

Index Fixing Dates and Holiday Calendar for FTSE Fixed Income Indexes

2021 Fixing Dates

According to the methodology of the FTSE fixed income indexes, index profile fixing dates are set ahead of each month-end to freeze the index constituents for the next monthly rebalance. Index constituents remain the same for the calendar month, and returns are based on the index composition and their beginning of the month market value weights. The fixing dates for 2021 can be found below.

January 22, 2021	April 23, 2021	July 26, 2021	October 25, 2021
February 19, 2021	May 24, 2021	August 24, 2021	November 22, 2021
March 25, 2021	June 24, 2021	September 24, 2021	December 21, 2021

Please refer to the FTSE Fixed Income Index Guide for additional details.

As part of FTSE Russell's commitment to continued operational enhancements, Fixing Processing Day will be moved from the day after Fixing Day to Fixing Day in 2021. Further details on the implementation of this change will be announced in the coming weeks.

2021 Market Holiday Schedule – Australia, EU, Japan, UK, and US

Index rules stipulate that there must be a minimum of four business days following each index fixing date and before calendar month-end in each of the following business regions: Australia, Eurozone, Japan, UK, and US. A summary of market holidays for these markets, which have been reflected in setting the 2021 fixing dates, is provided below.

2021 Market Holiday Schedule					
	Australia	Eurozone	Japan	UK	US
January	1,26	1	1,2,3,11	1	1,18
February			11,23		15
March			20		
April	2,5	2,5	29	2,5	
May			3,4,5	3,31	31
June					
July			19		5
August			11	30	
September			20,23		6
October			11		11
November			3,23		11,25
December	27,28	24,31	31	27,28	24

Note: Holiday schedule is subject to change.



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The schedule is based on the holiday calendars of the Reserve Bank of Australia (Australia)¹, the Eurex Exchange (Eurozone)², the Bank of Japan (Japan)³, UK Official Bank Holiday (UK)⁴ and SIFMA (US)⁵.

Please note that there will be no data delivery on 01 January 2021 (New Year's Day) and 24 December 2021 (Christmas Day Observed). On other holidays, the data will be delivered, and advance notice of any schedule modification will be posted to Production News on the index website.

Please contact us at fi.index@ftserussell.com if you have any questions.

FTSE Russell

¹ <https://www.rba.gov.au/schedules-events/bank-holidays-2021.html>

² <https://www.eurex.com/ex-en/trade/trading-calendar>

³ <https://www.boj.or.jp/en/about/outline/holi.htm/>

⁴ <https://www.gov.uk/bank-holidays>

⁵ <https://www.sifma.org/resources/general/holiday-schedule/>

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