



Launch of Additional Capabilities to Support the FTSE Frontier Emerging Markets Government Bond Index Series

Since its successful launch in April 2021, FTSE Russell has continued to develop and evolve its **FTSE Frontier Emerging Markets Government Bond Index** (FRNTEMGBI) Series. This index series is designed to measure the performance of fixed-rate, local currency government bonds issued by countries classified as Frontier Emerging Markets based on its rules-based criteria. The objective of this index series is to create a transparent universe of emerging local currency bond markets that may not yet be considered mainstream emerging markets, but are deemed to be sufficiently investable based on an objective set of technical criteria.

FTSE Russell is pleased to announce the following enhancements to this index series:

Launch of 0+ Year Frontier Emerging Markets Government Bond Indices

To complement its existing indices, which have a minimum one-year to maturity inclusion criteria, FTSE Russell is launching versions of the FTSE FRNTEMGBI Series with the same inclusion criteria and a minimum one-month to maturity inclusion criteria. The newly launched FTSE Frontier Emerging Markets Government Bond 0+ Years Index and the FTSE Frontier Emerging Markets Government Bond 0+ Years Index – Capped offer the same index return history and are calculated in FTSE Fixed Income standard index currencies.

These 0+ Year Indices are also an extension of the **FTSE 0+ Years Fixed Income Index Series**. The 0+ Years Indices provide both the short-term view, as well as hold-to-maturity functionality, allowing index users the flexibility to track all parts of the curve. 0-1 year, 0-3 year and 0-5 year sub-indices are available as standard.

Availability of Currency Hedged Returns for Frontier Emerging Markets Country Indices

To further support index users in their relative value analysis across local currency government bond markets, FTSE Russell has also extended its index return reporting to USD-hedged terms for a number of the countries tracked as part of the FTSE Frontier Emerging Markets Government Bond Index Series.

Please contact us at fi.index@ftserussell.com with any comments or questions, or further details on how to access this data.

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