FTSE Emerging Markets Government Bond Index (EMGBI)

Sovereign | Multi-Currency

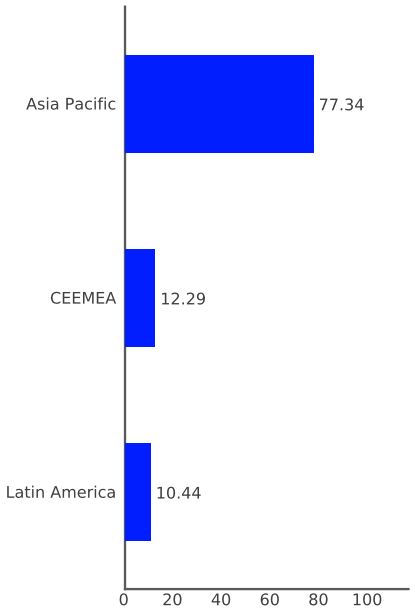
The FTSE Emerging Markets Government Bond Index (EMGBI) measures the performance of local currency government bonds from 16 countries, providing a broad benchmark for portfolio managers looking for a measure of sovereign emerging markets. The EMGBI rules and methodologies are consistent with thoseof the FTSE World Government Bond Index (WGBI) to enable performance comparisons across sovereign debt markets. Sub-indices are available in anycombination of currency, maturity, and rating.

INDEX PROFILE

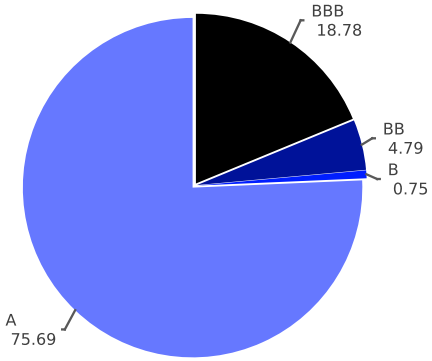
Description	# of Issues	Par Amount*	Market Value*	Market Weight (%)	Average Coupon (%)	Average Life (Years)	Yield to Maturity (%)	Effective Duration
EMGBI	**415**	**4,036.07**	**4,097.20**	**100.00**	**4.11**	**7.41**	**4.08**	**5.68**
Investment-Grade	379	3,773.96	3,870.36	94.46	3.70	7.27	3.54	5.73
High-Yield	36	262.10	226.84	5.54	10.05	9.40	13.28	4.93
1-3 Years	86	1,112.00	1,127.44	27.52	3.31	1.93	3.33	1.84
3-5 Years	84	847.95	860.01	20.99	3.94	4.00	3.91	3.65
5-7 Years	54	667.69	681.73	16.64	3.81	5.98	3.62	5.29
7-10 Years	81	712.63	711.97	17.38	4.43	8.49	4.56	7.06
10+ Years	110	695.79	716.04	17.48	5.55	20.57	5.41	13.17
Asia Pacific	221	3,026.14	3,168.57	77.34	3.28	7.09	2.74	5.83
Latin America	58	446.05	427.65	10.44	7.52	8.82	8.94	5.18
CEEMEA	141	566.74	503.74	12.29	5.83	7.98	8.39	5.17

* In USD billions

GEOGRAPHICAL AND QUALITY COMPOSITION (Market Weight %)

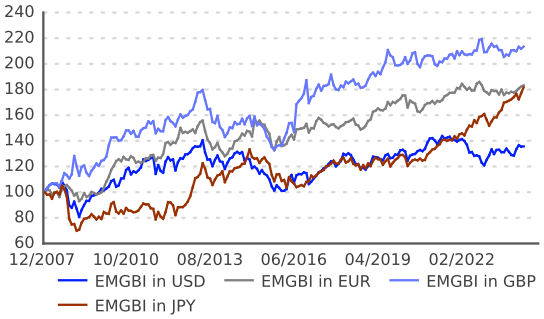


Asia Pacific: China, Indonesia, Malaysia, Philippines, and Thailand
Latin America: Brazil, Chile, Colombia, Mexico, and Peru
CEEMEA: Hungary, Poland, Romania, Saudi Arabia, Turkey, and South Africa



Index Quality: Index quality is defined to be the rating assigned by Standard and Poor's Financial Services LLC ("S&P") when it exists. If a bond is not rated by S&P but it is rated by Moody's Investor Service, Inc ("Moody's"), the S&P equivalent of the Moody's rating is assigned. If a bond is split-rated, that is rated investment grade by S&P or Moody's and high yield by the other, index quality is taken to be S&P equivalent of the investment grade rating.

HISTORICAL INDEX LEVEL



	Return*	Standard Deviation*
EMGBI in USD	1.90	10.53
EMGBI in EUR	3.82	8.04
EMGBI in JPY	3.77	12.14
EMGBI in GBP	4.80	10.25

* Annualized Since Base Date (in %)

ANNUALIZED RETURNS (in %)

	USD		EUR		JPY		GBP	
	Unhedged	Hedged	Unhedged	Hedged	Unhedged	Hedged	Unhedged	Hedged
YTD*	-0.67	1.41	1.39	1.17	5.45	0.48	0.10	1.37
1 Year	4.58	7.86	2.49	5.87	14.91	1.87	0.09	7.29
3 Years	-1.11	1.69	2.75	-0.03	10.76	-1.44	2.25	1.18
5 Years	1.28	2.55	2.31	0.74	7.45	-0.04	2.30	1.84

* Not annualized

DESIGN CRITERIA AND CALCULATION METHODOLOGY

Coupon:	Fixed-rate
Currency:	BRL, CLP, CNY, COP, HUF, IDR, MXN, MYR, PEN, PHP, PLN, RON, SAR*, THB, TRY, ZAR
Minimum Maturity:	At least one year
Minimum Market Size:	Entry: At least USD 10 billion. Exit: Below USD 5 billion.
Minimum Issue Size:	Varies by market
Minimum Quality:	C by S&P and Ca by Moody's (excludes defaulted bonds)
Accessibility:	Minimum level of 1. For further details on calibration of Market Accessibility Levels, please see FTSE Fixed Income Country Classification Process
Weighting:	Market capitalization
Rebalancing:	Once a month at month end
Reinvestment of cash flows:	Intra-month cash flows from interest and principal payments are not reinvested as part of monthly index total return calculations.
Pricing:	Refinitiv pricing except for: - Mexico (provided by Proveedor Integral de Precios S.A. de C.V.) - Poland (provided by BondSpot) - South Africa (provided by Johannesburg Stock Exchange) - Thailand (provided by Thai Bond Market Association "ThaiBMA")
Calculation Frequency:	Daily
Settlement Date:	Monthly - Settlement is on the last calendar day of the month. Daily - Same day settlement except if the last business day of the month is not the last calendar day of the month; then, settlement is on the last calendar day of the month.
Base Date:	December 31, 2007

* Saudi Arabian local currency government sukuk inclusion commenced with the April 2022 profiles.

VENDOR CODES

Bloomberg SBI <GO>; SBBI <GO>		Reuters	
EMGBI in USD	SBCGBIU <INDEX>	EMGBI in USD	.SBCGBIU
EMGBI in EUR	SBCGBIE <INDEX>	EMGBI in EUR	.SBCGBIE
EMGBI in JPY	SBCGBIY <INDEX>	EMGBI in JPY	.SBCGBIY
EMGBI in GBP	SBCGBIY <INDEX>	EMGBI in GBP	.SBCGBIY

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