



Improvements to Fixing Process and Daily Preview Reporting for FTSE Fixed Income Indexes

As part of our commitment to supporting index users with a comprehensive suite of tools to manage our indexes, FTSE Russell are pleased to announce two enhancements to the reporting functionality for its fixed income indexes related to fixing processing and daily preview reporting.

Change to Fixing Processing Day

According to the methodology of the FTSE fixed income indexes, index profile Fixing Dates are set ahead of each month-end to freeze the index constituents for the next month-end rebalance. The generation of Monthly Preliminary Profiles comprising the following month’s profiles currently takes place the day after Fixing Day, known as Fixing Processing Day. To provide index users with this information in a more timely manner, Fixing Processing Day will be moved from the day after Fixing Day to Fixing Day, effective with the March 2021 profiles. This change will result in the Monthly Preliminary Profiles being made available on Fixing Day, which occurs on 19 February for the March 2021 profiles.

This change will also facilitate the distribution of an additional Daily Preview File on the day after Fixing Day, starting on 22 February 2021.

Additional Analytics in Daily Preview Reports

Analytics in Daily Preview Reports are currently calculated assuming same day settlement. As of January 2021, a new Average Life End of Month keyword (‘AvgLifeEOM’) will be added to the files, and the Maturity Sector keyword (‘MaturitySector’) will begin populating. Both of these keywords will assume month-end settlement, rather than same day settlement. These fields are designed to assist index users in identifying the following month’s maturity term buckets. In the coming weeks, a comprehensive Data Dictionary will be made available on the Yield Book website containing a full list of issue-level and index-level keywords, along with their descriptions.

For further details on this functionality, please refer to the following technical document which was made available on our website earlier this month: [FTSE Fixed Income Daily Preview File Technical Specification](#).

Please contact us at fi.index@ftserussell.com with any comments or questions.

FTSE Russell

FTSE Fixed Income LLC	US	EMEA	Hong Kong	Singapore	Japan
28 Liberty Street 58 th Floor New York, NY 10005	+1 646 989 2022 fi.index@ftserussell.com	+44 20 7334 8963 fi.index@ftserussell.com	+852 2164 3288 fi.index@ftserussell.com	+65 6950 3850 fi.index@ftserussell.com	+81 3 4563 6345 fi.indexjp@ftserussell.com

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