



## Availability of Daily Preview Reporting for FTSE Fixed Income Indexes

FTSE Russell have made a number of operational enhancements to allow for daily preview reporting for a range of flagship government, broad-market and corporate index universes. The new daily preview file consists of a dynamic set of bonds that changes intra-month on a daily basis, to reflect the latest information regarding the eligibility of bonds for the next index rebalance. The market value for each security in the daily preview file will be updated to reflect changes in price, accrued interest and amount outstanding. The daily preview file will also reflect changes to bond attributes, such as credit rating and sector classifications. Up to and including on index fixing day, all index changes will be indicative and subject to change until the final issue level file is published at month end.

Intra-month, the composition of the Daily Preview File will reflect membership changes including:

- **Adds:** newly issued securities, bonds that are newly index eligible due to changes in a bond’s attributes, such as credit rating, classification, and amount outstanding;
- **Deletes:** bonds that no longer qualify for the index due to calls, downgrades, or other changes in eligibility criteria, and bonds that no longer meet the minimum maturity for the index at month-end.

The daily preview files will have “DPRE” in the file name. They will be delivered every day of the month except the business day after Profile Fixing (“Fixing Processing Day”) when the official preliminary file, which has “MPRE” in the file name, will be made available and on the last business day when the official profile, which has “MP” in the file name, will be available. Daily preview files will be produced for the days between Fixing Processing Day and month-end to reflect any permissible changes during this period, e.g. bonds called or defaulted. The below table lists the indexes where daily preview reporting is available and the corresponding file name.

Index	Daily Preview File Name
FTSE US Broad Investment Grade Index	IL_DPRE_USBIG_YYYYMMDD.csv
FTSE US High-Yield Market Index	IL_DPRE_HYM_YYYYMMDD.csv
FTSE World Government Bond Index	IL_DPRE_WGBI_YYYYMMDD.csv
FTSE World Inflation-Linked Securities Index	IL_DPRE_WILSI_YYYYMMDD.csv
FTSE Eurodollar Index	IL_DPRE_EDLR_YYYYMMDD.csv
FTSE Euro Broad Investment-Grade Index	IL_DPRE_EUROBIG_YYYYMMDD.csv
FTSE Euro High-Yield Market Index	IL_DPRE_EHYM_YYYYMMDD.csv

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Licensed index users can subscribe to the daily preview files on the index website, [www.yieldbook.com/m/indices](http://www.yieldbook.com/m/indices). FTSE Russell intends to continue to extend this functionality for other flagship indexes, as well as custom indexes.

Please contact us at [fi.index@ftserussell.com](mailto:fi.index@ftserussell.com) with any comments or questions.

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