

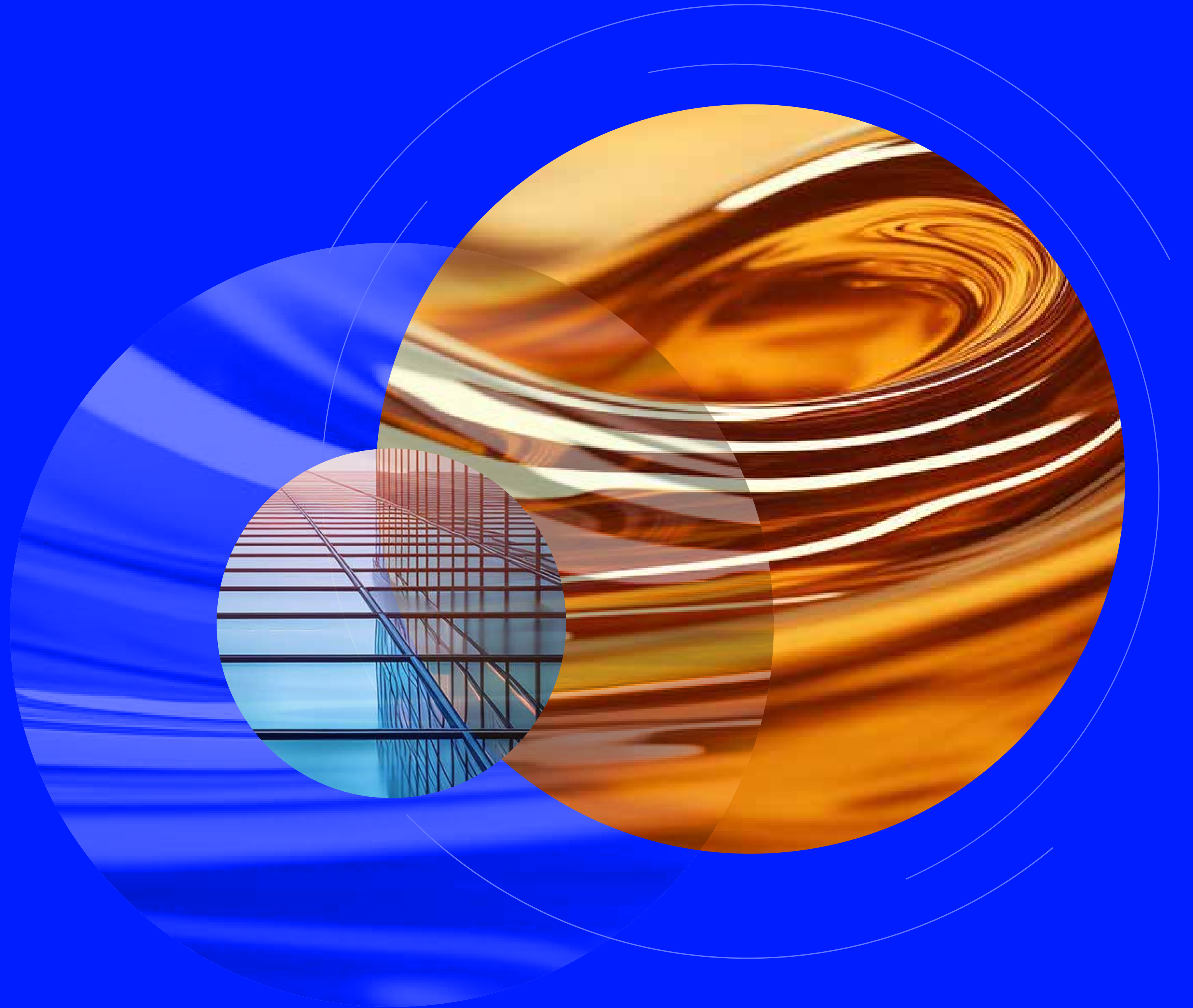
JUNE 2025

FTSE Fixed Income index reports

Powering critical
investment workflows

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RUSSELL**

An LSEG Business



Start your strategy with better data

Now you can have a comprehensive, modular range of indices designed to measure the performance of fixed income markets around the world.

Available broad-based indices measure

All from developed and emerging countries

- Government
- Government-sponsored
- Collateralized
- Corporate bonds

Index insights to support your critical investment workflows

Access FTSE Fixed Income Index data where you need it and when you need it.

Get timely index-aligned resources. All powered by LSEG Data and Analytics, and Yield Book

- Portfolio and risk management
- Performance attribution and reporting
- Comprehensive pricing, reference data, and analytics

Extensive fixed income database covers

100+
countries

18,000+
unique bonds

All with best-in-class pricing, and reference data sourced from leading providers, including LSEG Data and Analytics.

Comprehensive and enhanced range of index reporting capabilities

From portfolio management, trading, and hedging decisions to performance tracking, risk management, reporting, and attribution analysis.

200+

1,300+

FTSE Fixed
Income flagship
benchmarks

Unique data and
analytics fields

Key features

- Includes FTSE Index data licenses
- Covers all FTSE Fixed Income indices
- Published and distributed in line with local market close, including regional segments of global indices
- Includes best-in-class fixed income analytics powered by The Yield Book
- Broadly distributed via FTSE website, email delivery, SFTP and major third-party vendors
- Client services teams available to provide additional support and information

Published shortly after local market close times, all files are available via FTSE distribution channels as well as major third-party vendors.		
<div><div></div><div>Index rebalancing</div></div>	<div><div></div><div>FX and risk management</div></div>	<div><div></div><div>Performance and reporting</div></div>
Streamline your portfolio management processes	Get actionable FX and risk management insights	Power portfolio reporting, risk management and analytics
<div><div>DPRE</div><div>Daily preview reports</div></div>	<div><div>DCF</div><div>Daily cashflow reports</div></div>	<div><div>DPR</div><div>Daily returns</div></div>
<div><div>MPRE</div><div>Official preliminary reports</div></div>	<div><div>TCTDE</div><div>Preliminary turnover, transaction cost and duration ext.</div></div>	<div><div>DPXU</div><div>Early price files</div></div>
<div><div>MP</div><div>Official index profile</div></div>	<div><div>TCTDEM</div><div>Month end turnover, transaction cost and duration ext.</div></div>	<div><div>MPR</div><div>Monthly returns</div></div>
<div><div>ADC</div><div>Add, deletes, changes</div></div>	<div><div>DPH</div><div>Daily profile hedged reports</div></div>	<div><div>RETATT</div><div>Return attribution</div></div>

FTSE Fixed Income index reports

	File code	File name	Description	Level	Frequency	Index data and analytics		
						Reference data	Risk and analytics	Performance
INDEX REBALANCING	DPRE	Daily preview reports ¹	Contains reporting of constituent changes intra-month to reflect the latest information regarding the eligibility of bonds for the next index rebalance. Up to and including on index fixing day, all index changes are indicative until the final month-end file is published.	Constituent	Daily, except on fixing and month end	●	●	
	MPRE	Official preliminary file ¹	The official index published monthly preliminary profile for the upcoming rebalance.	Sector Constituent	Monthly, published on fixing	●	●	
	MP	Official index profile ¹	The official index published monthly final profile at rebalance.	Sector Constituent	Monthly, published month end	●	●	
	ADC	Add, deletes, changes file	Reporting of constituent changes at rebalance including the bonds added, removed, and updated in the coming month's profile.	Constituent	Monthly, published on fixing	●		
FX AND RISK MANAGEMENT	DCF	Daily cashflow files ¹	Reporting of the amount of cash held in an index on a security-level basis, reflecting cash holdings from interest payments, principal, and reinvestment income.		Daily	●	●	●
	TCTDE TCTDEM	Turnover, transaction cost and duration ext.	Reporting of the impact of upcoming changes to the risk profile and diversification of the indices and sub-sectors. Key index analytics fields include: bid-ask spread, transaction cost, two-way turnover, expected deltas in the par amount, number of bonds, and duration with rebalance.	Sector Constituent	Monthly, published on fixing +1 and on month end	●	●	
	DPH	Daily profile hedged file ² [Q3 2025]	Contains key hedging metrics to track the performance of FX hedges. Key index analytics fields include: rolling yield, hedge ratio, hedge notional and corresponding date, the gain or loss from the hedge, and relevant FX metrics.	Sector	Daily	●	●	
PERFORMANCE AND REPORTING	DPR	Daily returns ^{1,2}	The official index published daily indicative, risk, and performance data for each index.	Sector Constituent	Daily	●	●	●
	DPXU	Early price files	Published within an hour after market close, these files contain the unvalidated prices for each index to aide in daily NAV calculations.	Constituent	Daily	●	●	
	MPR	Monthly returns ² [Q2 2025]	Provides key ratios and multi-currency return statistics including annualised volatility, Sharpe, Sortino, and Calmar ratios. Returns are provided for commonly used trailing periods as a cumulative (<12m) or annualised (>12m) metric, calculated using historical performance data.	Sector	Monthly, published on first business day	●	●	●
	RETATT	Return attribution ² [Q3 2025]	Contains fields to isolate and attribute the component effects of fixed income returns. Leveraging Yield Book analytics, the files offer multi-currency month-to-date reporting for the total return, spread advantage, benchmark total return components on both hedged and unhedged bases, FX metrics and partial durations.	Sector Constituent	Monthly, published on first business day	●	●	●

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We have made major upgrades to the scope, quality, and timing of critical index data files we deliver to our clients. These timely, accurate index files support our client's portfolio management processes.

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