



Index Treatment for Ukrainian Government Bonds in the FTSE Fixed Income Indices

FTSE Russell has been closely monitoring the market for USD-denominated Ukrainian government bonds and acknowledges the recent **announcement** by the Ministry of Finance of Ukraine that it will suspend principal and interest payments on bilateral debts through the end of 2023 after reaching an agreement with a group of its creditors. This announcement confirms that these bonds will remain eligible for the FTSE fixed income indices with accrued interest set to zero for August 2022 month-end.

As of July 31, 2022, 10 USD-denominated Ukrainian government bonds (USD 16.3 billion in par amount outstanding) were eligible for the FTSE Emerging Markets USD Broad Bond Index (EMUSDBBI) and the FTSE Emerging Markets USD Government Bond Index (EMUSDGBI), comprising 0.22% and 0.53% of these indices respectively, on a market value weighted basis.

Similarly, one USD-denominated Ukrainian government-guaranteed bond issued by Ukravtodor will also remain eligible for FTSE fixed income indices with accrued interest set to zero for August 2022 month-end based on the **announcement** by the Ministry of Finance of Ukraine that principal and interest payments on debt from this issuer will also be suspended.

FTSE Russell welcomes feedback from index users on the content of this announcement.

Please contact us at fi.index@lseg.com with any feedback or questions.

FTSE Fixed Income LLC	US	EMEA	Hong Kong	Singapore	Japan
28 Liberty Street	+1 646 989 2122	+44 20 7334 8963	+852 2164 3288	+65 6950 3850	+81 3 6441 1440
58 th Floor	fi.index@ftserussell.com	fi.index@ftserussell.com	fi.index@ftserussell.com	fi.index@ftserussell.com	fi.indexjp@ftserussell.com
New York, NY 10005					

© 2022, FTSE Fixed Income LLC ("FTSE FI"). All rights reserved. Reproduction of the data and information herein (collectively, "FTSE FI Data") in any form is prohibited except with the prior written permission of FTSE FI. Although the FTSE FI Data is believed to be reliable, FTSE FI makes no representation as to the accuracy, adequacy, completeness or availability of the FTSE FI Data and is not responsible for any errors or omissions or for the results obtained from the use of FTSE FI Data. FTSE FI GIVES NO EXPRESS OR IMPLIED WARRANTIES, INCLUDING, BUT NOT LIMITED TO, ANY WARRANTIES OF MERCHANTABILITY OR FITNESS FOR A PARTICULAR PURPOSE OR USE. In no event shall FTSE FI be liable for any direct, indirect, special or consequential damages in connection with any use of the FTSE FI Data.