



Changes to Fixing Process for FTSE Nomura Fixed Income Indexes

FTSE Russell will change the fixing process for FTSE Nomura index series from month end -3 (Japan and index holiday base) to ordinary fixing process day, in order to align the consistency of all fixed income index product delivery. This change will apply to following products, their optimization dates will be both changed to comply with ordinary fixing processing days since January 2021 fixing.

- FTSE Nomura Carry and Roll Down (CaRD) World Government Bond Index Series
- FTSE Nomura Risk-Efficient World Government Bond Select Index

For further details on this notification, please refer to the following documents
 “Improvements to Fixing Process and Daily Preview Reporting for FTSE Fixed Income Indexes”
https://www.yieldbook.com/f/m/pdf/ftse_indexes/announcements/IX4_20201211-improvements-to-fixing-processing-day-and-daily-preview-reports.pdf

“FTSE World Government Bond Index Markets Calendar”
<http://www.yieldbook.com/m/indexes/FTSE-indexes/wgbi-markets-calendar.shtml>

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

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