

UPDATE: S&P Dow Jones Indices' Consultation on Sanctions and Russia Market Accessibility for Fixed Income Indices – Results

NEW YORK, MARCH 30, 2022: S&P Dow Jones Indices (“S&P DJI”) conducted a [consultation](#) with market participants on the potential removal of Russian bonds and announced the [results](#) on **March 15, 2022**, indicating that all bonds from issuers whose Country of Risk is Russia or Belarus will be removed from the impacted indices.

S&P DJI has announced the results of the upcoming rebalance effective after the close of business **Thursday March 31, 2022**. These results became visible to clients in the pro-forma (PRO.SPFIC) files, where applicable, beginning on **Monday, March 28, 2022**. Included below is a summary of the impact due to the exclusion of the affected bonds.

The table below lists the headline indices that will exclude Russian and Belarusian bonds with the upcoming April 2022 rebalance.

Index Code	Index Code	Pro-forma File
S&P Eurozone Investment Grade Corporate Bond Index	SPEZICE	#yyyyMMdd#_SPEZICE_PRO.SPFIC
S&P Eurozone Quasi & Foreign Government Bond Index	SPEZGQE	#yyyyMMdd#_SPEZGQE_PRO.SPFIC
S&P Global Developed Aggregate Ex-Collateralized Bond Index (USD)	SPDABXC	#yyyyMMdd#_SPDABXC_PRO.SPFIC
S&P Global LargeMidCap Commodity and Resources Energy Bond Index	SPGLCEN	#yyyyMMdd#_SPGLCEN_PRO.SPFIC
S&P Green Bond Index	SPUSGRN	#yyyyMMdd#_SPUSGRN_PRO.SPFIC
S&P Switzerland Investment Grade Corporate Bond Index	SPCHICC	#yyyyMMdd#_SPCHICC_PRO.SPFIC
S&P U.K. Investment Grade Corporate Bond Index	SPUKICG	#yyyyMMdd#_SPUKICG_PRO.SPFIC
S&P U.S. Aggregate Bond Index	SPUSAGG	#yyyyMMdd#_SPUSAGG_PRO.SPFIC
S&P U.S. Dollar Global High Yield Corporate Bond Index	SPUSGHY	#yyyyMMdd#_SPUSGHY_PRO.SPFIC
S&P U.S. Dollar Global Investment Grade Corporate Bond Index	SPUSGIG	#yyyyMMdd#_SPUSGIG_PRO.SPFIC
S&P U.S. Supranational & Foreign Government Bond Index	SPUSSNF	#yyyyMMdd#_SPUSSNF_PRO.SPFIC

The table below lists the Russian and Belarusian bonds that will be excluded with the upcoming April 2022 rebalance.

ISIN	Issuer	Currency
US02109TAD46	ALROSA FINANCE SA	USD
US02109TAE29	ALROSA FINANCE SA	USD
RU000A0JTM28	ANK BASHNEFT' PAO	RUB
RU000A0JTM36	ANK BASHNEFT' PAO	RUB
RU000A103AT8	ATOMENERGOPROM AO	RUB
US25161EAA91	BANK RAZVITIYA RESPUBLIKI BELARUS' OAO	USD
RU000A0JUPW5	BANK ZENIT PAO	RUB
RU000A0JV BX1	BANK ZENIT PAO	RUB
US09973BAB53	BORETS FINANCE DAC	USD
US09973BAA70	BORETS FINANCE DAC	USD
US29873VAB09	EUROCHEM FINANCE DAC	USD
CH0404311711	GAZ CAPITAL SA	CHF
CH0374882816	GAZ CAPITAL SA	CHF
XS1911645049	GAZ CAPITAL SA	EUR
XS1721463500	GAZ CAPITAL SA	EUR
XS1521039054	GAZ CAPITAL SA	EUR
XS0906949523	GAZ CAPITAL SA	EUR
XS1795409082	GAZ CAPITAL SA	EUR

ISIN	Issuer	Currency
XS1592279522	GAZ CAPITAL SA	GBP
CH1120085688	GAZ FINANCE PLC	CHF
XS2301292400	GAZ FINANCE PLC	EUR
XS2157526315	GAZ FINANCE PLC	EUR
XS2408033210	GAZ FINANCE PLC	EUR
US37955KAC62	GLOBAL PORTS FINANCE PLC	USD
XS2010044381	GTLK EUROPE CAPITAL DAC	USD
XS1713473608	GTLK EUROPE CAPITAL DAC	USD
XS2249778247	GTLK EUROPE CAPITAL DAC	USD
XS2010027451	GTLK EUROPE CAPITAL DAC	USD
XS2131995958	GTLK EUROPE CAPITAL DAC	USD
XS1577961516	GTLK EUROPE DAC	USD
RU000A1043N3	KAMAZ PAO	RUB
US549875AB88	LUKOIL CAPITAL DAC	USD
US549875AA06	LUKOIL CAPITAL DAC	USD
US549876AH32	LUKOIL INTERNATIONAL FINANCE BV	USD
US549876AL44	LUKOIL INTERNATIONAL FINANCE BV	USD
US549876AA88	LUKOIL INTERNATIONAL FINANCE BV	USD
US59126LAB45	METALLOINVEST FINANCE DAC	USD
US553142AA88	MMK INTERNATIONAL CAPITAL DAC	USD
RU000A1033Z8	MOSCOW CITY, GOVERNMENT OF	RUB
US71922LAD10	PHOSAGRO BOND FUNDING DAC	USD
US73180YAC84	POLYUS FINANCE PLC	USD
US73181LAA98	POLYUS FINANCE PLC	USD
US73181LAB71	POLYUS FINANCE PLC	USD
US781764AC98	RUSAL CAPITAL DAC	USD
US781764AB16	RUSAL CAPITAL DAC	USD
US78307ADE01	RUSSIA, FEDERATION OF (GOVERNMENT)	USD
RU000A1006T7	RUSSIA, FEDERATION OF (GOVERNMENT)	USD
RU000A0JXU22	RUSSIA, FEDERATION OF (GOVERNMENT)	USD
US78307ADH32	RUSSIA, FEDERATION OF (GOVERNMENT)	USD
RU000A102CK5	RUSSIA, FEDERATION OF (GOVERNMENT)	EUR
RU000A1034K8	RUSSIA, FEDERATION OF (GOVERNMENT)	EUR
RU000A0ZZVE6	RUSSIA, FEDERATION OF (GOVERNMENT)	EUR
RU000A102CL3	RUSSIA, FEDERATION OF (GOVERNMENT)	EUR
US78307AAE38	RUSSIA, FEDERATION OF (GOVERNMENT)	USD
RU000A0JXTT7	RUSSIA, FEDERATION OF (GOVERNMENT)	USD
US78307ADG58	RUSSIA, FEDERATION OF (GOVERNMENT)	USD
RU000A0JWHB2	RUSSIA, FEDERATION OF (GOVERNMENT)	USD
RU000A0ZYYP9	RUSSIA, FEDERATION OF (GOVERNMENT)	USD
US78307ACZ49	RUSSIA, FEDERATION OF (GOVERNMENT)	USD
US78307ADC45	RUSSIA, FEDERATION OF (GOVERNMENT)	USD
CH0522690715	RZD CAPITAL PLC	CHF
CH0379268748	RZD CAPITAL PLC	CHF
CH0419041618	RZD CAPITAL PLC	CHF
XS1843437036	RZD CAPITAL PLC	EUR
XS1041815116	RZD CAPITAL PLC	EUR
XS0609017917	RZD CAPITAL PLC	GBP
US78397MAA62	SCF CAPITAL DAC	USD
US78403LAB80	SCF CAPITAL DAC	USD
US825795AB30	SIBUR SECURITIES DESIGNATED ACITVITY CO	USD
US825795AC13	SIBUR SECURITIES DESIGNATED ACITVITY CO	USD
US825795AA56	SIBUR SECURITIES DESIGNATED ACITVITY CO	USD
US85812RAB50	STEEL FUNDING DAC	USD
XS2346922755	STEEL FUNDING DAC	EUR
US78486MAA80	SUEK SECURITIES DAC	USD
XS0893212398	VEB FINANCE PLC	EUR
US92334VAA35	VEON HOLDINGS BV	USD
US92718WAE93	VEON HOLDINGS BV	USD
US92718WAG42	VEON HOLDINGS BV	USD
US36251BAB18	VEON HOLDINGS BV	USD
US91823N2A05	VEON HOLDINGS BV	USD

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