

Additions to FTSE Fixed Income Commercial Packages

As part of its commitment to providing comprehensive solutions for global investors, FTSE Russell is pleased to announce the addition of three flagship indices to the FTSE Fixed Income Commercial Packages: FTSE US Inflation-Linked Securities Index (US ILSI), FTSE Euro Inflation-Linked Securities Index (Euro ILSI), and FTSE European World Government Bond Index (European WGBI). The data for these indices are provided to licensed users at no additional cost and delivery will begin with the monthly preliminary profile on March 25, 2022, monthly profile on March 31, 2022, and daily files on April 1, 2022. The standard sectors for the US ILSI and Euro ILSI will also be reported in the data files of its parent index, FTSE World Inflation-Linked Securities Index (WorldILSI). The standard sectors for the European WGBI will be reported in the data files of its parent index, World Government Bond Index (WGBI).

| Index Name | DDS Directory | Filename Handle |
|---|----------------------------|-----------------|
| FTSE US Inflation-Linked Securities Index | FIIndex_Americas/IL and IX | ILSI_US |
| FTSE Euro Inflation-Linked Securities Index | FIIndex_EMEA/IL and IX | ILSI_EUR |
| FTSE European WGBI | FIIndex_EMEA/IL and IX | EUROPEGBI |

FTSE Russell will also begin publishing country sub-sectors for the FTSE Asian Government Bond Index – Capped (AGBIC) and FTSE Emerging Markets Government Bond Index – Capped (EMGBIC) effective in the monthly profile published March 31, 2022, with the daily files reflecting this change effective April 1, 2022. The following files are impacted by this change:

| DDS Directory | DDS Filename | |
|-----------------|----------------------------|--|
| FIIndex_APAC/IX | IX_MP_AGBIC_YYYYMM.csv | |
| FIIndex_APAC/IX | IX_DPR_AGBIC_YYYYMMDD.csv | |
| FIIndex_EM/IX | IX_MP_EMGBIC_YYYYMM.csv | |
| FIIndex_EM/IX | IX_DPR_EMGBIC_YYYYMMDD.csv | |

Please contact us at fi.index@lseg.com to provide feedback and with any comments or questions.

FTSE Russell

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