

## SOLUTION OVERVIEW

# FTSE 0+ Years Fixed Income Index Series



### A comprehensive range of hold-to-maturity fixed income indices

FTSE Russell offers a comprehensive, flexible range of 0+ years fixed income indices across a broad range of markets and across all maturity segments. The series allows investors to track existing flagship FTSE fixed income indices without the traditional minimum one year to maturity rule, providing an alternative, hold-to-maturity strategy. The indices are launched with comprehensive daily historical time series supported by LSEG Data & Analytics pricing and reference data. With granular sub-indices, including 0-1, 0-3 and 0-5 year term buckets as standard, investors can easily track exposures at the short end of the curve, without the need for customization.

#### Short-term

There is already strong structural demand for money market products, and this may be heightened in periods of uncertainty and market stress, which can cause a 'flight-to-safety' rotation from longer-duration to shorter-duration exposures, or in periods of expected inflation.

##### Cash Reinvestment

Short-term government bond markets are liquid and provide a reinvestment vehicle for cash holdings.

##### Short Duration

The short segments of bond markets have lower duration and relatively lower interest rate sensitivity than longer term buckets.

#### Buy & Hold

Within fixed income, indices typically specify that bonds must have a minimum of one year to maturity remaining to be eligible for inclusion, meaning that sub 1 year bonds exit the index at rebalance. The 0+ year methodology removes this rule, and tracks bonds through to a minimum of one month to maturity instead.

Adding the 0-1 year term bucket to long-term indices eliminates force-selling, allowing investors to track their holdings below the 1 year mark.

#### Granular term buckets for flexibility

0-1 Year	0+ Years
1-3 Months	0-1 Year
3-6 Months	0-3 Year
6-9 Months	0-5 Year
6-12 Months	As well as all other standard term buckets
9-12 Months	

Modular construction provides flexibility for a range of customisations across other attributes, such as country, quality, sector and asset type.

#### Broad 0+ year coverage of a variety of global fixed income markets

The 0+ year version of each flagship 1+ year benchmark tracks the universe of securities that meet the eligibility criteria for the existing index through to maturity, allowing for a seamless transition for index users looking to better replicate their strategies.

FTSE Russell recognises the growing demand for indices that allow for passive hold-to-maturity strategies, reducing turnover and transaction costs.



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## FTSE 0+ Years Fixed Income Index Series

A collection of standalone 0+ year indices designed to measure the performance of securities that meet the eligibility criteria for existing 1+ year indices, through to one month to maturity remaining.

Package	0+ Index	Related Index	Base Date
Global	FTSE World Government Bond 0+ Years Index	FTSE World Government Bond Index	December 31, 2005
	FTSE World Inflation-Linked Securities 0+ Years Index	FTSE World Inflation-Linked Securities Index	April 30, 2007
	FTSE World Broad Investment-Grade Bond 0+ Years Index	FTSE World Broad Investment-Grade Bond Index	December 31, 2005
	FTSE World High-Yield Bond 0+ Years Index	FTSE World High-Yield Bond Index	December 31, 2012
	FTSE Euroyen Bond 0+ Years Index	FTSE Euroyen Bond Index	December 31, 2005
	FTSE Eurodollar Bond 0+ Years Index	FTSE Eurodollar Bond Index	December 31, 2005
	FTSE Eurosterling Bond 0+ Years Index	FTSE Eurosterling Bond Index	December 31, 2005
Americas	FTSE Latin American Government Bond 0+ Years Index	FTSE Latin American Government Bond Index	March 31, 2011
	FTSE US Broad Investment-Grade Bond 0+ Years Index	FTSE US Broad Investment-Grade Bond Index	December 31, 2005
	FTSE US High-Yield Market 0+ Years Index	FTSE US High-Yield Market Index	December 31, 2005
	FTSE US Municipal Tax-Exempt Investment-Grade Bond 0+ Years Index	FTSE US Municipal Tax-Exempt Investment-Grade Bond Index	December 31, 2012
	FTSE Uruguayan Inflation-Linked Securities 0+ Years Index	FTSE Uruguayan Inflation-Linked Securities Index	December 31, 2015
	FTSE Argentine Inflation-Linked Securities 0+ Years Index	FTSE Argentine Inflation-Linked Securities Index	December 31, 2015
EMEA	FTSE EMU Government Bond 0+ Years Index	FTSE EMU Government Bond Index	December 31, 2005
	FTSE Central Eastern Europe, Middle East, and Africa Government Bond 0+ Years Index	FTSE Central Eastern Europe, Middle East, and Africa Government Bond Index	March 31, 2011
	FTSE Greek Government Bond 0+ Years Index	FTSE Greek Government Bond Index	December 31, 2005
	FTSE Portuguese Government Bond 0+ Years Index	FTSE Portuguese Government Bond Index	December 31, 2005
	FTSE Qatar Government Bond 0+ Years Index	FTSE Qatar Government Bond Index	December 31, 2016
	FTSE Swiss Government Bond 0+ Years Index	FTSE Swiss Government Bond Index	December 31, 2005
	FTSE Euro Broad Investment-Grade Bond 0+ Years Index	FTSE Euro Broad Investment-Grade Bond Index	December 31, 2005
	FTSE Pan-European Broad Investment-Grade Bond 0+ Years Index	FTSE Pan-European Broad Investment-Grade Bond Index	December 31, 2005
	FTSE UK Broad Investment-Grade Bond 0+ Years Index	FTSE UK Broad Investment-Grade Bond Index	December 31, 2005
	FTSE UK Domestic Investment-Grade Bond 0+ Years Index	FTSE UK Domestic Investment-Grade Bond Index	December 31, 2005
	FTSE Swiss Broad Investment-Grade Bond 0+ Years Index	FTSE Swiss Broad Investment-Grade Bond Index	December 31, 2005
	FTSE Pan-European High-Yield Bond 0+ Years Index	FTSE Pan-European High-Yield Bond Index	December 31, 2012
	FTSE Middle East and North Africa Broad Bond 0+ Years Index	FTSE Middle East and North Africa Broad Bond Index	December 31, 2010

FTSE 0+ Years Fixed Income Index Series

Package	0+ Index	Related Index	Base Date
APAC	FTSE Asian Government Bond 0+ Years Index	FTSE Asian Government Bond Index	December 31, 2007
	FTSE Asia Pacific Government Bond 0+ Years Index	FTSE Asia Pacific Government Bond Index	December 31, 2007
	FTSE Chinese Government and Policy Bank Bond 0+ Years Index	FTSE Chinese Government and Policy Bank Bond Index	December 31, 2010
	FTSE Indian Government Bond 0+ Years Index	FTSE Indian Government Bond Index	July 31, 2010
	FTSE Indian Government Bond FAR 0+ Years Index	FTSE Indian Government Bond FAR Index	April 30, 2020
	FTSE Chinese (Onshore CNY) Broad Bond 0+ Years Index	FTSE Chinese (Onshore CNY) Broad Bond Index	December 31, 2013
	FTSE Chinese (Onshore CNY) Green Bond 0+ Years Index	FTSE Chinese (Onshore CNY) Green Bond Index	June 30, 2016
	FTSE Chinese (Onshore CNY) Broad Investment-Grade Bond 0+ Years Index	FTSE Chinese (Onshore CNY) Broad Investment-Grade Bond Index	December 31, 2013
	FTSE Dim Sum (Offshore CNY) Bond 0+ Years Index	FTSE Dim Sum (Offshore CNY) Bond Index	December 31, 2009
	FTSE Asian Broad Bond 0+ Years Index	FTSE Asian Broad Bond Index	September 30, 2008
	FTSE Japanese Broad Investment-Grade Bond 0+ Years Index	FTSE Japanese Broad Investment-Grade Bond Index	December 31, 2005
	FTSE Japanese Broad Bond 0+ Years Index	FTSE Japanese Broad Bond Index	December 31, 2005
	FTSE Australian Broad Investment-Grade Bond 0+ Years Index	FTSE Australian Broad Investment-Grade Bond Index	December 31, 2005
	Emerging Markets	FTSE Emerging Markets Government Bond 0+ Years Index	FTSE Emerging Markets Government Bond Index
FTSE Emerging Markets Government Bond 0+ Years Index - Capped		FTSE Emerging Markets Government Bond Index - Capped	December 31, 2007
FTSE Frontier Emerging Markets Government Bond 0+ Years Index		FTSE Frontier Emerging Markets Government Bond Index	December 31, 2017
FTSE Frontier Emerging Markets Government Bond 0+ Years Index - Capped		FTSE Frontier Emerging Markets Government Bond Index - Capped	December 31, 2017
FTSE Emerging Markets Inflation-Linked Securities 0+ Years Index		FTSE Emerging Markets Inflation-Linked Securities Index	March 31, 2008
FTSE Emerging Markets USD Government Bond 0+ Years Index		FTSE Emerging Markets USD Government Bond Index	December 31, 2005
FTSE Emerging Markets USD Broad Bond 0+ Years Index		FTSE Emerging Markets USD Broad Bond Index	December 31, 2012
FTSE Emerging Markets Inflation-Linked Securities 0+ Years Index		FTSE Emerging Markets Inflation-Linked Securities Index	March 31, 2008
Sukuk	FTSE IdealRatings Broad US Dollar Sukuk 0+ Years Index	FTSE IdealRatings Broad US Dollar Sukuk Index	December 31, 2010
	FTSE IdealRatings Sukuk 0+ Years Index	FTSE IdealRatings Sukuk Index	December 31, 2005

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