

SBI / Sovereign Bond Index

Index fact sheet as of January 31, 2025

SBI Facts

Ticker

Price Return: SBIPR
Total Return: SBITR

Index Launch

June 30, 2004

Base Value

100 on December 31, 1998

Index Currency

USD

Rebalancing Dates

Month Ends

Index Rules

Available at vettafi.com

Index Characteristics

Number of Issues	556
Market Value	\$803.65 Billion
Remaining Term	12.76
Modified Duration	7.14
Yield	6.90%
Benchmark Spread	236.82 bps
Asset Swap Spread	256.82 bps

Performance Data

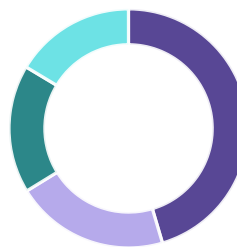
3 Month	1.56%
6 Month	4.18%
Year-to-Date	1.55%
1 Year	9.82%
Annualized 3 Year	0.46%
Annualized 5 Year	-0.22%
Annualized 10 Year	2.68%
Since Inception	7.44%

The Credit Suisse Sovereign Bond Index covers USD Sovereign Bonds issued by countries classified as Emerging Markets (Note: The index will be rebranded in May of 2025 to: VettaFi Sovereign Bond Index)

Performance of \$1,000 invested

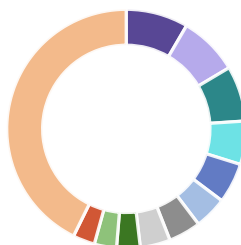


Term Breakdown



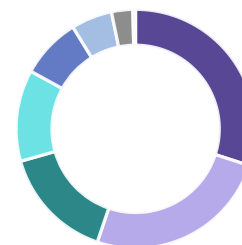
Years: 10PLUS	45.4%
Years: 4-7	20.8%
Years: 7-10	17.4%
Years: 0-4	16.4%

Country Breakdown



Saudi Arabia 8.4%	Turkey 8.0%	Mexico 7.5%
Indonesia 5.9%	Argentina 5.5%	Brazil 4.4%
Philippines 4.4%	Colombia 4.1%	Israel 3.2%
Panama 3.0%	Egypt 3.0%	Others 42.7%

Rating Breakdown



BBB Bucket 30.0%	BB Bucket 25.2%
A Bucket 15.4%	B Bucket 12.4%
CCC Bucket 8.2%	CC Bucket 5.5%
D Bucket 2.9%	C Bucket 0.4%

VettaFi, a data, analytics, and thought leadership company, is transforming financial services from an industry to a community — one relationship at a time. In addition to providing interactive online tools and research, VettaFi offers asset managers an array of indexing and digital distribution solutions to innovate and scale their businesses. With billions in assets benchmarked to its indices — and more than 200 customers globally — asset managers look to VettaFi for benchmarks and best-in-class index solutions.

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