



Price Source Change for Slovak Government Bonds in FTSE Fixed Income Indices

26 March 2026

After a comprehensive review and diligence, FTSE Russell announces that the price source for Slovak government bonds in the FTSE fixed income indices will be changed from LSEG Pricing Service to Tradeweb FTSE European Government Benchmark Closing Prices, effective 24 April 2026.

As part of the September 2025 Fixed Income Country Classification Results, FTSE Russell announced Slovakia will be added to the FTSE World Government Bond Index (WGBI) effective with the June 2026 index profiles. Slovakia will also be included in indices that derive their membership from the FTSE WGBI, including the FTSE European Government Bond Index (EGBI). Slovak government bonds are currently tracked as part of the FTSE EMU Broad Government Bond Index.

The price quote convention will reflect a snap time of 4:15 p.m. (London) and reflect a bid-side quote convention. A projected impact analysis as of 27 February 2026 can be found in Figure 1.

Figure 1: Projected Impact of the Price Source Change for Slovak Government Bonds in FTSE Fixed Income Indices

	Count	Amount Outstanding*	Average Par Weighted Price			Effective Duration		
			Current	New	Delta	Current	New	Delta
Slovakia	16	55,4.8	93.04	92.93	-0.11	7.28	7.39	0.11
1-3 Years	2	6.0	100.60	100.58	-0.02	2.47	2.50	0.03
3-5 Years	3	9.0	94.40	94.28	-0.12	4.33	4.39	0.05
5-7 Years	3	8.6	99.74	99.68	-0.06	5.62	5.70	0.07
7-10 Years	3	14.4	104.86	104.75	-0.12	6.91	7.01	0.10
10-15 Years	3	10.5	85.72	85.57	-0.15	10.16	10.32	0.17
20+ Years	2	6.9	63.07	62.89	-0.18	18.17	18.52	0.35

*Amount Outstanding shown in EUR billions. Source: FTSE Russell, data as of 27 February 2026.

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

FTSE Russell

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