

Exclusion of Belarusian Government Bonds from FTSE Fixed Income Indices

In light of the recent statement by the Belarusian government that its foreign currency debt obligations would be honored in Belarusian ruble, FTSE Russell announces that Belarusian USD-denominated government bonds are no longer considered to meet the eligibility criteria for FTSE fixed income indices comprised of USD-denominated securities.

Four USD-denominated Belarusian government bonds with USD 2.450 billion in par amount outstanding will exit the FTSE Emerging Markets USD Broad Bond Index (EMUSDBBI), the FTSE Emerging Markets USD Government Bond Index (EMUSDGBI) and indices that derive their membership from them effective with July 2022 month-end rebalances. The price and accrued interest for these bonds will be set to zero effective July 20, 2022. Further details are provided in Figure 1.

Figure 1. USD-Denominated Belarusian Government Bonds to Exit FTSE Fixed Income Indices

ISIN	Issuer	Coupon	Maturity Date	Currency	Par Value*
US07737JAE38	Belarus Govt	5.875	2/24/2026	USD	500.0
US07737JAA16	Belarus Govt	7.625	6/29/2027	USD	600.0
US07737JAC71	Belarus Govt	6.200	2/28/2030	USD	600.0
US07737JAD54	Belarus Govt	6.378	2/24/2031	USD	750.0

* in USD millions. Source: FTSE Russell. Data as of June 30, 2022.

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

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