

FTSE Emerging Markets Government Bond 0+ Years Index

Sovereign | Multi-Currency

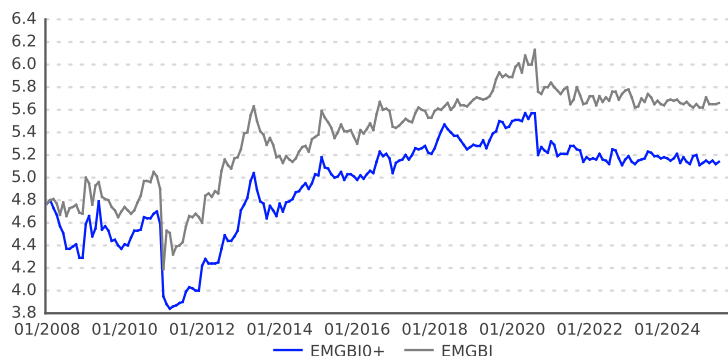
The FTSE Emerging Markets Government Bond 0+ Years Index (EMGBI0+) tracks the universe of securities that meet the eligibility criteria for the flagship FTSE Emerging Markets Government Bond Index (EMGBI) through to maturity. The EMGBI measures the performance of local currency government bonds from 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+	472	5,401.26	5,569.69	100.00	3.92	6.44	3.53	5.14	-1
Investment-Grade	432	5,083.45	5,289.78	94.97	3.41	6.32	2.86	5.17	-1
High-Yield	40	317.82	279.92	5.03	12.01	8.44	16.34	4.54	4
1-3 Months	8	84.15	86.00	1.54	2.97	0.14	2.44	0.13	-8
3-6 Months	11	180.68	183.45	3.29	2.89	0.41	2.28	0.40	-15
6-9 Months	8	115.48	117.30	2.11	2.73	0.61	1.84	0.60	-6
9-12 Months	16	179.14	180.08	3.23	3.84	0.86	3.90	0.84	1
1-3 Years	102	1,369.57	1,390.53	24.97	3.29	1.93	3.09	1.84	-2
3-5 Years	76	1,056.72	1,095.81	19.67	4.00	3.98	3.33	3.64	-1
5-7 Years	63	802.14	820.18	14.73	3.61	6.00	3.33	5.35	0
7-10 Years	79	861.80	883.71	15.87	4.21	8.54	3.89	7.15	1
10+ Years	109	751.58	812.64	14.59	5.51	20.58	4.94	13.60	1
Brazil	5	80.25	73.10	1.31	10.00	5.02	13.41	3.54	-1
Chile	18	45.90	44.62	0.80	4.27	9.07	5.51	6.26	11
China	97	3,460.98	3,683.25	66.13	2.50	5.72	1.53	5.14	-2
Colombia	14	95.32	82.12	1.47	8.05	10.95	11.24	5.10	-0
Hungary	19	60.69	55.60	1.00	3.75	4.77	6.30	3.77	10
Indonesia	51	246.86	255.85	4.59	7.17	8.38	6.79	5.48	0
Malaysia	30	146.55	152.86	2.74	4.06	9.61	3.57	7.19	-0
Mexico	17	248.95	237.37	4.26	7.67	8.86	8.98	4.68	-0
Peru	12	44.92	45.65	0.82	6.57	9.62	6.12	6.68	0
Philippines	46	127.71	130.88	2.35	5.99	6.66	6.04	4.92	1
Poland	18	197.31	194.93	3.50	3.47	4.14	4.58	3.62	-0
Romania	32	85.86	84.38	1.52	5.95	4.81	7.13	3.74	1
Saudi Arabia	47	142.17	131.30	2.36	3.54	8.24	4.92	6.16	-0
South Africa	14	174.68	155.17	2.79	8.64	11.68	10.29	5.97	2
Thailand	31	180.21	190.96	3.43	2.69	6.73	1.78	5.87	-0
Turkey	21	62.88	51.65	0.93	23.94	3.81	38.67	1.64	16

* In USD billions

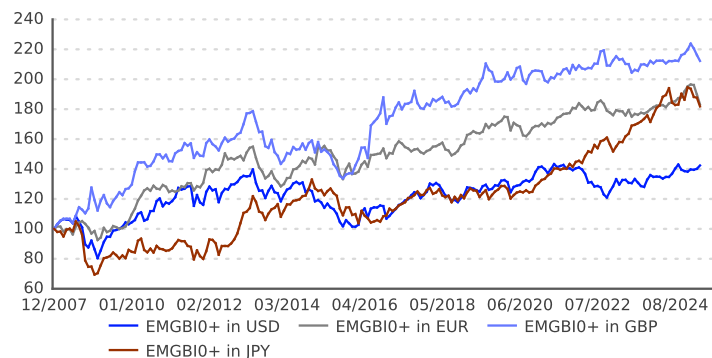
HISTORICAL EFFECTIVE DURATION



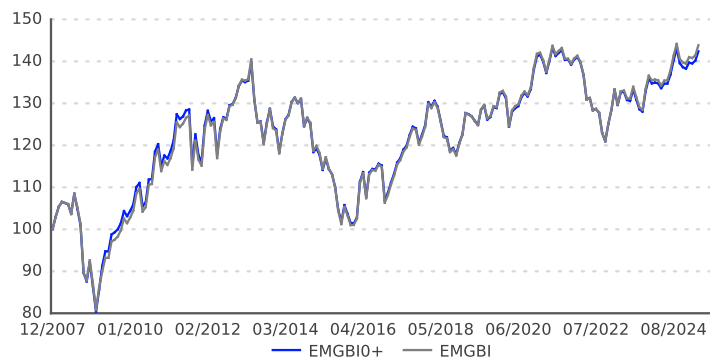
HISTORICAL YIELD TO MATURITY



HISTORICAL INDEX LEVEL (By Currency)



HISTORICAL INDEX LEVEL (in USD)



	Return*	Standard Deviation*
EMGBI0+ in USD	2.06	10.16
EMGBI0+ in EUR	3.55	7.80
EMGBI0+ in GBP	4.44	9.81
EMGBI0+ in JPY	3.51	11.94

* Annualized Since Inception (in %)

	Return*	Standard Deviation*
EMGBI0+	6.30	3.48
EMGBI	6.34	3.72

* in USD, Annualized Since Inception (in %)

ANNUALIZED RETURNS (in %)

	USD		EUR		GBP		JPY	
	Unhedged	Hedged	Unhedged	Hedged	Unhedged	Hedged	Unhedged	Hedged
YTD*	2.99	1.77	-6.18	1.16	-3.43	1.80	-6.53	0.34
1 Year	6.57	8.25	0.24	6.46	-0.10	8.14	-3.41	2.98
3 Years	2.84	6.31	0.31	4.26	0.74	5.83	6.19	1.29
5 Years	2.15	2.45	1.40	0.88	0.99	2.07	8.21	-0.72

* 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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