



FTSE Frontier Emerging Markets Government Bond 0+ Years Index

Sovereign | Multi-Currency

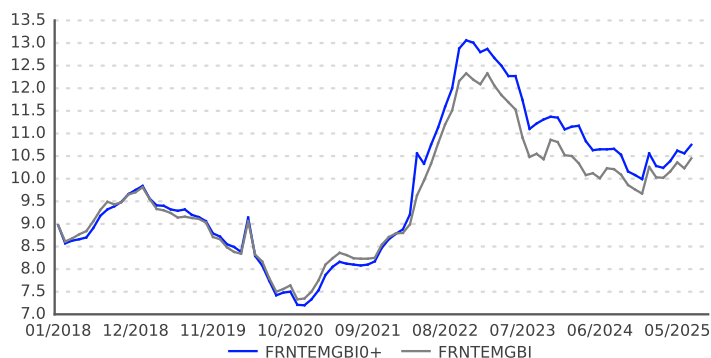
The FTSE Frontier Emerging Markets Government Bond 0+ Years Index (FRNTEMGBIO+) tracks the universe of securities that meet the eligibility criteria for the flagship FTSE Frontier Emerging Markets Government Bond Index (FRNTEMGBI) through to maturity. The FRNTEMGBI comprises of local currency government bonds from 14 countries, providing a broad benchmark for portfolio managers looking for a measure of sovereign frontier emerging markets.

INDEX PROFILE

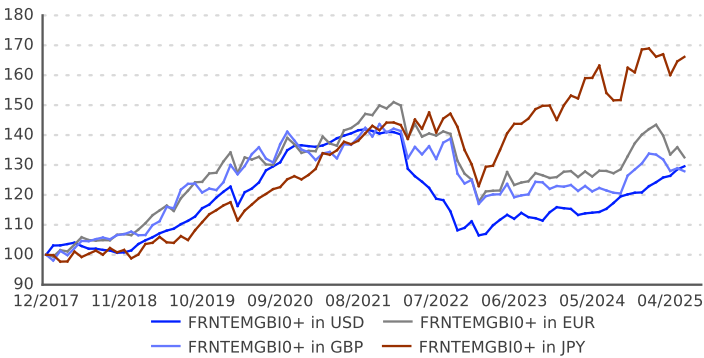
| Description | # of Issues | Par Amount* | Market Value* | Market Weight (%) | Average Coupon (%) | Average Life (Years) | Yield to Maturity (%) |
|--------------------|-------------|---------------|---------------|-------------------|--------------------|----------------------|-----------------------|
| FRNTEMGBIO+ | 789 | 500.90 | 508.88 | 100.00 | 9.99 | 6.11 | 10.75 |
| 1-3 Months | 16 | 9.50 | 9.95 | 1.96 | 10.82 | 0.15 | 12.28 |
| 3-6 Months | 22 | 12.76 | 12.92 | 2.54 | 9.42 | 0.32 | 14.17 |
| 6-9 Months | 21 | 15.49 | 15.80 | 3.10 | 10.04 | 0.58 | 14.56 |
| 9-12 Months | 27 | 14.11 | 14.17 | 2.78 | 10.74 | 0.88 | 11.97 |
| 0-1 Year | 86 | 51.86 | 52.85 | 10.38 | 10.22 | 0.52 | 13.34 |
| 1-3 Years | 195 | 127.59 | 131.53 | 25.85 | 13.23 | 1.96 | 14.82 |
| 3-5 Years | 135 | 87.01 | 89.67 | 17.62 | 10.18 | 4.03 | 9.86 |
| 5-7 Years | 85 | 51.75 | 51.40 | 10.10 | 8.25 | 5.90 | 8.67 |
| 7-10 Years | 134 | 95.42 | 96.36 | 18.94 | 8.19 | 8.65 | 8.16 |
| 10+ Years | 154 | 87.27 | 87.07 | 17.11 | 7.95 | 14.95 | 8.07 |
| Bangladesh | 96 | 32.13 | 29.35 | 5.77 | 9.42 | 6.30 | 12.34 |
| Costa Rica | 41 | 26.94 | 31.27 | 6.15 | 9.53 | 4.98 | 5.79 |
| Dominican Republic | 33 | 29.21 | 30.36 | 5.97 | 10.74 | 4.68 | 10.51 |
| Egypt | 91 | 50.69 | 53.93 | 10.60 | 20.76 | 2.00 | 24.42 |
| Kazakhstan | 55 | 40.26 | 34.73 | 6.82 | 9.84 | 5.75 | 15.20 |
| Kenya | 60 | 38.47 | 40.85 | 8.03 | 13.82 | 7.62 | 12.59 |
| Morocco | 66 | 66.32 | 71.42 | 14.04 | 3.72 | 6.97 | 2.74 |
| Nigeria | 28 | 17.68 | 16.37 | 3.22 | 15.22 | 10.90 | 18.30 |
| Pakistan | 32 | 37.65 | 37.90 | 7.45 | 9.91 | 3.02 | 11.22 |
| Serbia | 5 | 7.89 | 8.25 | 1.62 | 5.39 | 5.42 | 4.83 |
| Sri Lanka | 65 | 45.77 | 45.12 | 8.87 | 10.94 | 5.78 | 9.68 |
| Uganda | 19 | 10.84 | 10.73 | 2.11 | 15.43 | 9.34 | 16.86 |
| Ukraine | 41 | 16.75 | 15.38 | 3.02 | 16.26 | 1.90 | 26.88 |
| Vietnam | 157 | 80.30 | 83.20 | 16.35 | 3.49 | 9.39 | 3.12 |

* In USD billions

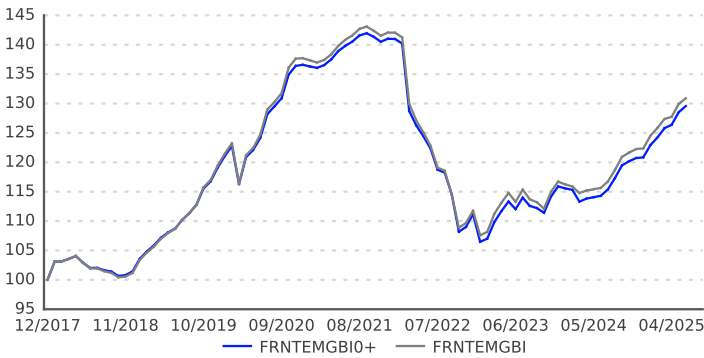
HISTORICAL YIELD TO MATURITY



HISTORICAL INDEX LEVEL (By Currency)



HISTORICAL INDEX LEVEL (in USD)



| | Return* | Standard Deviation* |
|--------------------|---------|---------------------|
| FRNTEMGBI0+ in USD | 3.51 | 6.41 |
| FRNTEMGBI0+ in EUR | 3.83 | 8.13 |
| FRNTEMGBI0+ in GBP | 3.34 | 8.56 |
| FRNTEMGBI0+ in JPY | 7.00 | 8.84 |

* Annualized Since Inception (in %)

| | Return* | Standard Deviation* |
|-------------|---------|---------------------|
| FRNTEMGBI0+ | 3.51 | 6.41 |
| FRNTEMGBI | 3.65 | 6.42 |

* in USD, Annualized Since Inception (in %)

ANNUALIZED RETURNS (in %)

| | USD | | EUR | | GBP | | JPY | |
|-----------------|----------|--------|----------|--------|----------|--------|----------|--------|
| | Unhedged | Hedged | Unhedged | Hedged | Unhedged | Hedged | Unhedged | Hedged |
| YTD* | 7.22 | 4.31 | -5.41 | 3.37 | -2.01 | 4.35 | -1.45 | 2.20 |
| 1 Year | 13.35 | 10.39 | 3.50 | 8.52 | 4.57 | 10.37 | 1.79 | 5.39 |
| 3 Years | 1.93 | 7.46 | -1.93 | 5.35 | -2.09 | 6.99 | 4.03 | 2.28 |
| 5 Years | 0.86 | 4.93 | -0.03 | 3.27 | -1.21 | 4.55 | 6.92 | 1.58 |
| Since Inception | 3.51 | 5.29 | 3.83 | 3.27 | 3.34 | 4.48 | 7.00 | 2.22 |

* Not annualized

DESIGN CRITERIA AND CALCULATION METHODOLOGY

| | |
|----------------------------------|---|
| Coupon: | Fixed-rate and zero coupon |
| Currency: | BDT, CRC, DOP, EGP, GHS, KES, KZT, LKR, MAD, NGN, PKR, RSD, UAH, UGX, VND |
| Minimum Maturity: | At least one month |
| Minimum Market Size: | Minimum market size of \$5 billion in index-eligible par amount outstanding. Countries are not excluded from the index series if they fall below minimum market size after inclusion. |
| Maximum Market Size: | Maximum market size of \$50 billion in index-eligible par amount outstanding. Countries are not excluded from the index series if they exceed the maximum market size after inclusion. |
| Minimum Issue Size: | Varies by market |
| Quality: | Maximum of BBB- from S&P and Baa3 from Moody's. Countries without a long term local currency sovereign rating from Moody's or S&P are excluded. Countries are not excluded if their rating is upgraded above BBB- by S&P or Baa3 by Moody's after entry. |
| World Bank Classification: | Countries classified as High Income are excluded. |
| Market Accessibility Level: | Countries must be assigned a Market Accessibility Level of 0 based on the FTSE Fixed Income Country Classification Process. |
| Market Inclusion Review Process: | The composition of local currency government markets included in the index series is reviewed on a semi-annual basis each March and September and aligned with the review cadence of the FTSE Fixed Income Country Classification Framework. Any announcement of a reclassification of the Market Accessibility Level of a market currently included in the FTSE Frontier Emerging Markets Government Bond Index Series from 0 to a higher level will coincide with an announcement of its exit from the index series, providing at least 6 months' notice. |
| Weighting: | Market capitalization |
| Rebalancing: | Once a month at month end |
| Reinvestment Rate: | Cash flows are not reinvested as part of the calculation of index total return. |
| Pricing: | LSEG Pricing Service |
| Calculation Frequency: | Daily |
| Base Date: | December 31, 2017 |

VENDOR CODES

| | |
|---------|---|
| SBFEMZU | FTSE Frontier Emerging Markets Government Bond 0+ Years Index, in USD terms |
| SBFEMZE | FTSE Frontier Emerging Markets Government Bond 0+ Years Index, in EUR terms |
| SBFEMZG | FTSE Frontier Emerging Markets Government Bond 0+ Years Index, in GBP terms |

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