FTSE Russell Launches FTSE 0+ Years Fixed Income Index Series

As part of its commitment to enriching the FTSE Fixed Income Index packages, FTSE Russell is pleased to announce the launch of the FTSE 0+ Years Fixed Income Index Series. Indexes in the series track the universe of eligible securities within existing FTSE Fixed Income Indexes through to maturity[1], providing an index solution for short-term exposure and hold-to-maturity strategies. The Series will encompass all flagship indexes in each regional index package. The coverage will be phased, consisting of all sovereign fixed income indexes at launch, including the FTSE World Government Bond 0+ Years Index (WGBI0+). For a full list of 0+ Years indexes available at launch, please refer to **Figure 1**.

The FTSE WGBI0+, launched with 15 years of daily performance history to December 31, 2005, provides short-term exposure to a set of liquid, quality, local currency government bond markets and is complemented by the FTSE World Government 0-1 Year Index, which combines the 0-1 year term bucket from the FTSE WGBI0+ with associated treasury bill indexes in the FTSE Global Treasury Bill 0-1 Year Index Series. Delivered in a common file for efficiency, sub-indexes are available by country and term[2].

Modular in construction, using rules consistent with the respective flagship index, the 0+ Years Indexes allow for flexible customization across any combination of sector, quality or term, with additional monthly term buckets[3]. For more information, please see the FTSE 0+ Years Fixed Income Index Series Ground Rules.

FTSE Russell is committed to further expansion of short-term coverage for existing global flagship benchmarks, including inflation-linked indexes and credit indexes.

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

FTSE Russell

Figure 1: FTSE 0+ Years Fixed Income Index Series

FTSE World Government Bond 0+ Years Index
FTSE Latin American Government Bond 0+ Years Index

[1] Bonds must have a remaining weighted average life of at least one month to be eligible for inclusion.
[2] For more details, please see the FTSE Global Treasury Bill 0-1 Year Index Series Ground Rules.
[3] As well as the standard set of term sub-index tickers included in the headline index file, additional sub-indexes are available for each 0+ Years index as standard: 0-1 Year, 1-3 Months, 3-6 Months, 6-9 Months, 9-12 Months and 6-12 Months. Weighted average life is used to determine term sub-index inclusion.

FTSE Fixed Income LLC	US	EMEA	Hong Kong	Singapore	Japan
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New York, NY 10005					

FTSE EMU Government Bond 0+ Years Index
FTSE Nigerian Government Bond 0+ Years Index
FTSE Saudi Arabian 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 Vietnamese Government 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

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