FTSE RUSSELL
An LSEG Business

FTSE EMU Government Bond Index (EGBI) 1-3 Years

Sovereign | Euro

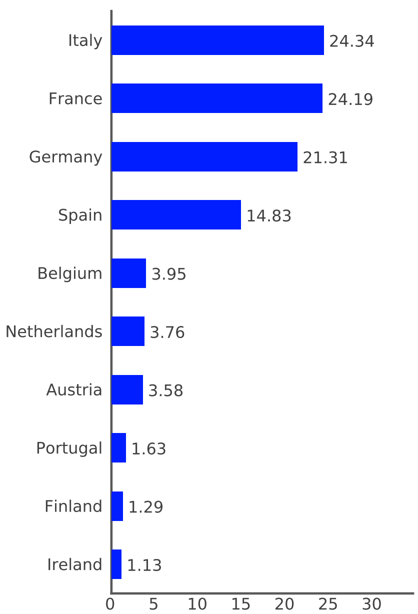
The FTSE EMU Government Bond Index (EGBI) 1-3 Years consists of EMU-participating countries that meet the FTSE World Government Bond Index (WGBI) criteria for market inclusion and with a maturity of 1-3 years.

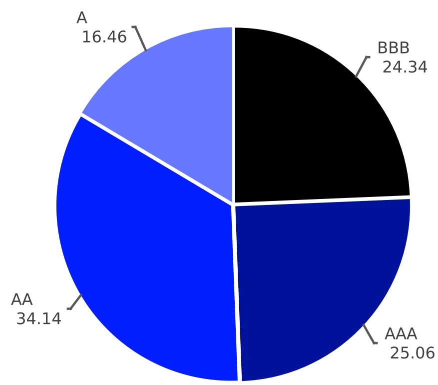
INDEX PROFILE

Description	# of Issues	Par Amount*	Market Value*	Market Weight (%)	Average Coupon (%)	Average Life (Years)	Yield to Maturity (%)	Effective Duration
EGBI 1-3 Years	**79**	**1,680.35**	**1,680.68**	**100.00**	**1.73**	**1.98**	**2.16**	**1.92**
Austria	5	60.19	60.17	3.58	1.65	2.08	2.21	2.02
Belgium	4	65.52	66.32	3.95	2.20	2.27	2.20	2.21
Finland	4	22.20	21.73	1.29	0.58	1.75	2.14	1.71
France	9	408.33	406.48	24.19	1.54	2.00	2.20	1.94
Germany	16	360.75	358.14	21.31	1.24	1.99	2.03	1.94
Ireland	2	19.39	19.05	1.13	0.68	1.52	2.13	1.49
Italy	22	405.08	409.02	24.34	2.36	1.96	2.24	1.87
Netherlands	4	63.08	63.11	3.76	1.48	2.00	2.10	1.96
Spain	10	249.12	249.23	14.83	1.79	1.92	2.16	1.85
Portugal	3	26.69	27.42	1.63	2.62	1.90	2.07	1.82

* In EUR billions

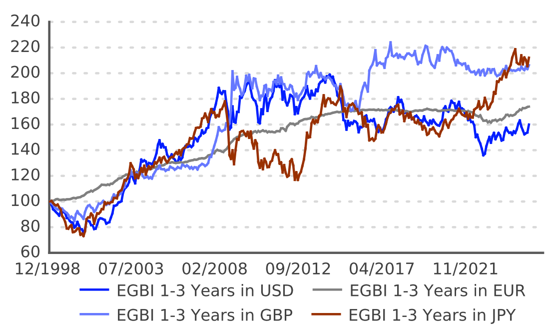
GEOGRAPHICAL AND QUALITY COMPOSITION (Market Weight %)





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*
EGBI 1-3 Years in USD	1.81	9.52
EGBI 1-3 Years in EUR	2.13	1.44
EGBI 1-3 Years in JPY	2.91	10.99
EGBI 1-3 Years in GBP	2.80	7.82

* Annualized Since Base Date (in %)

Source: FTSE Russell as of March 31, 2025. Past performance is no guarantee of future results.
Returns shown before the index launch date reflect hypothetical historical performance.
Please see the end for important legal disclosures.

ANNUALIZED RETURNS (in %)

	USD		EUR		JPY		GBP	
	Unhedged	Hedged	Unhedged	Hedged	Unhedged	Hedged	Unhedged	Hedged
YTD*	5.03	1.09	0.68	0.68	-0.07	0.04	1.90	1.13
1 Year	4.00	5.67	3.98	3.98	2.76	0.38	1.79	5.55
3 Years	0.12	3.05	1.11	1.11	7.33	-1.74	0.79	2.59
5 Years	0.07	1.89	0.38	0.38	6.81	-1.18	-0.73	1.53

* Not annualized

DESIGN CRITERIA AND CALCULATION METHODOLOGY

Currency:	EUR
Minimum Maturity:	At least one year
Minimum Market Size:	Entry: At least USD 50 billion, EUR 40 billion, JPY 5 trillion. Exit: Below USD 25 billion, EUR 20 billion, JPY 2.5 trillion.
Minimum Issue Size:	EUR 2.5 billion
Minimum Quality:	Entry: A- by S&P and A3 by Moody's. Exit: Below BBB- by S&P and below Baa3 by Moody's.
Accessibility:	Minimum level of 2. For further details on calibration of Market Accessibility Levels, please see Fixed Income Country Classification | LSEG
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:	LSEG Pricing Service.
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, 1998

VENDOR CODES

Bloomberg SBI <GO>; SBBI <GO>		Reuters	
EGBI 1-3 Years in USD	SBEG13EU <INDEX>	EGBI 1-3 Years in USD	.SBEG13EU
EGBI 1-3 Years in EUR	SBEG13U <INDEX>	EGBI 1-3 Years in EUR	.SBEG13U
EGBI 1-3 Years in JPY	SBGEG13YU <INDEX>	EGBI 1-3 Years in JPY	.SBGEG13YU