



## Enhancements to Reporting Functionality for FTSE Fixed Income Indexes

FTSE Russell are pleased to announce details on further enhancements to the reporting functionality for its fixed income indexes with the extension of daily preview reporting capabilities and the release of daily cash files. These additional tools are designed to assist clients managing against FTSE fixed income indexes and to enrich the data offering of our index packages.

### Enhancements to Daily Preview Reporting Functionality

In November 2019, FTSE Russell announced the introduction of daily preview reporting for its fixed income indexes.<sup>1</sup> This functionality has since been extended to additional flagship government, broad-market and corporate fixed income indexes, and is now supported by a comprehensive technical document that is available on our website: [FTSE Fixed Income Daily Preview Files Technical Specification](#).

Daily preview files consist of dynamic bond universes that change intra-month, on a daily basis, reflecting the latest information regarding the eligibility of bonds for the headline index for the upcoming month's profile. The daily preview files provide visibility to the security-level adjustments for a seamless month-end index rebalance. The daily preview files are available as standard in the FTSE fixed income index packages and are also available for certain custom indexes upon request.

### Availability of Daily Cash Files

Daily cash files provide 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. These security-level cash values are provided on a daily and month-to-date basis.

Daily cash files are available on every business day of the month, and are available as standard in the FTSE Fixed Income Index packages. The Daily Cash Files are being rolled out on a per-universe basis, beginning with the FTSE World Government Bond Index (WGBI) and its related products, before rolling out to other government and broad market indexes in the coming months. Daily cash files are also available for certain custom indexes upon request.

Files can be accessed via existing FTSE Russell distribution channels, including MyData, and is available for permissioned packages at no extra cost once rolled out. Access via certain third party vendors will also be available shortly. Please contact us with any specific third party distribution access requests.

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

FTSE Russell

<sup>1</sup> For further details, please see: <http://www.yieldbook.com/m/indexes/FTSE-indexes/message.shtml?id=260>

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