Index User Guide

January 6, 2014

Version: 1.0.0

Date	Version Number	Document Changes
1/6/2014	Prod 1.0.0	Initial User Guide

VENDOR COVERAGE

VENDOR ID	DESCRIPTION
CSFB	Credit Suisse Indices
JPEM	J.P. Morgan Emerging Markets
JPHY	J.P. Morgan Global High Yield Index
LBFI	Barclays/Lehman Brothers Fixed Income
MLCV	Merrill Lynch Convertibles
MLFI	Merrill Lynch Fixed Income
MSCI	MSCI Equity Indices
RUSS	Russell Indices
SPDJWL	Dow Jones Total Stock Market Indices
SPIA	S&P Index Alert

INDEX COVERAGE - FIXED INCOME

VENDOR ID	INDEX SYMBOL	INDEX NAME	BASE CURRENCY	RETURN TYPE	CONSTITUENT DATA
CSFB	ILL	Institutional Leveraged Loan Index	USD	TOTAL	Month-End
CSFB	HYGLUPTIER	High Yield - UPPER TIER	USD	TOTAL	Month-End
CSFB	HYDC	CSFB High Yield Index, Developed Countries Only	USD	TOTAL	Month-End
CSFB	HYGL	CREDIT SUISSE HIGH YIELD INDEX	USD	TOTAL	Month-End
CSFB	LL	Credit Suisse Leveraged Loan Index	USD	TOTAL	Month-End
JPEM	EMBIGD	EMBI Global Diversified Index	USD	TOTAL	Daily
JPHY	CHYI	CSI HIGH YIELD INDEX	USD	TOTAL	Daily
LBFI	1	U.S. Aggregate	USD	TOTAL	Daily
LBFI	2	Intermediate U.S. Aggregate	USD	TOTAL	Daily
LBFI	3	U.S. Government/Credit	USD	TOTAL	Daily
LBFI	4	Intermediate U.S. Government/Credit	USD	TOTAL	Daily
LBFI	5	U.S. Long Government/Credit	USD	TOTAL	Daily
LBFI	6	U.S. Government	USD	TOTAL	Daily
LBFI	11	U.S. Credit	USD	TOTAL	Daily
LBFI	12	U.S. Corporate High Yield	USD	TOTAL	Daily
LBFI	37	U.S. Universal	USD	TOTAL	Daily
LBFI	39	Global High Yield	USD	TOTAL	Daily
LBFI	87	U.S. Treasury Bellwethers: 3 Month	USD	TOTAL	Daily
LBFI	182	Ba U.S. High Yield	USD	TOTAL	Daily
LBFI	730	Municipal Bond	USD	TOTAL	Daily
LBFI	732	Municipal Bond: 3 Year (2-4)	USD	TOTAL	Daily
LBFI	767	Municipal Bond: California Exempt	USD	TOTAL	Daily
LBFI	772	Municipal Bond: New York Exempt	USD	TOTAL	Daily
LBFI	939	Municipal High Yield	USD	TOTAL	Daily
LBFI	1001	US Aggregate A3 or Better	USD	TOTAL	Daily
LBFI	1030	1-3 Yr Gov/Credit	USD	TOTAL	Daily
LBFI	1031	1-5 Yr Gov/Credit	USD	TOTAL	Daily
LBFI	2765	U.S. Corporate Investment Grade	USD	TOTAL	Daily
LBFI	3809	U.S. Aggregate Excluding TSY	USD	TOTAL	Daily
LBFI	**5273**	**U.S. High Yield - 2% Issuer Cap**	**EUR**	**HEDGE**	**None**
LBFI	5273	U.S. High Yield - 2% Issuer Cap	USD	TOTAL	Daily
LBFI	8221	Baa Corporate	USD	TOTAL	Daily
LBFI	9036	Ba to B U.S. High Yield	USD	TOTAL	Daily
LBFI	**10596**	**Municipal Managed Money Market**	**USD**	**TOTAL**	**None**
LBFI	**10599**	**Municipal Managed Money Intermediate**	**USD**	**TOTAL**	**None**
LBFI	10889	US HY Ba/B 2% Issuer Cap	USD	TOTAL	Daily
LBFI	10890	US HY Ba/B 3% Issuer Cap	USD	TOTAL	Daily
LBFI	13972	Municipal Baa Index	USD	TOTAL	Daily
LBFI	**14042**	**Municipal 1-15 Yr Blend (1-17)**	**USD**	**TOTAL**	**None**
LBFI	20599	U.S. High Yield - 2% Issuer Cap Ba Component	USD	TOTAL	Daily
MLCV	V0S1	Investment Grade US Convertible Bonds	USD	TOTAL	Daily*
MLCV	VG00	VG00 - G300 Index	USD	TOTAL	Daily*
MLCV	VXA0	All US Convertibles	USD	TOTAL	Daily*
MLCV	VXA1	All Investment Grade US Convertibles	USD	TOTAL	Daily*
MLCV	VXN0	US Convertibles Ex 144A	USD	TOTAL	Daily*
MLFI	B0A0	The BofA Merrill Lynch US Corporate & Government Index	USD	TOTAL	Daily
MLFI	B1A0	The BofA Merrill Lynch 1-3 Year US Corporate & Government Index	USD	TOTAL	Daily
MLFI	B2A0	The BofA Merrill Lynch 3-5 Year US Corporate & Government Index	USD	TOTAL	Daily
MLFI	B3A0	The BofA Merrill Lynch 5-7 Year US Corporate & Government Index	USD	TOTAL	Daily
MLFI	B5A0	The BofA Merrill Lynch 1-10 Year US Corporate & Government Index	USD	TOTAL	Daily
MLFI	BVA0	The BofA Merrill Lynch 1-5 Year US Corporate & Government Index	USD	TOTAL	Daily
MLFI	CV10	The BofA Merrill Lynch 1-5 Year AAA-A US Corporate Index	USD	TOTAL	Daily
MLFI	D0A0	The BofA Merrill Lynch US Corporate Government & Mortgage Index	USD	TOTAL	Daily
MLFI	EMCB	The BofA Merrill Lynch Emerging Markets Corporate Plus Index	USD	TOTAL	Daily
MLFI	G1O2	The BofA Merrill Lynch 1-3 Year US Treasury Index	USD	TOTAL	Daily
MLFI	H0A0	The BofA Merrill Lynch US High Yield Index	USD	TOTAL	Daily
MLFI	H0A4	The BofA Merrill Lynch BB-B US High Yield Index	USD	TOTAL	Daily
MLFI	**H4NF**	**The BofA Merrill Lynch BB-B US Non-Financial High Yield Index**	**EUR**	**HEDGE**	**None**
MLFI	H4NF	The BofA Merrill Lynch BB-B US Non-Financial High Yield Index	USD	TOTAL	Daily
MLFI	HC4N	The BofA Merrill Lynch BB-B US Non-Financial High Yield Constrained Index	USD	TOTAL	Daily
MLFI	HEC4	The BofA Merrill Lynch BB-B Euro High Yield Constrained Index	USD	TOTAL	Daily
MLFI	HUC0	The BofA Merrill Lynch US High Yield Constrained Index	CAD	HEDGE	None
MLFI	HUC0	The BofA Merrill Lynch US High Yield Constrained Index	EUR	TOTAL	Daily
MLFI	**HUC0**	**The BofA Merrill Lynch US High Yield Constrained Index**	**USD**	**TOTAL**	**None**
MLFI	**HUC4**	**The BofA Merrill Lynch BB-B US High Yield Constrained Index**	**EUR**	**HEDGE**	**None**
MLFI	HUC4	The BofA Merrill Lynch BB-B US High Yield Constrained Index	USD	TOTAL	Daily
MLFI	HUCC	The BofA Merrill Lynch 1-5 Year US High Yield Constrained Index	USD	TOTAL	Daily
MLFI	**HW00**	**The BofA Merrill Lynch Global High Yield Index**	**EUR**	**HEDGE**	**None**
MLFI	**HW00**	**The BofA Merrill Lynch Global High Yield Index**	**USD**	**HEDGE**	**None**
MLFI	HW00	The BofA Merrill Lynch Global High Yield Index	USD	TOTAL	Daily
MLFI	**HW0C**	**The BofA Merrill Lynch Global High Yield Constrained Index**	**EUR**	**HEDGE**	**None**
MLFI	**HW0C**	**The BofA Merrill Lynch Global High Yield Constrained Index**	**NOK**	**HEDGE**	**None**
MLFI	**HW0C**	**The BofA Merrill Lynch Global High Yield Constrained Index**	**USD**	**HEDGE**	**None**
MLFI	HW0C	The BofA Merrill Lynch Global High Yield Constrained Index	USD	TOTAL	Daily

MLFI	HW4C	The BofA Merrill Lynch BB-B Global High Yield Constrained Index	EUR	TOTAL	Daily
MLFI	**HW4C**	**The BofA Merrill Lynch BB-B Global High Yield Constrained Index**	**EUR**	**HEDGE**	**None**
MLFI	J0A0	The BofA Merrill Lynch US Cash Pay High Yield Index	USD	TOTAL	Daily
MLFI	JVA4	The BofA Merrill Lynch 1-5 Year BB-B Cash Pay High Yield Index	USD	TOTAL	Daily
MLFI	UK7M	The BofA Merrill Lynch 5-15 Year AAA-A Sterling Broad Market Index	USD	TOTAL	Daily
MLFI	H0UC	The BofA Merrill Lynch US High Yield US & Canadian Issuers Index	USD	TOTAL	Daily
MLFI	G0Q0	The BofA Merrill Lynch US Treasury Index	USD	TOTAL	Daily

* See Notes

INDEX COVERAGE - EQUITY

VENDOR ID	INDEX SYMBOL	INDEX NAME	BASE CURRENCY	RETURN TYPE	CONSTITUENT DATA
SPDJWL	MS899901	ACWI ex USA	USD	NET	None
SPDJWL	MS990300	EAFE	USD	NET	None
MSCI	MS990300	EAFE	USD	TOTAL	None
MSCI	MS991100	EAFE + CANADA	USD	NET	None
MSCI	RMIDGR	Russell Midcap Growth	USD	TOTAL	None
MSCI	RMIDVL	Russell Midcap Value	USD	TOTAL	None
RUSS	RU1000	Russell 1000	USD	TOTAL	None
RUSS	RU1000G	Russell 1000 Growth	USD	TOTAL	None
RUSS	RU1000V	Russell 1000 Value	USD	TOTAL	None
RUSS	RU2000	Russell 2000	USD	TOTAL	None
RUSS	RU2000G	Russell 2000 Growth	USD	TOTAL	None
RUSS	RU2000V	Russell 2000 Value	USD	TOTAL	None
RUSS	RU2500	Russell 2500	USD	TOTAL	None
RUSS	RU2500GR	Russell 2500 Growth	USD	TOTAL	None
RUSS	RU2500VL	Russell 2500 Value	USD	TOTAL	None
RUSS	RU3000	Russell 3000	USD	TOTAL	None
RUSS	RU3000G	Russell 3000 Growth	USD	TOTAL	None
RUSS	RU3000V	Russell 3000 Value	USD	TOTAL	None
RUSS	RUMIDCAP	Russell Midcap	USD	TOTAL	None
RUSS	SP400_400G	S&P 400 GROWTH	USD	TOTAL	None
RUSS	SP400_400V	S&P 400 VALUE	USD	TOTAL	None
SPIA	SP400500	S&P 400	USD	TOTAL	None
SPIA	SP500_500G	S&P 500 GROWTH	USD	TOTAL	None
SPIA	SP500_500V	S&P 500 VALUE	USD	TOTAL	None
SPIA	SP500500	S&P 500	USD	TOTAL	None
SPIA	SP600_600G	S&P 600 GROWTH	USD	TOTAL	None
SPIA	SP600_600V	S&P 600 VALUE	USD	TOTAL	None
SPIA	SP600500	S&P 600	USD	TOTAL	None
SPIA	TSM.US.FF00L	DOW JONES U.S. LARGE-CAP TOTAL STOCK MARKET INDEX	USD	TOTAL	None
SPIA	TSM.US.FF00M	DOW JONES U.S. MID-CAP TOTAL STOCK MARKET INDEX	USD	TOTAL	None

VENDOR ID	INDEX SYMBOL	INDEX NAME	BASE CURRENCY	RETURN TYPE	CONSTITUENT DATA

Index Attribute

View Name: FeedDB.rimes.IdxAttr_Vw

Column Name	Display Name	DatabaseType	Description	Reference Table
Eff_Date	Effective Date	Date	Effective date of the index	
Idx_Vendor	Index Vendor	NVarChar	Id used to indicate which provider the index is sourced from	VendorCoverage
Idx_Symbol	Index Symbol	NVarChar	Unique symbol used by the index provider to identify the index	Index Coverage
Idx_Name	Index Name	NVarChar	Description of the index	
Incep_Date	Inception Date	Date	Inception date of the index	
Price	Average Price	Decimal	Average price of the index	
Accr_Int	Accrued Interest	Decimal	Accrued interest	
Cpn	Average Coupon	Decimal	Average coupon of the index	
WAC	Weighted Average Coupon	Decimal	Weighted-average contract rate. It is the weighted average of all the contract rates in the pool. Populated for mortgages	
Cpn_Mkt_Val	Market Value Weighted Coupon	Decimal	Market weighted average coupon of the index	
Cpn_Par	Par Weighted Coupon	Decimal	Par weighted average coupon of the index	
Par_Pct	Percent of Par	Decimal	Percent of Par. Specific to JPHY	
Price_Vol	Price Volatility	Decimal	Price Volatility. Specific to JPHY	
Amt_Outstd	Amount Outstanding	Decimal	Aggregated amount outstanding or notional of all the securities in the index	
Life_Avg	Average Life	Decimal	Average life or weighted average life. It is the average time to receipt of principal payment. For non-amortizing bonds, the average life of the bond equals to the years to maturity.	
Yrs_To_Worst	Years To Worst	Decimal	Years To Worst. For Muni Indices this is the Effective Maturity	
Yrs_To_Offer	Years to Offer	Decimal	Years to Offer. Specific to JPHY	
WALA	Weighted Average Loan Age	Decimal	Weighted-average loan age. Original term of the mortgage less remaining maturity including curtailments	
WAM	Weighted Average Maturity	Decimal	Weighted-average maturity. It is the weighted average of the number of months to maturity of all the mortgage loans in the pool. Populated for mortgages	
Rating	Average Rating	NVarChar	Average index rating computed by the vendor converted to an alpha or alpha numeric symbol	
Rating_Num	Numerical Average Rating	Decimal	Average index rating computed by the vendor using numeric corresponding to the alpha numeric rating by the respective rating agencies	
Rating_Moody	Moody's Rating	NVarChar	Vendor provided average Moody rating	
Rating_SP	S&P Rating	NVarChar	Vendor provided average S&P rating	
Issuer_Size	Average Issue Size	Decimal	Average Issuer size. Available for JPHY, CSFB providers.	
Cash_Val	Cash_Val	Decimal	Cash value in the index in base currency as of the effective date. Populated for Merrill indices	
CPR_1M	Conditional Prepayment Rate	Decimal	Not populated	
Dur_Eff	Effective Duration	Decimal	Effective duration or option-adjusted duration. It measures the price sensitivity of a bond.	
Dur_Mod	Modified Duration	Decimal	Modified duration	
Dur_Mod_To_Worst	Modified Duration to Worst	Decimal	Modified duration to worst calculates the duration to the likely call date associated with the lowest yield.	

Dur_Eff_BCRetU	Effective Duration Barclay's Return Universe	Decimal	Effective duration or option-adjusted duration as calculated by Barclays to include cash accumulated in the index. It measures the price sensitivity of a bond.	
Dur_Mcly	Macaulay Duration	Decimal	Macaulay duration	
Dur_Mod_Semi	Semi-Annual Modified Duration	Decimal	Modified duration. Semi-annual calculation	
Dur_Mod_To_Worst_Semi	Semi-Annual Modified Duration to Worst	Decimal	Modified duration to worst calculates the duration to the likely call date associated with the lowest yield. Semi-annual calculation.	
Dur_Sprd	Spread Duration	Decimal	Spread duration. It measures the price sensitivity of a bond to changes in spread	
Cvx_Eff	Effective Convexity	Decimal	Effective convexity. Second order effect, quantifies portion of price sensitivity not explained in effective duration.	
Cvx	Convexity	Decimal	Convexity. Second order effect, quantifies portion of price sensitivity not explained in modified duration.	
Cvx_To_Worst	Convexity To Worst	Decimal	Convexity to Worst. Second order effect, quantifies portion of price sensitivity not explained in duration to worst.	
Cvx_Semi	Semi-Annual Convexity	Decimal	Convexity. Second order effect, quantifies portion of price sensitivity not explained in modified duration. Semi-annual calculation.	
Cvx_Semi_To_Worst	Semi-Annual Convexity To Worst	Decimal	Convexity to Worst. Second order effect, quantifies portion of price sensitivity not explained in modified duration to worst. Semi-annual calculation.	
Cvx_Prem	Average Convexity Premium	Decimal	Average Convexity Premium. Populated for Merrill Convertibles Indices	
Yld_Eff	Effective Yield	Decimal	Effective Yield	
Yld_Curr	Current Yield	Decimal	Current Yield	
Yld_To_Mty	Yield to Maturity	Decimal	Yield to Maturity	
Yld_To_Worst	Yield to Worst	Decimal	Yield to Worst	
Yld_To_Worst_Semi	Semi-Annual Yield To Worst	Decimal	Yield to Worst. Bond equivalent calculation	
Yld_To_Mty_Strppd	Stripped Yield To Maturity	Decimal	Yield to Maturity Stripped. It measures the pure issuer risk by stripping out any collateralized cash flows from the instrument. Populated for JPEM Index	
Yld_To_Mty_Blnd	Blended Yield To Maturity	Decimal	Yield to Maturity Blended. The internal rate of return of the bond instrument. Populated for JPEM Index	
Yld_To_Mty_Bond_Equiv	Bond Equivalent Yield To Maturity	Decimal	Yield To Maturity. Bond equivalent calculation.	
Sprd_OA	Option Adjusted Spread	Decimal	Option-Adjusted Spread	
Sprd_to_Worst	Spread to Worst	Decimal	Spread To Worst	
Sprd_Strppd	Stripped Spread	Decimal	Stripped Spread. Accounting for collateral, the value of collateralized flows are "stripped" from the bond. The present value of the collateral is discounted using US Treasury Strip rates and subtracted from the price of the bond. Populated for JPEM Index	
Sprd_Blnd	Blended Spread	Decimal	Blended Spread. It is the regular spread over Treasury. It is the difference between the Yield to Maturity of the bond verses the Yield to Maturity of the corresponding point on the US Treasury spot curve. Populated for JPEM Index	

Delta	Average Delta	Decimal	Average Delta. The sensitivity of a convertible bond's price to a price change in the underlying shares. Populated for Merrill Convertible Indices	
Price_XDflt	Average Price Excluding Defaults	Decimal	Average Price of the index excluding defaulted securities. Populated for CSFB Leverage Loan Indices	
Yld_2Y_Life	Yield To 2Y	Decimal	Yield calculated to an estimated 2-Year takeout. Populated for CSFB Leverage Loan Indices	
Yld_3Y_Life	Yield To 3Y	Decimal	Yield calculated to an estimated 3-Year takeout. Populated for CSFB Leverage Loan Indices	
Yld_4Y_Life	Yield To 4Y	Decimal	Yield calculated to an estimated 4-Year takeout. Populated for CSFB Leverage Loan Indices	
Yld_5Y_Life	Yield To 5Y	Decimal	Yield calculated to an estimated 5-Year takeout. Populated for CSFB Leverage Loan Indices	
Dscnt_Margin_2Y	2 Year Discount Margin	Decimal	2 Year Discount Margin. The yield-to-refunding of the facility less the current 3-month Libor rate. Populated for CSFB Leverage Loan Indices	
Dscnt_Margin_3Y	3 Year Discount Margin	Decimal	3 Year Discount Margin. The yield-to-refunding of the facility less the current 3-month Libor rate. Populated for CSFB Leverage Loan Indices	
Dscnt_Margin_4Y	4 Year Discount Margin	Decimal	4 Year Discount Margin. The yield-to-refunding of the facility less the current 3-month Libor rate. Populated for CSFB Leverage Loan Indices	
Dscnt_Margin_5Y	5 Year Discount Margin	Decimal	5 Year Discount Margin. The yield-to-refunding of the facility less the current 3-month Libor rate. Populated for CSFB Leverage Loan Indices	
Dscnt_Margin_To_Mty	Discount Margin To Maturity	Decimal	Discount Margin To Maturity. The yield-to-refunding of the facility less the current 3-month Libor rate. Populated for CSFB Leverage Loan Indices	
Sprd_To_Bell	Spread To Bellwether	Decimal	Spread to Nearest Bellwether for USD indices, otherwise Spread to Govt Benchmark. Populated for Barclays Indices.	
Sprd_Asset_Swap	Spread To Asset Swap	Decimal	Spread to Asset Swap. Populated for Merrill Indices	

Constituent Attribute

View Name: FeedDB.rimes.ConsAttr_Vw

Column Name	Display Name	DatabaseType	Description	Reference Table
Eff_Date	Effective Date	Date	Effective date of the index - the as of this date of the data	
Idx_Vendor	Index Vendor	NVarChar	Id used to indicate which provider the index is sourced from	VendorCoverage
Idx_Symbol	Index Symbol	NVarChar	Unique symbol used by the index provider to identify the index	Index Coverage
Id_Cusip	CUSIP Identifier	NVarChar	CUSIP Identifier	
Id_Isin	ISIN Identifier	NVarChar	ISIN Identifier	
Id_LoanX	LoanX Identifier	NVarChar	LoanX Identifier. Use as key for CSFB Loan Indices	
Id_BB	Bloomberg Identifier	NVarChar	Bloomberg Identifier. Available for CSFB Loan Indices	
Id_RIMES	Rimes Identifier	NVarChar	Id provided by RIMES but is the vendor unique internal Id for securities in the index. Populated for JPEM and JPHY.	
Cons_Name	Constituent Name	NVarChar	Constituent Name	
Issuer_Name	Issuer Name	NVarChar	Issuer Name	
Issuer_Ticker	Issuer Ticker	NVarChar	Issuer Ticker	
Cpn	Coupon	Decimal	Coupon Rate of the security	
Cpn_Par	Par Weighted Coupon	Decimal	Par-weighted Coupon - same as coupon given security level data	
Issue_Date	Issue Date	Date	Issue Date of the security	
Mty_Date	Maturity Date	Date	State Maturity of the security	
Yrs_To_Worst_Date	Years To Worst Date	Date	Date which 'To Worst' calculations are based on. Populated only for CSFB non-Leverage Loan Indices.	
Call_Date	Call Date	Date	Current Call Date	
Call_Date_Next	Next Call Date	Date	Next Call Date - populated from CSFB	
Settle_Date	Settle Date	Date	Settle Date - Not populated at the moment	
Step_Date	Step Date	Date	Date the security begins to accrual interest (PIK) securities. Populated for some securities in the CSFB Indices.	
Sprtn_Date	Separation Date	Date	Only handful of securities have Separation Date populated from CSFB Indices	
Offer_Date	Offer Date	Date	Offer Date - populated for CSFB same as Issue Date	
Ccy	Constituent ISO Currency	NVarChar	Currency of the security	
Cntry_Risk	ISO Country of Risk	NVarChar	Country of Risk of the Security	
Region	Region	NVarChar	Region of the Issuer	
Ind_L1_Name	Level 1 Name	NVarChar	Sector or Industry Level 1	
Ind_L1_Code	Level 1 Code	NVarChar	Sector or Industry Code Level 1	
Ind_L2_Name	Level 2 Name	NVarChar	Sector or Industry Level 2	
Ind_L2_Code	Level 2 Code	NVarChar	Sector or Industry Code Level 2	
Ind_L3_Name	Level 3 Name	NVarChar	Sector or Industry Level 3	
Ind_L3_Code	Level 3 Code	NVarChar	Sector or Industry Code Level 3	
Ind_L4_Name	Level 4 Name	NVarChar	Sector or Industry Level 4	
Ind_L4_Code	Level 4 Code	NVarChar	Sector or Industry Code Level 4	
BC_Sect_L1_Name	Barclay's Sector Level 1 Name	NVarChar	Sector Description Level 1 - Barclays old sector breakdown (See Ind_L1-Ind_L4 for current sectors) i.e. CREDIT instead of CORPORATE	
BC_Sect_L2_Name	Barclay's Sector Level 2 Name	NVarChar	Sector Description Level 2 - Barclays old sector breakdown (See Ind_L1-Ind_L4 for current sectors)	

BC_Sect_L3_Name	Barclay's Sector Level 3 Name	NVarChar	Sector Description Level 3 - Barclays old sector breakdown (See Ind_L1-Ind_L4 for current sectors)	
BC_Sect_L4_Name	Barclay's Sector Level 4 Name	NVarChar	Sector Description Level 4 - Barclays old sector breakdown (See Ind_L1-Ind_L4 for current sectors)	
BC_Sect_Class_Code	Barclay's Sector Class Code	NVarChar	Code for Sector Description - the code references what sector the security is in. (See BC_SECT_L(1-4)_Name)	
BC_Sect_Name	Barclay's Sector Name	NVarChar	Barclays Full Sector description - refers to the field 'SECTOR' in Barclays	
BC_Sect_Code	Barclay's Sector Code	NVarChar	3 or 4 Letter Code referencing BC_Sect_Name	
BC_Purp_Type	Purpose Type	NVarChar	Purpose Type - populated for Muni Indices from Barclays	
BC_Purp_Class	Purpose Class	NVarChar	Purpose Class - populated for Muni Indices from Barclays	
JPM_EMBI_Sec_Type	JPM EMBI Security Type	NVarChar	Emerging Market Security Type - specific to JPEM Index	
Sec_Type	Security Type	NVarChar	Indicate whether security Callable/Putable/Sinkable/Extendible/Perpetual for Merrill Indices; Cash/Deferred/Defaulted for CSFB Indices; Calltype for Barclays Indices	
Subord_Type	Subordination Type	NVarChar	Indicate subordination type i.e. Tier1, Lower Tier2 etc for Merrill Indices.	
Rating	Index Rating	NVarChar	Rating calculated by the Index Provider	
Rating_SP	S&P Rating	NVarChar	Vendor supplied S&P Rating	
Rating_Moody	Moody's Rating	NVarChar	Vendor supplied Moody Rating	
Rating_Fitch	Fitch Rating	NVarChar	Vendor supplied Fitch Rating	
Rating_Tier	Rating Tier	NVarChar	Rating Tier - populated for CSFB Indices (Lower, Middle, Upper are the available values)	
Yrs_To_Mty	Years to Maturity	Decimal	Years to Maturity. For Barclays Indices use to qualify subindices by maturity buckets for non-amortizing securities Yrs_To_Mty and use Life_Avg to qualify amortizing securities.	
Yrs_To_Worst	Years to Worst	Decimal	Number of Years to the date which is used in the To Worst calculations. Populated by Merrill. Barclays calculates for Muni Indices only which is equivalent to Effective Maturity.	
Life_Avg	Average Life	Decimal	Average life or weighted average life. It is the average time to receipt of principal payment. For non-amortizing bonds, the average life of the bond equals to the years to maturity.	
Price	Price	Decimal	Clean Price	
Accr_Int	Accrued Interest	Decimal	Accrued Interest	
Dur_Eff	Effective Duration	Decimal	Effective duration or option-adjusted duration. It measures the price sensitivity of a bond.	
Dur_Mcly	Macaulay Duration	Decimal	Macaulay duration	
Dur_Mod	Modified Duration	Decimal	Modified duration	
Dur_Mod_To_Worst	Modified Duration to Worst	Decimal	Modified duration to worst calculates the duration to the likely call date associated with the lowest yield.	
Dur_Mod_Semi	Semi-Annual Modified Duration	Decimal	Modified duration. Semi-annual calculation	
Dur_Mod_To_Worst_Semi	Semi-Annual Modified Duration to Worst	Decimal	Modified duration to worst calculates the duration to the likely call date associated with the lowest yield. Semi-annual calculation.	
Dur_Sprd	Spread Duration	Decimal	Spread duration. It measures the price sensitivity of a bond to changes in spread	

Dur_Sprd_OA	Option Adjusted Spread Duration	Decimal	Option-adjusted Spread duration. It measures the price sensitivity of a bond to changes in spread. It is the percentage change in price for a 100 bp change in option-adjusted spread (OAS)
Cvx_Eff	Effective Convexity	Decimal	Effective convexity. Second order effect, quantifies portion of price sensitivity not explained in effective duration.
Cvx	Convexity	Decimal	Convexity. Second order effect, quantifies portion of price sensitivity not explained in modified duration.
Cvx_To_Worst	Convexity To Worst	Decimal	Convexity to Worst. Second order effect, quantifies portion of price sensitivity not explained in duration to worst.
Cvx_Semi	Semi-Annual Convexity	Decimal	Convexity. Second order effect, quantifies portion of price sensitivity not explained in modified duration. Semi-annual calculation.
Cvx_Semi_To_Worst	Semi-Annual Convexity To Worst	Decimal	Convexity to Worst. Second order effect, quantifies portion of price sensitivity not explained in modified duration to worst. Semi-annual calculation.
Yld_Eff	Effective Yield	Decimal	Effective Yield
Yld_Curr	Current Yield	Decimal	Current Yield
Yld_To_Mty	Yield to Maturity	Decimal	Yield to Maturity
Yld_To_Worst	Yield to Worst	Decimal	Yield to Worst
Yld_To_Worst_Semi	Semi-Annual Yield To Worst	Decimal	Yield to Worst. Bond equivalent calculation
Yld_To_Mty_OA	Option Adjusted Yield To Maturity	Decimal	Yield To Maturity Option-adjusted. Populated by Barclays
Yld_To_Worst_OA	Option Adjusted Yield To Worst	Decimal	Yield To Worst Option-adjusted. Populated by Barclays
Yld_To_Mty_Strppd	Stripped Yield To Maturity	Decimal	Yield to Maturity Stripped. It measures the pure issuer risk by stripping out any collateralized cash flows from the instrument. Populated for JPEM Index
Yld_To_Mty_Blnd	Blended Yield To Maturity	Decimal	Yield to Maturity Blended. The internal rate of return of the bond instrument. Populated for JPEM Index
Yld_To_Mty_Bond_Equiv	Bond Equivalent Yield To Maturity	Decimal	Yield To Maturity. Bond equivalent calculation.
Sprd_To_Bell	Spread to Bellwether	Decimal	Spread to Nearest Bellwether for USD indices, otherwise Spread to Govt Benchmark. Populated for Barclays Indices.
Sprd_To_Worst	Spread to Worst	Decimal	Spread To Worst
Sprd_OA	Option Adjusted Spread	Decimal	Option-Adjusted Spread
Sprd_Strppd	Stripped Spread	Decimal	Stripped Spread. Accounting for collateral, the value of collateralized flows are "stripped" from the bond. The present value of the collateral is discounted using US Treasury Strip rates and subtracted from the price of the bond. Populated for JPEM Index
Sprd_Blnd	Blended Spread	Decimal	Blended Spread. It is the regular spread over Treasury. It is the difference between the Yield to Maturity of the bond verses the Yield to Maturity of the corresponding point on the US Treasury spot curve. Populated for JPEM Index
Sprd_To_UST	Spread to Treasury	Decimal	Spread To Treasury. Populated by ML for Convertible Indices
WAC	Weighted Average Coupon	Decimal	Weighted-average contract rate. It is the weighted average of all the contract rates in the pool. Populated for mortgages
WALA	Weighted Average Loan Age	Decimal	Weighted-average loan age. Original term of the mortgage less remaining maturity including curtailments * In months.

WAM	Weighted Average Maturity	Decimal	Weighted-average maturity. It is the weighted average of the number of months to maturity of all the mortgage loans in the pool. Populated for mortgages in months	
Emerg_Mkt_Flag	Emerging Market Flag	NVarChar	Flag to indicate if the security belongs in the Emerging Market Index from Barclays. Values are BACKWARD, BOTH_IND, FORWARD, and NOT_IND.	
Seniority	Seniority	NVarChar	Seniority. Values come from CSFB Indices only but the data is similar to 'Subordination Type', which is populated by Merrill.	
Dflt_Flag	Default Flag	NVarChar	Indicate if the security is defaulted. Populated for CSFB Indices - values should be TRUE/FALSE	
Price_Vol	Price Volatility	Decimal	Price Volatility. Populated by CSFB on HYDC, HYGL, and HYGLUPTIER.	
Underwriter	Underwriter	NVarChar	Underwriter	
Facility	Facility	NVarChar	Bank Loan Facility. Populated by CSFB Leverage Loan Indices.	
Sprd_Asset_Swap	Spread To Asset Swap	NVarChar	Spread to Asset Swap. Populated for Merrill Indices	
Parity	Parity	Decimal	Convertible attribute: Parity	
Value_Theo	Theoretical Value	Decimal	Convertible attribute: Theoretical Value	
Vol_90D	Vol_90D	Decimal	Convertible attribute: Vol_90D	
Breakeven	Breakeven	Decimal	Convertible attribute: Breakeven	
Equity_Ticker	Equity Ticker	NVarChar	Convertible attribute: Equity Ticker	
Equity_Price	Equity Price	Decimal	Convertible attribute: Equity Price	
Conv_Ratio	Conversion Ratio	Decimal	Convertible attribute: Conversion Ratio	
Conv_Prem	Conversion Premium	Decimal	Convertible attribute: Conversion Premium	
Vol_Impl	Implied Vol	Decimal	Convertible attribute: Implied Vol	
CPR_1M	1 Month CPR	Decimal	1 Month CPR - populated for Barclays Indices	
Libor_Floor_Flag	LIBOR Floor Flag	NVarChar	Indicates if the Loan has a LIBOR floor.	
Libor_Floor	LIBOR Floor	Decimal	LIBOR floor	
Dscnt_Margin_2Y	2Y Discount Margin	Decimal	2 Year Discount Margin. The yield-to-refunding of the facility less the current 3-month Libor rate. Populated for CSFB Leverage Loan Indices	
Dscnt_Margin_3Y	3Y Discount Margin	Decimal	3 Year Discount Margin. The yield-to-refunding of the facility less the current 3-month Libor rate. Populated for CSFB Leverage Loan Indices	
Dscnt_Margin_4Y	4Y Discount Margin	Decimal	4 Year Discount Margin. The yield-to-refunding of the facility less the current 3-month Libor rate. Populated for CSFB Leverage Loan Indices	
Dscnt_Margin_5Y	5Y Discount Margin	Decimal	5 Year Discount Margin. The yield-to-refunding of the facility less the current 3-month Libor rate. Populated for CSFB Leverage Loan Indices	
Dscnt_Margin_To_Mty	Discount Margin To Maturity	Decimal	Discount Margin To Maturity. The yield-to-refunding of the facility less the current 3-month Libor rate. Populated for CSFB Leverage Loan Indices	
Muni_Class	Muni Classification	NVarChar	Classification for Muni securities - populated by Barclays	
Deal_Size	Deal Size	NVarChar	Deal Size of the Muni Issuance - populated by Barclays	
ID_Group	ID_Group	NVarChar	Additional Grouping for Muni Securities - populated by Barclays	
State	State	NVarChar	State of the Muni Issuer	
Yrs_To_Mty_BOM	End Of Previous Month Years To Maturity	Decimal	Previous ME stat universe Years to Maturity. Barclays Indices only	

Rating_BOM	End Of Previous Month Index Rating	NVarChar	Previous ME stat universe Index Rating. Barclays Indices only	
Id_Isin_BOM	End Of Previous Month Isin	NVarChar	Previous ME stat universe ISIN. Barclays Indices only	
Id_CUSIP_BOM	End Of Previous Month Cusip	NVarChar	Previous ME stat universe CUSIP. Barclays Indices only	
Id_Change_Flag	Id Change Flag	NVarChar	To indicate whether a constituent underwent an identifier change during the month. Barclays Indices only	
Delta	Delta	Decimal	Delta. The sensitivity of a convertible bond's price to a price change in the underlying shares. Populated for Merrill Convertible Indices	
Id_Sedol	Sedol Identifier	NVarChar	Sedol Identifier	
Sprd_VRS	Spread Variable Rate Security	Decimal	Spread over the benchmark - populated for CSFB Leverage Loan Indices	
Price_BOM	Beginning of Month Price	Decimal	Price at the beginning of the month. Use specifically for CSFB to compute the beginning weights.	
Dur_Eff_BCRetU	Effective Duration Barclay's Return Universe	Decimal	Effective duration or option-adjusted duration as calculated by Barclays to include cash accumulated from the security. It measures the price sensitivity of a bond.	
Yld_Adv	Yield Advantage	Decimal	Excess yield that the convertible security has when compared to the company's common stock. This value can be positive or negative. For ML Convertibles Indices	
Invest_Val	Investment Value	Decimal	Also known as the bond floor. It is the value of the convertible bond assuming that the conversion feature is worthless (in the event the stock declines significantly after the convertible is issued)	
Vega	Vega	Decimal	MBS Vega populated by Barclays Only	

Index Return

View Name: FeedDB.rimes.IdxRet_Vw

Column Name	Display Name	DatabaseType	Description	Reference Table
Eff_Date	Eff_Date	Date	Effective date of the index	
Idx_Vendor	Index Vendor	NVarChar	Id used to indicate which provider the index is sourced from	VendorCoverage
Idx_Symbol	Index Symbol	NVarChar	Unique symbol used by the index provider to identify the index	Index Coverage
Idx_Name	Index Name	NVarChar	Description of the index	
Ccy_Base	Base Currency	NVarChar	Base Currency of the Index	
Ret_Type	Return Type	NVarChar	NET or TOTAL for Equity Indices; TOTAL or HEDGE for Fixed Income Indices.	
Cons_Count	Constituent Count	Decimal	Count of the number of constituents in the index	
Issuer_Count	Issuer Count	Decimal	Count of the number of issuers in the index. Not populated	
Mkt_Val_Lcl	Market Value (Local Currency)	Decimal	Market Value Closed in Local Currency	
Mkt_Val_Base	Market Value (Base Currency)	Decimal	Market Value Closed in Base Currency	
Idx_Val	Index Value	Decimal	Index Value or Level	
Ret_Total_Day_Pct	Daily Total Percent Return	Decimal	One-day Total Percent Return	
Ret_Total_WTD_Pct	Week-To-Date Total Percent Return	Decimal	Week-To-Date Total Percent Return	
Ret_Total_MTD_Pct	Month-To-Date Total Percent Return	Decimal	Month-To-Date Total Percent Return	
Ret_Total_QTD_Pct	Quarter-To-Date Total Percent Return	Decimal	Quarter-To-Date Total Percent Return	
Ret_Total_YTD_Pct	Year-To-Date Total Percent Return	Decimal	Year-To-Date Total Percent Return	
Ret_Total_1Y_Pct	1 Year Total Percent Return	Decimal	1 Year Total Percent Return	
Ret_Total_3Y_Pct	3 Year Total Percent Return	Decimal	3 Year Cumulated Total Percent Return	
Ret_Total_5Y_Pct	5 Year Total Percent Return	Decimal	5 Year Cumulated Total Percent Return	
Ret_Total_10Y_Pct	10 Year Total Percent Return	Decimal	10 Year Cumulated Total Percent Return	
Idx_Price	Price Index Value	Decimal	Price Index Value. Populated by ML	
Ret_Price_Day_Pct	Daily Price Percent Return	Decimal	Daily Price Percent Return	
Ret_Price_MTD_Pct	Month-To-Date Price Percent Return	Decimal	Month-To-Date Price Percent Return	
Ret_Price_QTD_Pct	Quarter-To-Date Price Percent Return	Decimal	Quarter-To-Date Price Percent Return	
Ret_Price_YTD_Pct	Year-To-Date Price Percent Return	Decimal	Year-To-Date Price Percent Return	
Ret_Cpn_Day_Pct	Daily Coupon Percent Return	Decimal	Daily Coupon Percent Return	
Ret_Cpn_MTD_Pct	Month-To-Date Coupon Percent Return	Decimal	Month-To-Date Coupon Percent Return	
Ret_Cpn_YTD_Pct	Year-To-Date Coupon Percent Return	Decimal	Year-To-Date Coupon Percent Return	
Ret_Ccy_MTD_Pct	Month-To-Date Currency Percent Return	Decimal	Month-To-Date Currency Percent Return	
Ret_Pdn_MTD_Pct	Month-To-Date Paydown Percent Return	Decimal	Month-To-Date Paydown Percent Return	

Ret_UST_Day_Pct	Daily US Treasury Percent Return	Decimal	Daily US Treasury Percent Return. Populated for JPEM Index	
Ret_UST_MTD_Pct	Month-To-Date US Treasury Percent Return	Decimal	Month-To-Date US Treasury Percent Return. Populated for JPEM Index	
Ret_UST_YTD_Pct	Year-To-Date US Treasury Percent Return	Decimal	Year-To-Date US Treasury Percent Return. Populated for JPEM Index	
Ret_Sprd_Day_Pct	Daily Spread Percent Return	Decimal	Daily Spread Percent Return. Populated for JPEM Index	
Ret_Sprd_MTD_Pct	Month-To-Date Spread Percent Return	Decimal	Month-To-Date Spread Percent Return. Populated for JPEM Index	
Ret_Sprd_YTD_Pct	Year-To-Date Spread Percent Return	Decimal	Year-To-Date Spread Percent Return. Populated for JPEM Index	
Ret_Total_3M_Pct	3 Month Total Percent Return	Decimal	3 Month Total Percent Return	
Ret_Total_6M_Pct	6 Month Total Percent Return	Decimal	6 Month Total Percent Return	
Ret_Excess_MTD_Pct	Month-To-Date Excess Percent Return	Decimal	Month-To-Date Excess Percent Return over Treasuries	
Ret_Excess_YTD_Pct	Year-To-Date Excess Percent Return	Decimal	Year-To-Date Excess Percent Return over Treasuries	
Ret_Ann_3Y_Pct	3 Year Annualized Percent Return	Decimal	3 Year Annualized Percent Return	
Ret_Ann_5Y_Pct	5 Year Annualized Percent Return	Decimal	5 Year Annualized Percent Return	
Ret_Ann_10Y_Pct	10 Year Annualized Percent Return	Decimal	10 Year Annualized Percent Return	
Ret_Prepay_MTD_Pct	Month-To-Date Prepay Percent Return	Decimal	Month-To-Date Prepay Percent Return	
Ret_Excess_Swap_MTD_Pct	Month-To-Date Excess Swap Percent Return	Decimal	Month-To-Date Excess Percent Return over Swaps. Available from Merrill Indices	

Constituent Return

View Name: FeedDB.rimes.ConsRet_Vw

Column Name	Display Name	DatabaseType	Description	Reference Table
Eff_Date	Effective Date	Date	Effective date of the index	
Idx_Vendor	Index Vendor	NVarChar	Id used to indicate which provider the index is sourced from	VendorCoverage
Idx_Symbol	Index Symbol	NVarChar	Unique symbol used by the index provider to identify the index	Index Coverage
Ccy_Base	Base Currency	NVarChar	Base Currency of the Index	
Ret_Type	Return Type	NVarChar	NET or TOTAL for Equity Indices; TOTAL or HEDGE for Fixed Income Indices.	
Cons_Name	Constituent Name	NVarChar	Constituent Name	
Id_Isin	ISIN Identifier	NVarchar	ISIN Identifier	
Id_Cusip	CUSIP Identifier	NVarchar	CUSIP Identifier	
Id_Sedol	Sedol Identifier	NVarchar	Sedol Identifier	
Id_LoanX	LoanX Identifier	NVarchar	LoanX Identifier. Use as key for CSFB Loan Indices	
Id_BB	Bloomberg Identifier	NVarchar	Bloomberg Identifier. Available for CSFB Loan Indices	
Ccy_Lcl	Local Currency	NVarchar	Currency of the security	
Price	Price	Decimal	Clean Price	
Accr_Int	Accrued Interest	Decimal	Accrued Interest	
Cpn_Paid_MTD_Rate	MTD Coupon Paid (Rate)	Decimal	Coupon paid as of the effective date. Use to calculated the amount of cash entering the index. Reconciles to cash line item in Merrill Indices. Convert to base currency in the case of multi-currency indexes. (Cpn_Paid_MTD_Rate/100)*(Ntl_Lcl/1000000)*FX_Rate_Base) - to get cash in the Merrill Index	
Weight_Open	Daily Opening Weight	Decimal	Opening weight is the same as the Closing weight from the previous business close. The opening weight can be use to calculated return contributions for JPHY Indices. Merrill and Barclays will use the calculated field "Date_Basis" closing weights to get the appropriate weights to calculate returns.	
Weight_Close	Daily Close Weight	Decimal	Closing weight	
Ntl_Lcl	Notional (Local Currency)	Decimal	Notional in Local Currency	
Ntl_Base	Notional (Base Currency)	Decimal	Notional in Base (Index) Currency	
Mkt_Val_Prev_Base	Prev Day Market Value (Base Currency)	Decimal	Prev Day Market Value (Base Currency)	
Mkt_Val_Base	End of Day Market Value (Base Currency)	Decimal	End of Day Market Value (Base Currency)	
Ret_Total_Day_Pct	Daily Total Return	Decimal	Daily Total Return	
Ret_Total_MTD_Pct	Month-To-Date Total Percent Return	Decimal	Month-To-Date Total Percent Return	
Ret_Price_MTD_Pct	Month-To-Date Price Percent Return	Decimal	Month-To-Date Price Percent Return	
Ret_Cpn_MTD_Pct	Month-To-Date Coupon Percent Return	Decimal	Month-To-Date Coupon Percent Return	
Ret_Ccy_MTD_Pct	Month-To-Date Currency Percent Return	Decimal	Month-To-Date Currency Percent Return	
Ret_Pdn_MTD_Pct	Month-To-Date Paydown Percent Return	Decimal	Month-To-Date Paydown Percent Return	
Ret_Prepay_MTD_Pct	Month-To-Date Prepayment Percent Return	Decimal	Month-To-Date Prepayment Percent Return	
Ret_Excess_MTD_Pct	Month-To-Date Excess Percent Return	Decimal	Month-To-Date Excess Percent Return over Treasuries	
Ret_Excess_Swap_MTD_Pct	Month-To-Date Excess Swap Percent Return	Decimal	Month-To-Date Excess Percent Return over Swaps	
Id_Isin_BOM	End Of Previous Month Isin	NVarChar	Previous ME stat universe ISIN. Barclays Indices only	
Id_CUSIP_BOM	End Of Previous Month Cusip	NVarChar	Previous ME stat universe CUSIP. Barclays Indices only	

Id_Change_Flag	Id Change Flag	NVarChar	To indicate whether a constituent underwent an identifier change during the month. Barclays Indices only	
Price_BOM	Beginning of Month Price	Decimal	Price at the beginning of the month. Use specifically for CSFB to compute the beginning weights. Constituents are available only at month-end.	
Fx_Rate_Base	Local Fx Rate To Base Ccy	Decimal	Represent the local FX to base CCY and will be populated for Merrill Indices	
Weight_Attr	Daily Closing Weight Excluding Cash	Decimal	This is the weight of the bond with any cash paid removed and will only be populated for ML. The cash that is removed gets inserted back into the index as its own line item. It is this weight "Weight_Attr" that is used to compute contributions by each security to the respective analytics field.	
Idx_Val	Total Return Index Value	Decimal	Total Return Index Value	
Idx_Price	Price Return Index Value	Decimal	Price Return Index Value	
Mkt_Val_Attr	Market Value Excluding Cash	Decimal	This is the security market value stripped of cash paid. Corresponds to the "Weight_Attr". This is populated for ML Indices	
Date_Basis	Date Basis Used to Consolidate Returns	Date	Represents the Date Used to Consolidate Returns. This is calculated by Mackay.	

NOTES

JP Morgan

We are currently receiving 2 JP Morgan Indices at the Index and Constituent level; they are EMBI Global Diversified Index and CSI HIGH YIELD INDEX.

Using the attribute Date_Basis you will know from which date you should pull index weights from to use for the calculation of returns. JP Morgan uses the Weight_Open for the given date (or previous day Weight_Close) to determine the contribution of the security's return to the entire index. Then using the index daily total return you need to link the return series to get the Month-To-Date Total Return for the index.

CSFB

At the Index level, CSFB Indices files are delivered daily, weekly, and monthly. For constituents they are delivered once a month. To reconcile returns at the constituent level you can use the Weight_Open since we only receive the constituent data at month end. To capture the correct set of issues you need to select where Weight_Open is not null and Weight_Open != 0.

For Leverage Loan Indices use ID_LoanX to join ConsRet_Vw and ConsAttr_Vw, for the High Yield Indices use cusip or isin as the key.

Barclays

Monthly Index Reset (Returns vs. Statistics Index Universes): Eligibility for index inclusion is evaluated on a monthly basis to determine index composition. If a security meets all published index inclusion rules at the start of the month, then it will stay in the index for returns calculations until month-end, when index composition is next reset. Each Lehman Brothers index consists of two universes of securities. The **Returns Universe** (sometimes referred to as the "backwards" universe) of an index is based on a static set of securities that are index eligible at the beginning of each month and held constant until the beginning of the next month. They comprise the fixed universe that is used to calculate official daily and monthly index returns. This universe is the bogey that index users are measured against. The Returns Universe is *not* adjusted for securities that become ineligible for inclusion in the index during the month (e.g., because of ratings changes, called bonds, securities falling below one year in maturity) or for issues that are newly eligible (e.g., ratings changes, newly issued bonds). Holding the returns universe constant throughout the month means that a fund manager avoids having to hit a moving target and is able to rebalance at month-end. Interest and principal payments earned by the returns universe are held in the index without a reinvestment return until month-end when it is removed from the index.

The **Statistics Universe** is the dynamic set of bonds changing daily to reflect the latest composition of the market. It is a projection of what the index will look like at month end, when the composition of the index is next reset. This universe accounts for changes due to new issuance, calls or partial redemptions (e.g., sinking funds), ratings changes, and the seasoning of securities. Statistics such as market value, sector weightings, and various averages (e.g., coupon, duration, maturity, yield, price, etc.) are updated and reported daily. At the end of each month, the latest Statistics Universe becomes the Returns Universe for the coming month.

For the Barclays indices sourced from RIMES, the statistics universe will be available only at month end. Although we do not have all the constituents in the statistics universe intra-month, the analytics from Barclays reflect the statistics universe. The exception is Dur_Eff_BCRetU, which is the effective duration (oad) of the security or the index in the returns universe. This is including cash coming from the security or the index during the month.

In order to reconcile to returns for the Barclays Indices the ConsRet_Vw table has Date_Basis which indicates what date to use to retrieve the weights for each security so you can calculate the contribution of return to the entire index. For Barclays the weights used are from the last business day of the prior month end.

For the Barclays Municipal Indices, there is much less information available. We are receiving all the data RIMES has available from Barclays. Also the Industry names and codes are not populated for municipal securities from Barclays, however BC sector, purpose class, and purpose type are populated.

If there are cusip/isin changes intra-month there is a flag Id_Change_Flag to indicate if an id change occurred. Subsequently you will need to read Id_Isin_BOM or Id_CUSIP_BOM to find out what the identifier was at the beginning of the period.

There are some BOM (Beginning of Month) attributes available in the table. They can be used to create sub-indices i.e. US Government 1-3 year Index.

Merrill

For Merrill Indices, they rebalance on the last calendar day of the month. They do not offer a preview of next month's universe until that day. The attribute Date_Basis will provide the date you need to get the weights by security to calculate the contribution of returns to the overall index for the month. To reconcile to daily returns and for purposes of daily attribution you should use Weight_Open. To reconcile to the analytics of the index you will need to use Weight_Attr which strips cash from the security and inserts it into the cash line item for the index.

For constrained indices, the weights have all been adjusted accordingly. There is no need to apply any additional logic.

In the case of a multi-currency index there will be multiple cash line items along with the exchange rate use to convert into the base currency of the index.

The Merrill Convertibles Indices are delivered separately and are not available through the BofA Global Index Tool. Index level returns are available daily. Descriptive and analytic data are available at the constituent level but for total return there is only the 1-day total return.