

## S&P/NZX New Zealand Fixed Interest Index Series Change Methodology Update

**WELLINGTON, FEBRUARY 24, 2026:** S&P Dow Jones Indices (“S&P DJI”) announces a methodology change to the S&P/NZX New Zealand Fixed Interest Index Series.

S&P DJI is updating the holiday schedule of the S&P/NZX New Zealand Fixed Interest Index Series to align index calculation with the [“New Zealand Business Day” Guidance](#) released by the New Zealand Financial Markets Association (NZFMA). Starting in 2026, Wellington and the Auckland regional anniversary holidays will be treated as business days for New Zealand’s wholesale OTC financial markets.

Methodology	
Change	Updated
Holiday Schedule	<p><i>Except for the following holidays, the indices calculate daily on all business days throughout the calendar year:</i></p> <ul style="list-style-type: none"> <li><i>New Zealand national holidays</i></li> <li><i>Wellington regional anniversary holidays</i></li> <li><i>Auckland regional anniversary holidays</i></li> </ul>

### IMPACTED INDICES

Index Name	Index Code
<b>S&amp;P/NZX Bond Indices:</b>	
S&P/NZX NZ Government Bond Index	SPBNGBT
S&P/NZX NZ Inflation-Indexed Government Bond Index	SPBNILT
S&P/NZX Investment Grade Corporate Bond Index	SPBNCIT
S&P/NZX A-Grade Corporate Bond Index	SPBNCAT
S&P/NZX Local Authority Bond Index	SPBNLAT
S&P/NZX Kauri Bond Index	SPBNKAT
<b>S&amp;P/NZX Swap Indices:</b>	
S&P/NZX 1 Year Swap Index	SPBNS1T
S&P/NZX 2 Year Swap Index	SPBNS2T
S&P/NZX 3 Year Swap Index	SPBNS3T
S&P/NZX 4 Year Swap Index	SPBNS4T
S&P/NZX 5 Year Swap Index	SPBNS5T
S&P/NZX 7 Year Swap Index	SPBNS7T
S&P/NZX 10 Year Swap Index	SPBNS10T
S&P/NZX 12 Year Swap Index	SPBNS12T
S&P/NZX 15 Year Swap Index	SPBNS15T
<b>S&amp;P/NZX Bank Bill Indices:</b>	
S&P/NZX Bank Bills 30-Day Index	SPBNB30T
S&P/NZX Bank Bills 90-Day Index	SPBNB90T

Index Name	Index Code
<b>Other Indices:</b>	
S&P/NZX Treasury Bill Rate Index (NZD)	SPBNT90T
S&P/NZX Call Rate Deposit Index	SPBNCRT

## IMPLEMENTATION TIMING

S&P DJI is implementing the change in conjunction with the February 2026 monthly rebalancing, which takes effect prior to the market open on **Monday, March 2, 2026**.

For more information about S&P Dow Jones Indices, please visit [www.spglobal.com/spdji](http://www.spglobal.com/spdji).

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