

**Technical Specifications**



# **FTSE Fixed Income Daily Preview Reports**

v1.2



# FTSE Fixed Income Daily Preview Reports

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Daily preview reports 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 following month's profile. These are provided as an additional tool for clients managing against FTSE fixed income indexes, by providing visibility to the security-level adjustments required in their portfolios for a seamless month-end index rebalance.

Daily preview reports are available for a range of flagship government, broad-market and corporate fixed income indexes, and are available as standard as part of FTSE fixed income index packages. Daily preview reports are also available for certain custom indexes upon request.

The universe of constituents in the daily preview files reflects:

- Addition of newly issued securities eligible for index membership;
- Addition of bonds that become eligible for index inclusion due to changes in attributes, such as credit rating, classification, and amount outstanding;
- Removal of bonds that no longer qualify for index inclusion due to calls, downgrades, or other changes in eligibility criteria, including bonds that fall below one year to maturity at month-end

Issue-level data in the daily preview files reflects:

- Daily updates to security-level market value reflecting changes in price, accrued interest and amount outstanding;
- Daily updates to a rich set of security-level analytics calculated assuming same-day settlement convention<sup>1</sup>;
- Changes to bond attributes, such as credit rating and sector classifications;
- Average life and maturity sector calculated assuming month-end settlement convention to facilitate simulations of sub-indexes by maturity band for the following month's profiles<sup>2</sup>

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<sup>1</sup> For a full list of fields included in the files, and for details around analytics calculations, please contact your sales representative or call your regional Client Service Team office.

<sup>2</sup> 'AvgLifeEOM' (Average Life End of Month) and MaturitySector (Maturity Sector) are calculated using end of month settlement as of February 11, 2021.

## Availability of Daily Preview Reports

The daily preview reports have the prefix “IL\_DPRE” in the file name. They are delivered every day of the month except Profile Fixing (“Fixing Day”) when the official preliminary file, which has the prefix “IL\_MPRE”, is made available and on the last business day when the official profile, which has “MP” in the file name, is available. Daily preview reports are produced for the days between Fixing Day and month-end to reflect any permissible changes according to published index methodology during this period, such as removing bonds that are called, tendered or defaulted.

The provision of daily preview files is currently extended to the list in Table 1, which is updated periodically to reflect the scheduled expansion of daily preview file functionality across a broader set of FTSE fixed income indexes.

**Table 1. List of indexes with daily preview reporting functionality**

| Index   | File Name                        |
|---|----------------------------------|
| <b>FTSE US Broad Investment Grade Index</b>                             | IL_DPRE_USBIG_YYYYMMDD.csv       |
| <b>FTSE US High-Yield Market Index</b>                                  | IL_DPRE_HYM_YYYYMMDD.csv         |
| <b>FTSE World Government Bond Index</b>                                 | IL_DPRE_WGBI_YYYYMMDD.csv        |
| <b>FTSE World Inflation-Linked Securities Index</b>                     | IL_DPRE_WILSI_YYYYMMDD.csv       |
| <b>FTSE Eurodollar Index</b>  | IL_DPRE_EDLR_YYYYMMDD.csv        |
| <b>FTSE Euro Broad Investment-Grade Index</b>                           | IL_DPRE_EUROBIG_YYYYMMDD.csv     |
| <b>FTSE Euro High-Yield Market Index</b>                                | IL_DPRE_USHYM_YYYYMMDD.csv       |
| <b>FTSE Emerging Markets USD Broad Bond Index</b>                       | IL_DPRE_EMUSDBBI_YYYYMMDD.csv    |
| <b>FTSE Emerging Markets USD Government Bond Index</b>                  | IL_DPRE_EMUSDGBI_YYYYMMDD.csv    |
| <b>FTSE Emerging Markets Government Bond Index</b>                      | IL_DPRE_EMGBI_YYYYMMDD.csv       |
| <b>FTSE Asian Broad Bond Index</b>                                      | IL_DPRE_ABBI_YYYYMMDD.csv        |
| <b>FTSE Euroyen Index</b>   | IL_DPRE_EYEN_YYYYMMDD.csv        |
| <b>FTSE Eurosterling Index</b>  | IL_DPRE_ESTR_YYYYMMDD.csv        |
| <b>FTSE EMU Government Bond Index</b>                                   | IL_DPRE_EGBI_YYYYMMDD.csv        |
| <b>FTSE Australian Broad Investment-Grade Bond Index</b>                | IL_DPRE_AUSBIG_YYYYMMDD.csv      |
| <b>FTSE World Broad Investment-Grade Bond Index</b>                     | IL_DPRE_WBIG_YYYYMMDD.csv        |
| <b>FTSE Chinese Government and Policy Bank Bond Index (CNGPBI)</b>      | IL_DPRE_CNGPBI_YYYYMMDD.csv      |
| <b>FTSE Emerging Markets Inflation-Linked Securities Index (EMILSI)</b> | IL_DPRE_EMILSI_YYYYMMDD.csv      |
| <b>FTSE Nigerian Government Bond Index</b>                              | IL_DPRE_EMEA_NG_TSY_YYYYMMDD.csv |
| <b>FTSE Vietnamese Government Bond Index</b>                            | IL_DPRE_APAC_VN_TSY_YYYYMMDD.csv |
| <b>FTSE Saudi Arabian Government Bond Index</b>                         | IL_DPRE_EMEA_SA_TSY_YYYYMMDD.csv |
| <b>FTSE Chinese (Onshore CNY) Broad Bond Index</b>                      | IL_DPRE_CNYBBI_YYYYMMDD.csv      |
| <b>FTSE IdealRatings Sukuk Index</b>                                    | IL_DPRE_SUKUK_YYYYMMDD.csv       |
| <b>FTSE Asian Government Bond Index (AGBI)</b>                          | IL_DPRE_AGBI_YYYYMMDD.csv        |

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|---|---------------------------------|
| <b>FTSE Asia Pacific Government Bond Index (APGBI)</b>  | IL_DPRE_APGBI_YYYYMMDD.csv      |
| <b>FTSE World Government Bond Index – Extended</b>  | IL_DPRE_WGBIE_YYYYMMDD.csv      |
| <b>FTSE Central Eastern Europe, Middle East, and Africa Government Bond Index (CEEMEAGBI)</b> | IL_DPRE_CEEEMEAGBI_YYYYMMDD.csv |

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## For more information about our indexes, please visit [ftserussell.com](https://ftserussell.com).

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