

## Final Reminder: Change to Inclusion Criteria for Sri Lankan Government Bond Index

FTSE Russell previously announced that effective with the April 2021 profiles, the inclusion criteria for FTSE Sri Lankan Government Bond Index will include securities with original tenor of greater than or equal to 10 years.

As of March 2021, 19 securities with \$14.4 billion in market value is projected to be added to the FTSE Sri Lankan Government Bond Index (LKGBI), representing 50.6% of the index by market weight. Figure 1 shows the projected impact of the change. These securities will also be added to the FTSE Asia Government Bond Index-Extended (AGBIE) and are projected to represent 0.34% of the index by market weight.

**Figure 1. Projected Impact of Rules Change for Sri Lankan Government Bonds**

	Number of Issues		% Weight of Sri Lanka		Yield-to-Maturity		Modified Duration	
	New	Current	New	Current	New	Current	New	Current
LKGBI	42	23	100.00	100.00	7.12	6.54	4.19	3.63
AGBIE	469	454	0.68	0.34	3.50	3.38	6.75	6.77

Source: FTSE Russell. Data as of February 19, 2021.

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

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