

New Term Sub-index Tickers Available for FTSE Fixed Income Indices

FTSE Russell will provide some additional term sub-index tickers in the FTSE 0+ Years Fixed Income Index Series files and the FTSE Indian Government Bond Index files to provide a comprehensive suite of short-term indices. These changes will be reflected as of September 2022 profiles.

For each headline 0+ Years index in the FTSE 0+ Years Fixed Income Index Series, an additional 0-3 year and 0-5 year sub-index will be added at the end of all existing term bucket sub-indices. For aggregate government bond indexes, a 0-3 year and a 0-5 year term bucket will also be added at the country level as well as the aggregate index level.

Figure 1 provides a list of all affected indices. Sample files illustrating the new list of index tickers are available upon request for all of the below indices.

Figure 1: List of indices affected in the FTSE 0+ Years Fixed Income Index Series

FTSE World Government Bond 0+ Years Index
FTSE Latin American Government Bond 0+ Years Index
FTSE EMU Government Bond 0+ Years Index
FTSE Central Eastern Europe, Middle East, and Africa Government Bond 0+ Years Index
FTSE Chinese Government and Policy Bank Bond 0+ Years Index
FTSE Chinese (Onshore CNY) Broad Bond 0+ Years Index
FTSE Asian Government Bond 0+ Years Index
FTSE Asia Pacific Government Bond 0+ Years Index
FTSE Emerging Markets Government Bond 0+ Years Index
FTSE World Inflation-Linked Securities 0+ Years Index
FTSE Emerging Markets Inflation-Linked Securities 0+ Years Index
FTSE US Municipal Tax-Exempt Investment-Grade Bond 0+ Years Index

Additionally, new term sub-index tickers will be added to the FTSE Indian Government Bond Fully Accessible Route Index, to reflect the growing issuance of bonds specified under Fully Accessible Route (FAR). The standard term buckets will be calculated and delivered at the end of the FTSE Indian Government Bond Index files, effective for September 2022 profiles. A full list of tickers is shown in figure 2 below.

FTSE Fixed Income LLC	US	EMEA	Hong Kong	Singapore	Japan
28 Liberty Street	+1 646 989 2022	+44 20 7334 8963	+852 2164 3288	+65 6950 3850	+81 3 4563 6345
58 th Floor	fi.index@ftserussell.com	fi.index@ftserussell.com	fi.index@ftserussell.com	fi.index@ftserussell.com	fi.indexjp@ftserussell.com
New York, NY 10005					



Figure 2: List of term sub-indices to be added to the FTSE Indian Government Bond Index

IN_TSY_FAR_1-3
IN_TSY_FAR_3-5
IN_TSY_FAR_5-7
IN_TSY_FAR_7-10
IN_TSY_FAR_10-15
IN_TSY_FAR_15-20
IN_TSY_FAR_20+
IN_TSY_FAR_1-5
IN_TSY_FAR_5-10
IN_TSY_FAR_1-10
IN_TSY_FAR_10+
IN_TSY_FAR_15+

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

FTSE Russell

FTSE Fixed Income LLC	US	EMEA	Hong Kong	Singapore	Japan
28 Liberty Street	+1 646 989 2022	+44 20 7334 8963	+852 2164 3288	+65 6950 3850	+81 3 4563 6345
58 th Floor	fi.index@ftserussell.com	fi.index@ftserussell.com	fi.index@ftserussell.com	fi.index@ftserussell.com	fi.indexjp@ftserussell.com
New York, NY 10005					

© 2021, FTSE Fixed Income LLC ("FTSE FI"). All rights reserved. Reproduction of the data and information herein (collectively, "FTSE FI Data") in any form is prohibited except with the prior written permission of FTSE FI. Although the FTSE FI Data is believed to be reliable, FTSE FI makes no representation as to the accuracy, adequacy, completeness or availability of the FTSE FI Data and is not responsible for any errors or omissions or for the results obtained from the use of FTSE FI Data. FTSE FI GIVES NO EXPRESS OR IMPLIED WARRANTIES, INCLUDING, BUT NOT LIMITED TO, ANY WARRANTIES OF MERCHANTABILITY OR FITNESS FOR A PARTICULAR PURPOSE OR USE. In no event shall FTSE FI be liable for any direct, indirect, special or consequential damages in connection with any use of the FTSE FI Data.