

Inclusion of Securities with an Extendable Maturity Date Feature to FTSE Fixed Income Indexes

In reviewing several FTSE fixed income indexes, FTSE Russell has become aware that certain securities with an optional extendable maturity date feature are currently being excluded from the indexes. FTSE Russell confirms that securities with this feature are eligible for its indexes. Effective with the June 2020 profiles, securities that were previously excluded on the basis that they have an extendable maturity date will be added to the indexes, provided they meet other inclusion criteria. The majority of these securities are covered bonds. The maturity date displayed for these bonds in issue-level files will be the final maturity date, not the optional extended maturity date. Analytics for these bonds will not reflect the option to extend their maturity date.

The securities that will be added to the indexes are listed in the below table.

Index	Number of Issues	Par Amount*	Market Weight%
FTSE Euro Broad Investment-Grade Index	70	€62,350.0	0.54
FTSE Eurodollar Index	1	\$600.0	0.01
FTSE Eurosterling Index	5	£4,050.0	0.92

* in millions. Source: FTSE Russell. Data are as of March 31, 2020.

FTSE Russell also confirms that securities with an optional extendable maturity date are eligible for other FTSE fixed income indexes, however, no other indexes are affected.

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

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