0 U.K. Gilts, 10-15 Yrs  
G8L0 U.K. Gilts, 15+ Yrs  
G9L0 U.K. Gilts, 10+ Yrs  
GAL0 U.K. Gilts, All Stocks  
GLL0 U.K. Gilts, 5+ Yrs, Long Stocks  
GML0 U.K. Gilts, 5-15 Yrs, Medium Stocks  
GSL0 U.K. Gilts, 0-5 Yrs, Short Stocks  
GVL0 U.K. Gilts, 1-5 Yrs

### **Inflation-Linked Governments**

G0TI Australian Governments, Inflation-Linked  
G0CI Canadian Governments, Inflation-Linked  
G0FI French Governments, Inflation-Linked  
G0ZI New Zealand Governments, Inflation-Linked  
G0WI Swedish Governments, Inflation-Linked  
G0LI U.K. Gilts, Inflation-Linked  
G0QI U.S. Treasuries, Inflation-Linked

## **GLOBAL CURRENCY & MONEY MARKET**

### **Money Markets**

Australian Dollar LIBOR/LIBID  
LAD1 Australian Dollar, LIBOR 1-month Constant Maturity  
LAD3 Australian Dollar, LIBOR 3-month Constant Maturity  
LAD0 Australian Dollar, LIBOR Overnight  
L4AD Australian Dollar, LIBID 1-month Average  
L1AD Australian Dollar, LIBID 1-month Constant Maturity  
L5AD Australian Dollar, LIBID 3-month Average  
L3AD Australian Dollar, LIBID 3-month Constant Maturity  
L0AD Australian Dollar (LIBID Overnight)

**British Pound LIBOR/LIBID**

LBP1 British Pound, LIBOR 1-month Constant Maturity  
LBP3 British Pound, LIBOR 3-month Constant Maturity  
LBP0 British Pound, LIBOR Overnight  
L4BP British Pound, LIBID 1-month Average  
L1BP British Pound, LIBID 1-month Constant Maturity  
L5BP British Pound, LIBID 3-month Average  
L3BP British Pound, LIBID 3-month Constant Maturity.L0BP British Pound, LIBID Overnight

**Canadian Dollar LIBOR/LIBID**

LCD1 Canadian Dollar, LIBOR 1-month Constant Maturity  
LCD3 Canadian Dollar, LIBOR 3-month Constant Maturity  
LCD0 Canadian Dollar, LIBOR Overnight  
L4CD Canadian Dollar, LIBID 1-month Average  
L1CD Canadian Dollar, LIBID 1-month Constant Maturity  
L5CD Canadian Dollar, LIBID 3-month Average  
L3CD Canadian Dollar, LIBID 3-month Constant Maturity  
L0CD Canadian Dollar, LIBID Overnight

**Danish Krone LIBOR/LIBID**

LDK1 Danish Krone, LIBOR 1-month Constant Maturity  
LDK3 Danish Krone, LIBOR 3-month Constant Maturity  
LDK0 Danish Krone, LIBOR Overnight  
L4DK Danish Krone, LIBID 1-month Average  
L1DK Danish Krone, LIBID 1-month Constant Maturity  
L5DK Danish Krone, LIBID 3-month Average  
L3DK Danish Krone, LIBID 3-month Constant Maturity  
L0DK Danish Krone, LIBID Overnight

**Euro LIBOR/LIBID**

LEU1 Euro, LIBOR 1-month Constant Maturity  
LEU3 Euro, LIBOR 3-month Constant Maturity  
LEU0 Euro, LIBOR Overnight  
L4EU Euro, LIBID 1-month Average  
L1EU Euro, LIBID 1-month Constant Maturity  
L5EU Euro, LIBID 3-month Average  
L3EU Euro, LIBID 3-month Constant Maturity  
L0EU Euro, LIBID Overnight

**Japanese Yen LIBOR/LIBID**

LJY1 Japanese Yen, LIBOR 1-month Constant Maturity  
LJY3 Japanese Yen, LIBOR 3-month Constant Maturity  
LJY0 Japanese Yen, LIBOR Overnight  
L4JY Japanese Yen, LIBID 1-month Average  
L1JY Japanese Yen, LIBID 1-month Constant Maturity  
L5JY Japanese Yen, LIBID 3-month Average  
L3JY Japanese Yen, LIBID 3-month Constant Maturity  
L0JY Japanese Yen, LIBID Overnight

**New Zealand Dollar LIBOR/LIBID**

LND1 New Zealand Dollar, LIBOR 1-month Constant Maturity.LND3 New Zealand Dollar, LIBOR 3-month Constant Maturity  
LND0 New Zealand Dollar, LIBOR Overnight  
L4ND New Zealand Dollar, LIBID 1-month Average  
L1ND New Zealand Dollar, LIBID 1-month Constant Maturity  
L5ND New Zealand Dollar, LIBID 3-month Average  
L3ND New Zealand Dollar, LIBID 3-month Constant Maturity  
L0ND New Zealand Dollar, LIBID Overnight

**Norwegian Krone LIBOR/LIBID**

L4NK Norwegian Krone, LIBID 1-month Average  
L1NK Norwegian Krone, LIBID 1-month Constant Maturity  
L5NK Norwegian Krone, LIBID 3-month Average  
L3NK Norwegian Krone, LIBID 3-month Constant Maturity  
L0NK Norwegian Krone, LIBID Overnight  
LNK1 Norwegian Krone, LIBOR 1-month Constant Maturity  
LNK3 Norwegian Krone, LIBOR 3-month Constant Maturity  
LNK0 Norwegian Krone, LIBOR Overnight

**Swedish Krona LIBOR/LIBID**

LSK1 Swedish Krona, LIBOR 1-month Constant Maturity  
LSK3 Swedish Krona, LIBOR 3-month Constant Maturity  
LSK0 Swedish Krona, LIBOR Overnight  
L4SK Swedish Krona, LIBID 1-month Average  
L1SK Swedish Krona, LIBID 1-month Constant Maturity  
L5SK Swedish Krona, LIBID 3-month Average  
L3SK Swedish Krona, LIBID 3-month Constant Maturity  
L0SK Swedish Krona, LIBID Overnight

**Swiss Franc LIBOR/LIBID**

LSF1 Swiss Franc, LIBOR 1-month Constant Maturity  
LSF3 Swiss Franc, LIBOR 3-month Constant Maturity  
LSF0 Swiss Franc, LIBOR Overnight  
L4SF Swiss Franc, LIBID 1-month Average  
L1SF Swiss Franc, LIBID 1-month Constant Maturity  
L5SF Swiss Franc, LIBID 3-month Average  
L3SF Swiss Franc, LIBID 3-month Constant Maturity  
L0SF Swiss Franc, LIBID Overnight

**U.S. Dollar LIBOR/LIBID**

LUS1 U.S. Dollar, LIBOR 1-month Constant Maturity  
LUS3 U.S. Dollar, LIBOR 3-month Constant Maturity  
LUS0 U.S. Dollar, LIBOR Overnight  
L4US U.S. Dollar, LIBID 1-month Average  
L1US U.S. Dollar, LIBID 1-month Constant Maturity.L5US U.S. Dollar, LIBID 3-month  
Average  
L3US U.S. Dollar, LIBID 3-month Constant Maturity  
L0US U.S. Dollar, LIBID Overnight

**STANDARD & POORS INDICES**

S&P 100  
S&P MidCap 400  
S&P 500  
S&P 500 Financial  
S&P 500 Industrials  
S&P 500 Transportation  
S&P 500 Utilities  
S&P SmallCap 600  
S&P Asia Pacific 100 (USD)  
S&P Euro (EUR)  
S&P Euro (USD)  
S&P Euro Plus (EUR)  
S&P Euro Plus (USD)  
S&P Latin America 40 (USD)  
S&P REIT Composite  
S&P SuperComposite 1500  
S&P United Kingdom 150 (PDS)  
S&P United Kingdom 150 (USD)  
S&P/TOPIX 150 (YEN)  
S&P/TSE 60  
S&P/TSE Canadian MidCap  
S&P/TSE Canadian SmallCap

## **US DEPARTMENT OF LABOR STATISTICS**

Consumer Price Index - All Urban Consumers  
Consumer Price Index - Urban Wage Earners and Clerical Workers  
Department Store Inventory Price Index  
Producer Price Index - All Commodities  
International Price Index - All Commodities

## **US TREASURY INDICES**

Federal Funds Rate -- 1954.07  
1-Month AA Nonfinancial Commercial Paper Rate -- 1997.01  
2-Month AA Nonfinancial Commercial Paper Rate -- 1997.01  
3-Month AA Nonfinancial Commercial Paper Rate -- 1997.01  
1-Month AA Financial Commercial Paper Rate -- 1997.01  
2-Month AA Financial Commercial Paper Rate -- 1997.01  
3-Month AA Financial Commercial Paper Rate -- 1997.01  
3-Month Bankers' Acceptance Rate -- 1941.01  
6-Month Bankers' Acceptance Rate -- 1976.01  
1-Month Certificate of Deposit -- Secondary Market Rate -- 1965.12  
3-Month Certificate of Deposit -- Secondary Market Rate -- 1964.06  
6-Month Certificate of Deposit -- Secondary Market Rate -- 1964.06  
Bank Prime Loan Rate -- 1949.01  
Bank Prime Loan Rates Changes -- Historic dates of changes and rates -- 1929  
Discount Rate -- 1950.01  
Discount Rate -- Historic changes and rates -- 1934.02  
Federal Reserve Bank of St. Louis Basic Discount Rate and Surcharge -- 1914.11  
Eighth District Flexible Rate for Seasonal Credit -- 1992.01  
3-Month Treasury Bill Rate - Auction Average -- 1934.01  
6-Month Treasury Bill Rate - Auction Average -- 1960.01  
1-Year Treasury Bill Rate - Auction Average -- 1959.04  
3-Month Treasury Bill Rate - Secondary Market -- 1934.01  
6-Month Treasury Bill Rate - Secondary Market -- 1958.12  
1-Year Treasury Bill Rate - Secondary Market -- 1959.07  
3-Month Treasury Constant Maturity Rate -- 1982.01  
6-Month Treasury Constant Maturity Rate -- 1982.01  
1-Year Treasury Constant Maturity Rate -- 1953.04  
2-Year Treasury Constant Maturity Rate -- 1976.06  
3-Year Treasury Constant Maturity Rate -- 1953.04  
5-Year Treasury Constant Maturity Rate -- 1953.04  
7-Year Treasury Constant Maturity Rate -- 1969.07  
10-Year Treasury Constant Maturity Rate -- 1953.04  
20-Year Treasury Constant Maturity Rate -- 1953.04  
30-Year Treasury Constant Maturity Rate -- 1977.02  
Long-Term U.S. Government Securities Including Flower Bonds, Board of Governors -- 1925.01  
30-Year Conventional Mortgage Rate -- 1971.04  
30-Year F.H.A. Mortgage Rate -- 1964.01

## **DOW JONES INDICES**

Dow Jones Industrial Average  
Dow Jones Transportation Average  
Dow Jones Utility Average

## **FRANK RUSSELL COMPANY INDICES**

### **All US Stocks**

Russell 3000® Index  
Russell 3000® Growth Index  
Russell 3000® Value Index

### **Large US Stocks**

Russell 1000® Index  
Russell 1000® Growth Index  
Russell 1000® Value Index  
Russell Top 200™ Index  
Russell Top 200™ Growth Index  
Russell Top 200™ Value Index

### **Midcap US Stocks**

Russell Midcap™ Index  
Russell Midcap™ Growth Index  
Russell Midcap™ Value Index

### **Small US Stocks**

Russell 2000® Index  
Russell 2000® Growth Index  
Russell 2000® Value Index  
Russell 2500™ Index  
Russell 2500™ Growth Index  
Russell 2500™ Value Index

## **US Department of Labor Statistics**

Consumer Price Index - All Urban Consumers

Consumer Price Index - Urban Wage Earners and Clerical Workers

Department Store Inventory Price Index

Producer Price Index - All Commodities

International Price Index - All Commodities

## **MORNINGSTAR INDICES**

### **Broad Market Index**

Morningstar® US Market Index

### **Market Capitalization Indexes**

Morningstar® Large Cap Index

Morningstar® Mid Cap Index

Morningstar® Small Cap Index

### **Composite Style Indexes**

Morningstar® US Value Index

Morningstar® US Core Index

Morningstar® US Growth Index

### **Style Indexes**

Morningstar® Large Value Index

Morningstar® Mid Value Index

Morningstar® Small Value Index

Morningstar® Large Core Index

Morningstar® Mid Core Index

Morningstar® Small Core Index

Morningstar® Large Growth Index

Morningstar® Mid Growth Index

Morningstar® Small Growth Index