

## Enhancements to FTSE Fixed Income Index Packages, Reporting and Delivery

FTSE Russell are pleased to announce details on further enhancements to the reporting functionality for its fixed income indexes with the release of daily preliminary price files and the alignment of sub-index reporting. These additional tools are designed to assist clients managing against FTSE fixed income indices and to enrich the data offering of our index packages.

### Addition of Daily Preliminary Price Files to Index Packages

As part of our commitment to supporting index users with a comprehensive suite of tools to manage against our indices, daily preliminary price files have been added to our standard packages. Daily preliminary price files (with file name suffix "DPXU") contain unvalidated prices and select analytics on a security-level basis ahead of the final end-of-day daily profile/returns files ("IL\_DPR"). These files are intended to assist index users with meeting early reporting requirements, such as end-of-day NAV calculations. The preliminary price files contain CUSIP, ISIN, price, accrued interest, par amount, market value and market value weight, and are available on each business day of the month. These files will be produced for flagship indices in the five core fixed income index packages. Files can be accessed via existing FTSE Russell distribution channels (DDS), and are available for permissioned packages at no extra cost with proper licensing. Access via third party vendors is also available upon request. Please contact us with any specific third party distribution access requests.

### Continued Alignment of Sub-Indices in FTSE Fixed Income Data Packages

FTSE Russell continue to streamline the data distributed as part of its global fixed income index packages to ensure they represent a flexible and comprehensive suite of regional and thematic indices. Each flagship index in the regional package is supported by a rich set of issue-level and index-level analytics. Multiple reported sub-indices offer a comprehensive modular data set to support research, analysis and customization. As part of this effort, the sub-indices and corresponding vendor codes published as part of our global data files will be aligned with our comprehensive commercial index packages effective March 31, 2022.

This alignment of FTSE fixed income index data files with FTSE Russell commercial policy ensures that our clients are able to adhere to licensing requirements and continue to benefit from a rich set of index data.

The full list of sectors can be accessed on the index website hosted at [www.yieldbook.com](http://www.yieldbook.com) or provided upon request by contacting [fi.index@lseg.com](mailto:fi.index@lseg.com).

FTSE Fixed Income LLC	US	EMEA	Hong Kong	Singapore	Japan
28 Liberty Street	+1 646 989 2122	+44 20 7334 8963	+852 2164 3288	+65 6950 3850	+81 3 4563 6345
58 <sup>th</sup> Floor	<a href="mailto:fi.index@ftserussell.com">fi.index@ftserussell.com</a>	<a href="mailto:fi.index@ftserussell.com">fi.index@ftserussell.com</a>	<a href="mailto:fi.index@ftserussell.com">fi.index@ftserussell.com</a>	<a href="mailto:fi.index@ftserussell.com">fi.index@ftserussell.com</a>	<a href="mailto:fi.indexjp@ftserussell.com">fi.indexjp@ftserussell.com</a>
New York, NY 10005					

### **Reminder: Transition to FTSE Fixed Income Data Delivery System**

As announced on March 22, 2021, FTSE Russell released a new Data Delivery System (DDS) for our global FTSE fixed income index packages. The enriched data files are now available on FTSE Russell standard FTP (sFTP) - DDS (<https://data.ftserussell.com/>), a widely accepted standard and aligns data delivery across equity and fixed income platforms. Clients should transition from their existing MyData files on Yieldbook.com to the new DDS delivery system. The decommission date for MyData index delivery process is February 28, 2022. For our redistribution partners, all DV files will no longer be provided effective March 31, 2022. To set up your DDS account and to access the new data files, please reach out to the Customer Representative team at [fi.index@lseg.com](mailto:fi.index@lseg.com). New comparable sector level files with profile and returns information are available via DDS.

FTSE Russell is committed to continued enhancement of its fixed income index data packages and a best in class approach to data distribution.

Please contact us at [fi.index@lseg.com](mailto:fi.index@lseg.com) to provide feedback and with any comments or questions.

FTSE Russell

FTSE Fixed Income LLC	US	EMEA	Hong Kong	Singapore	Japan
28 Liberty Street	+1 646 989 2122	+44 20 7334 8963	+852 2164 3288	+65 6950 3850	+81 3 4563 6345
58 <sup>th</sup> Floor	<a href="mailto:fi.index@ftserussell.com">fi.index@ftserussell.com</a>	<a href="mailto:fi.index@ftserussell.com">fi.index@ftserussell.com</a>	<a href="mailto:fi.index@ftserussell.com">fi.index@ftserussell.com</a>	<a href="mailto:fi.index@ftserussell.com">fi.index@ftserussell.com</a>	<a href="mailto:fi.indexjp@ftserussell.com">fi.indexjp@ftserussell.com</a>
New York, NY 10005					