



**FTSE  
RUSSELL**  
An LSEG Business

## Clarification of Index Handling for Defaulted Foreign Currency Emerging Markets Government Bonds

23 January 2025

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Effective with November 2024 index profiles, FTSE Russell implemented a **rule change** for the minimum time to maturity for defaulted foreign currency emerging markets government bonds in its fixed income indices. FTSE Russell would like to further clarify that this rule change also affects FTSE regional broad bond indices, specifically the FTSE Asian Broad Bond Index (ABBI) and FTSE Middle East and Africa Broad Bond Index (MENABBI).

Additional 0-1 Year maturity sub-indices will be made available in the following Sector Level index files for the FTSE ABBI and FTSE MENABBI starting with March 2025 index profiles:

- IX\_MP\_ABBI
- IX\_MPRE\_ABBI
- IX\_DPR\_ABBI
- IX\_MP\_MENABBI
- IX\_MPRE\_MENABBI
- IX\_DPR\_MENABBI

Please contact us at [fi.index@lseg.com](mailto:fi.index@lseg.com) with any comments or questions.

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