



DEX Fixed Income Indices

Index Summary and Constituent Files

PC-Bond* has been the leading provider of Canadian fixed income performance benchmark index statistics for over 50 years. We have historical summary and constituent data for the **DEX Universe Bond Index** data going back to 1949. This information is widely used by portfolio managers for risk or performance valuation related purposes.

The index summary and constituent files are available for the following index families:

Index Families
DEX Universe Bond Index
DEX Universe + Maple Bond Index
DEX Maple Overall Bond Index
DEX Money Market Index
DEX Real Return Bond Index
DEX Strip Bond Index
DEX 20+ Bond Index
DEX High Yield Bond Index
DEX Yankee Bond Index
DEX MBS Index
DEX Universe Bond Index

File Content

Daily summary files include:

Date, Mucid, Index Name, Average Yield, Price Index, Total Return, Sector Weight, Term Weight, Macaulay Duration, Modified Duration, Value of 01, Average Coupon, Average Term, Convexity, Industry Sector, Industry Group, Rating, Term

Daily constituent files include:

Mucid, Price, AccruedInterest, AdjustedFaceValue, AdjFaceValueOrigPar, MarketWeight, ParWeight, IndustrySector, IndustryGroup, IndustrySubgroup, Term, Cusip, Issuename, MaturityDate, EffMatDate, Yield, AnnualCouponRate, DVal01, Date, MacDuration, ModDuration, Convexity, Rating

Historical index files:

Daily historical index summary and constituent files can be licensed going back to 2003 (with exception for Universe Bond Index with historical files back to 1949)

Historical index data in time series format:

Monthly total return and other index statistics can be licensed on a per index series (from index inception date)

DEX Fixed Income Indices *Index Summary and Constituent Files*

File format and Retrieval Method

The constituent and summary data is transmitted in comma delimited (CSV) file format via standard file transfer protocol (FTP) process.

Contact Information

For more information regarding any of the products, please contact:

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