

FTSE Emerging Markets Government Bond Index (EMGBI)

Sovereign | Multi-Currency

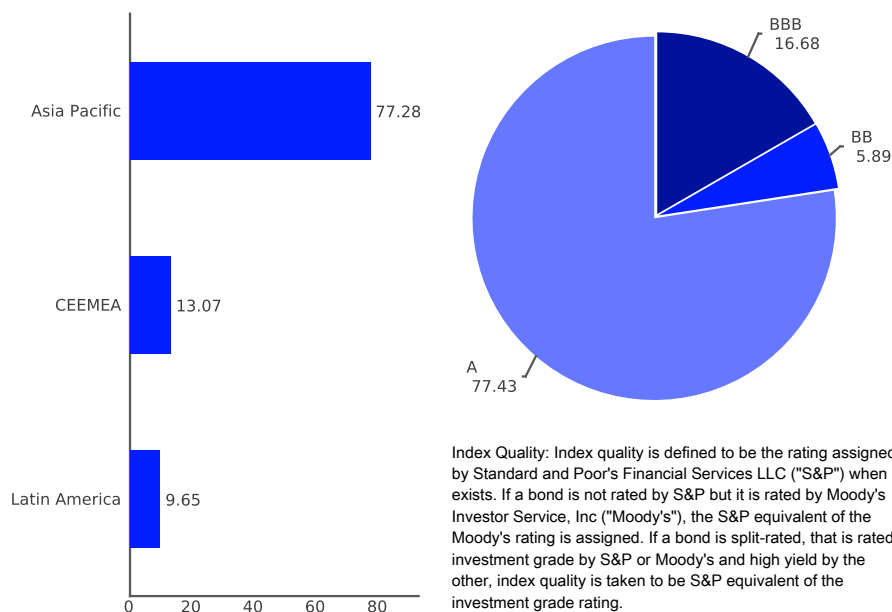
The FTSE Emerging Markets Government Bond Index (EMGBI) measures the performance of local currency government bonds from 16 countries, providing a broad benchmark for portfolio managers looking for a measure of sovereign emerging markets. The EMGBI rules and methodologies are consistent with those of the FTSE World Government Bond Index (WGBI) to enable performance comparisons across sovereign debt markets. Sub-indices are available in any combination 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	436	5,047.34	5,219.28	100.00	4.02	7.12	3.64	5.67
Investment-Grade	398	4,714.87	4,911.86	94.11	3.47	7.02	2.94	5.74
High-Yield	38	332.47	307.42	5.89	11.84	8.52	14.84	4.62
1-3 Years	105	1,417.95	1,442.19	27.63	3.31	1.96	3.05	1.88
3-5 Years	78	1,123.90	1,166.52	22.35	3.95	3.99	3.30	3.67
5-7 Years	65	785.16	801.52	15.36	3.78	5.98	3.55	5.33
7-10 Years	80	944.16	965.82	18.50	4.11	8.60	3.88	7.23
10+ Years	108	776.17	843.22	16.16	5.58	20.43	4.96	13.46
Asia Pacific	231	3,790.43	4,033.34	77.28	2.93	6.86	2.06	5.90
Latin America	67	534.67	503.52	9.65	7.84	8.96	9.41	5.11
CEEMEA	138	722.25	682.42	13.07	6.94	7.15	8.75	4.72

* In USD billions

GEOGRAPHICAL AND QUALITY COMPOSITION (Market Weight %)

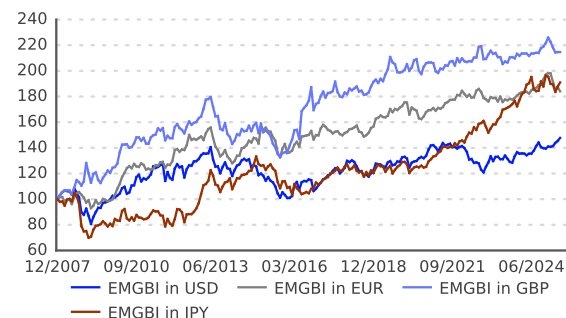


Asia Pacific: China, Indonesia, Malaysia, Philippines, and Thailand

Latin America: Brazil, Chile, Colombia, Mexico, and Peru

CEEMEA: Hungary, Poland, Romania, Saudi Arabia, Turkey, and South Africa

HISTORICAL INDEX LEVEL



	Return*	Standard Deviation*
EMGBI in USD	2.26	10.20
EMGBI in EUR	3.55	7.88
EMGBI in JPY	3.77	11.92
EMGBI in GBP	4.46	9.91

* Annualized Since Base Date (in %)

ANNUALIZED RETURNS (in %)

	USD		EUR		JPY		GBP	
	Unhedged	Hedged	Unhedged	Hedged	Unhedged	Hedged	Unhedged	Hedged
YTD*	5.94	2.92	-6.55	1.90	-2.63	0.78	-3.18	2.92
1 Year	9.00	7.71	-0.48	5.78	-2.12	2.68	0.55	7.60
3 Years	4.82	7.04	0.85	4.94	6.98	1.83	0.68	6.55
5 Years	2.62	2.80	1.72	1.16	8.79	-0.52	0.52	2.41

* 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 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 except for: <ul style="list-style-type: none">- Mexico (provided by Proveedor Integral de Precios S.A. de C.V.)- Poland (provided by BondSpot)- South Africa (provided by Johannesburg Stock Exchange)
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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