



New Keyword Enhancement to 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 provide details of an upcoming enhancement to the reporting functionality for its fixed income indexes related to daily preview reporting.

Analytics in Daily Preview Reports (with file name prefix "IL_DPPE") are currently calculated assuming same day settlement. As of February 11, Daily Preview Reports will contain a new Average Life End of Month keyword ('AvgLifeEOM') 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. The new 'AvgLifeEOM' keyword will be added directly after the Convexity-to-Swap ('CnvxtyToSwap') keyword in all Daily Preview Reports.

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

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

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