

For Immediate Release

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Barclays announces changes to its benchmark fixed income indices

New York, November 9, 2015 – Barclays today announced changes to its widely used benchmark fixed income indices after concluding its annual index review and governance process in October. The governance process has resulted in a number of rule and methodology changes that will take effect in 2016.

These decisions were made after carefully evaluating the evolving fixed income landscape and incorporating stakeholder feedback from a diverse set of global investors who use Barclays' indices as portfolio benchmarks and measures of broad fixed income market returns.

A summary of key rules changes, clarifications and implementation dates follows.

US MBS Index Pricing

- Barclays has announced plans to incorporate third-party pool-level prices into the pricing for MBS index generics in the US MBS Index. The existing structure of the US MBS Fixed-Rate Index will not change as a result of the change in price source. The target date for implementation of this change is in the second quarter of 2016.

Emerging Markets Local Currency Indices

- Nigeria will be removed from the flagship Emerging Markets Local Currency Government Index as of February 1, 2016. These securities will continue to be eligible for the broader Emerging Markets Local Currency Government Universal Index.

Emerging Market Government Inflation-Linked Index (EMGILB)

- Russia will become eligible for the Emerging Markets Government Inflation-Linked Bond (EMGILB) Index as of February 1, 2016.
- Argentina will be removed from the Emerging Markets Government Inflation-Linked Bond (EMGILB) Index as of February 1, 2016.

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