

FTSE Emerging Markets Government Bond 0+ Years Index

Sovereign | Multi-Currency

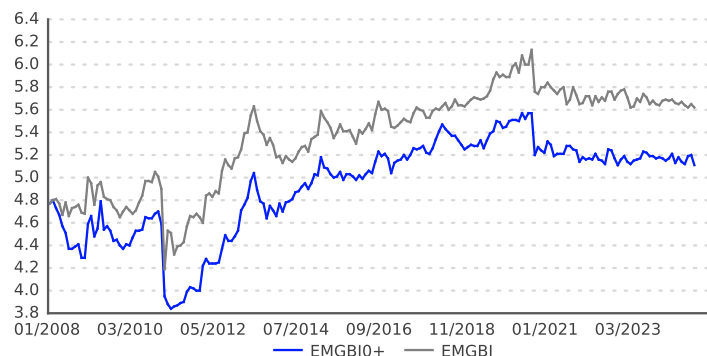
The FTSE Emerging Markets Government Bond 0+ Years Index (EMGBI0+) tracks the universe of securities that meet the eligibility criteria for the flagship FTSE Emerging Markets Government Bond Index (EMGBI) through to maturity. The EMGBI measures the performance of local currency government bonds from 16 countries, providing a broad measure of sovereign emerging markets. Sub-indices are available in any combination of country, maturity, and rating.

INDEX PROFILE

Description	# of Issues	Par Amount*	Market Value*	Market Weight (%)	Average Coupon (%)	Average Life (Years)	Yield to Maturity (%)	Effective Duration	OAS (bps)
EMGBI0+	467	5,068.55	5,171.70	100.00	3.95	6.56	3.72	5.11	1
Investment-Grade	424	4,751.60	4,886.46	94.48	3.47	6.42	3.09	5.14	-0
High-Yield	43	316.95	285.24	5.52	11.04	8.54	14.61	4.55	16
1-3 Months	7	68.28	69.95	1.35	5.38	0.15	5.44	0.14	28
3-6 Months	15	152.00	153.89	2.98	2.52	0.38	2.58	0.38	6
6-9 Months	9	115.47	117.08	2.26	2.81	0.62	2.20	0.61	1
9-12 Months	11	184.61	185.96	3.60	2.90	0.91	2.33	0.89	1
1-3 Years	93	1,277.25	1,297.31	25.08	3.39	1.97	3.18	1.88	1
3-5 Years	85	979.97	1,005.87	19.45	3.89	4.06	3.50	3.72	-1
5-7 Years	58	729.86	744.75	14.40	3.66	6.02	3.45	5.34	-1
7-10 Years	79	815.21	821.55	15.89	4.12	8.52	4.09	7.16	1
10+ Years	110	745.89	775.34	14.99	5.65	20.22	5.43	12.99	1
Brazil	6	83.96	80.59	1.56	10.00	3.95	12.26	2.82	29
Chile	19	45.35	44.43	0.86	4.27	9.08	5.43	6.32	23
China	93	3,244.66	3,414.70	66.03	2.62	5.80	1.77	5.05	-1
Colombia	14	82.36	73.64	1.42	7.93	10.58	10.18	5.42	-4
Hungary	19	55.71	49.23	0.95	3.67	5.47	6.36	4.25	10
Indonesia	48	244.31	254.34	4.92	7.20	8.59	6.79	5.65	0
Malaysia	31	140.24	143.83	2.78	4.06	9.66	3.83	7.12	1
Mexico	17	230.48	211.76	4.09	7.52	8.67	10.12	4.39	2
Peru	12	41.72	41.91	0.81	6.55	10.13	6.38	6.90	1
Philippines	46	114.19	118.29	2.29	5.93	6.71	5.83	5.03	0
Poland	17	164.77	155.33	3.00	3.25	4.22	5.21	3.67	1
Romania	28	76.23	75.88	1.47	5.78	5.08	6.48	4.01	2
Saudi Arabia	50	138.75	125.19	2.42	3.48	8.67	5.17	6.41	-0
South Africa	14	177.31	158.45	3.06	8.61	12.03	10.25	6.20	1
Thailand	30	172.83	177.92	3.44	2.70	6.84	2.32	5.81	-0
Turkey	23	55.68	46.20	0.89	20.35	4.34	33.71	1.95	46

* In USD billions

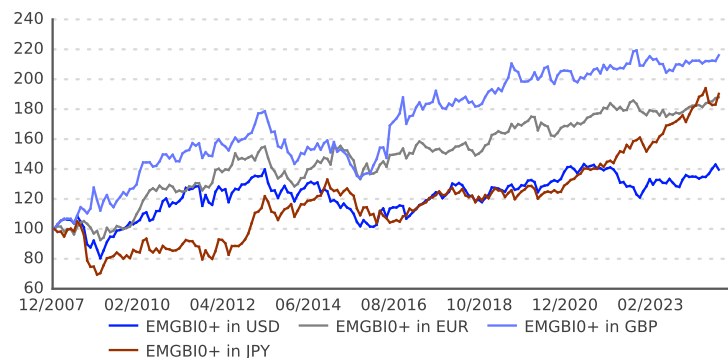
HISTORICAL EFFECTIVE DURATION



HISTORICAL YIELD TO MATURITY



HISTORICAL INDEX LEVEL (By Currency)



HISTORICAL INDEX LEVEL (in USD)



	Return*	Standard Deviation*
EMGBI0+ in USD	2.00	10.30
EMGBI0+ in EUR	3.82	7.79
EMGBI0+ in GBP	4.68	9.91
EMGBI0+ in JPY	3.90	12.01

* Annualized Since Inception (in %)

	Return*	Standard Deviation*
EMGBI0+	6.29	3.52
EMGBI	6.32	3.76

* in USD, Annualized Since Inception (in %)

ANNUALIZED RETURNS (in %)

	USD		EUR		GBP		JPY	
	Unhedged	Hedged	Unhedged	Hedged	Unhedged	Hedged	Unhedged	Hedged
YTD*	2.68	6.04	4.48	4.64	1.82	5.79	10.95	1.19
1 Year	9.01	9.05	6.13	7.29	2.88	8.70	9.64	2.99
3 Years	-0.21	3.37	1.94	1.45	1.95	2.83	9.90	-0.95
5 Years	1.57	2.52	2.12	0.90	1.70	2.01	8.78	-0.43

* 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 month
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)
Market Accessibility Level:	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)- 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

SBEMGBZU FTSE Emerging Markets Government Bond 0+ Years Index, in USD terms

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