



FTSE MTS Covered Bond Index Series Monthly Rebalance

14 August 2019

As part of the monthly rebalance for the FTSE MTS Covered Bond Index Series applied 3 June 2019, several Cédula Multicedente Covered Bonds were reclassified by FTSE Russell's data vendor as Asset Backed Securities and removed from the indexes as they were no longer eligible.

Since then, these bonds have been reclassified by FTSE Russell's data vendor reverting to their original classification as Covered Bonds making them once again eligible for the FTSE Covered Bond Index Series. These bonds will now be considered for selection effective as of the next rebalance and if selected will be re-added to the index effective 2 September 2019.

In order to prevent a reoccurrence of this type of event, heightened monitoring has been put in place around reclassifications.

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