



FTSE Russell Launches Standalone Government Bond Indexes for Nigeria, Saudi Arabia and Vietnam

FTSE Russell are pleased to announce the launch of three new government bond indexes tracking the markets for fixed-rate, local currency sovereign debt issued by Nigeria, Saudi Arabia and Vietnam. These markets will be considered as part of the FTSE Fixed Income Country Classification Framework¹ in September 2020 to assign an inaugural market accessibility level for foreign investors.

The FTSE Nigerian Government Bond Index includes sukuk and non-sukuk government bonds with at least one year to maturity and a minimum amount outstanding of NGN 10 billion. As of July 31, 2020, 21 securities with a total market value of NGN 11,830.6 billion (USD 31.1 billion) were eligible for inclusion in the index. Pricing is sourced from Refinitiv and performance history is available from December 31, 2014.

The FTSE Saudi Arabian Government Bond Index includes sukuk and non-sukuk government bonds with at least one year to maturity and a minimum amount outstanding of SAR 1 billion. As of July 31 2020, 45 securities with a total market value of SAR 273.2 billion (USD 72.9 billion) were eligible for inclusion in the index. Pricing is sourced from Refinitiv and performance history is available from February 28, 2020.

The FTSE Vietnamese Government Bond Index includes government bonds with at least one year to maturity and a minimum amount outstanding of VND 5,000 billion. As of July 31, 2020, 93 securities with a total market value of VND 931.3 trillion (USD 40.2 billion) were eligible for inclusion in the index. Pricing is sourced from Refinitiv and performance history is available from December 31, 2014.

For further information, please see the methodology documents for these three new indexes which are available at www.yieldbook.com.

FTSE Russell is committed to further expansion of coverage for local currency government bond markets and continuing to strengthen the assessment of such markets through the FTSE Fixed Income Country Classification process.

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

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¹ For additional information, please see <https://www.ftserussell.com/fixed-income-country-classification>.

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