

# FTSE Emerging Markets Government Bond 0+ Years Index

## Sovereign | Multi-Currency

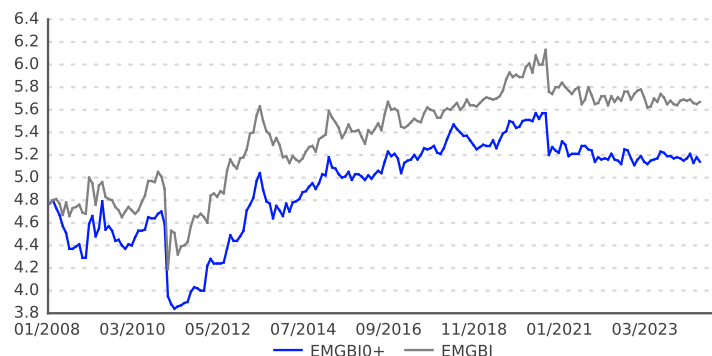
The FTSE Emerging Markets Government Bond 0+ Years Index (EMGBI0+) tracks the universe of securities that meet the eligibility criteria for the flagship FTSE Emerging Markets Government Bond Index (EMGBI) through to maturity. The EMGBI measures the performance of local currency government bonds from 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)
<b>EMGBI0+</b>	<b>463</b>	<b>4,722.03</b>	<b>4,790.37</b>	<b>100.00</b>	<b>4.00</b>	<b>6.66</b>	<b>3.90</b>	<b>5.14</b>	<b>-0</b>
Investment-Grade	425	4,423.24	4,523.80	94.44	3.55	6.52	3.30	5.18	-1
High-Yield	38	298.79	266.56	5.56	10.64	8.68	14.13	4.47	11
1-3 Months	10	114.99	117.34	2.45	3.26	0.19	2.92	0.19	1
3-6 Months	12	99.41	100.80	2.10	3.47	0.39	3.30	0.38	3
6-9 Months	11	115.91	117.77	2.46	4.05	0.65	3.94	0.64	2
9-12 Months	12	158.14	158.64	3.31	2.48	0.88	2.42	0.87	4
1-3 Years	89	1,204.87	1,221.22	25.49	3.45	2.03	3.35	1.93	-1
3-5 Years	88	915.08	937.40	19.57	3.94	4.14	3.64	3.77	-3
5-7 Years	54	680.55	687.60	14.35	3.68	6.15	3.63	5.45	-0
7-10 Years	77	720.82	723.47	15.10	4.27	8.62	4.34	7.16	1
10+ Years	110	712.27	726.13	15.16	5.56	20.43	5.54	13.11	1
Brazil	6	83.36	82.67	1.73	10.00	4.07	11.41	2.93	14
Chile	16	39.42	37.28	0.78	4.29	9.30	5.84	6.20	4
China	91	2,980.14	3,131.11	65.36	2.71	5.97	1.90	5.15	-2
Colombia	13	80.18	71.37	1.49	7.72	9.85	10.21	5.24	-6
Hungary	20	56.91	50.77	1.06	3.64	5.45	6.58	4.19	10
Indonesia	47	222.88	229.61	4.79	7.24	8.76	7.00	5.72	-0
Malaysia	32	124.98	128.39	2.68	4.08	9.58	3.79	7.10	0
Mexico	18	248.36	226.76	4.73	7.53	8.42	10.25	4.37	-1
Peru	12	39.83	39.60	0.83	6.44	9.16	6.52	6.18	2
Philippines	47	108.81	108.83	2.27	5.78	6.54	6.46	4.81	1
Poland	18	159.34	152.15	3.18	3.14	4.14	5.27	3.57	2
Romania	28	71.22	71.09	1.48	5.60	5.17	6.45	4.04	0
Saudi Arabia	53	136.56	121.52	2.54	3.41	8.76	5.40	6.36	-0
South Africa	12	165.82	142.86	2.98	8.59	12.17	10.94	6.00	1
Thailand	30	154.62	155.31	3.24	2.63	6.85	2.57	5.77	-0
Turkey	20	49.61	41.04	0.86	18.59	4.76	30.72	2.21	39

\* In USD billions

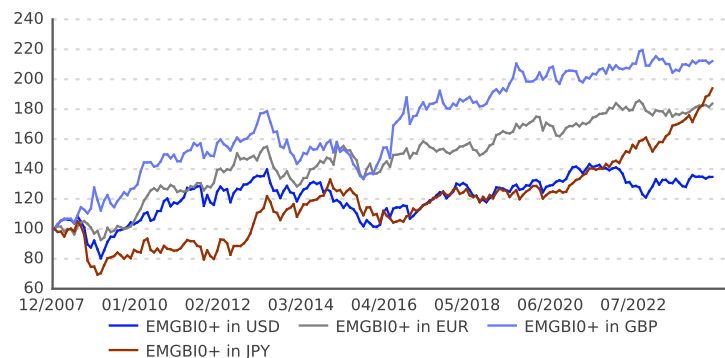
## HISTORICAL EFFECTIVE DURATION



## HISTORICAL YIELD TO MATURITY



## HISTORICAL INDEX LEVEL (By Currency)



## HISTORICAL INDEX LEVEL (in USD)



	Return*	Standard Deviation*
EMGBI0+ in USD	1.82	10.35
EMGBI0+ in EUR	3.76	7.86
EMGBI0+ in GBP	4.66	10.00
EMGBI0+ in JPY	4.10	12.02

\* Annualized Since Inception (in %)

## ANNUALIZED RETURNS (in %)

	USD		EUR		GBP		JPY	
	Unhedged	Hedged	Unhedged	Hedged	Unhedged	Hedged	Unhedged	Hedged
YTD*	-0.88	3.37	2.17	2.61	-0.04	3.26	13.10	0.52
1 Year	3.16	6.52	5.01	4.78	3.75	6.18	14.81	0.52
3 Years	-1.58	2.24	1.80	0.45	1.38	1.73	11.38	-1.47
5 Years	0.95	2.43	2.19	0.74	1.09	1.84	9.38	-0.32

\* Not annualized

	Return*	Standard Deviation*
EMGBI0+	6.30	3.55
EMGBI	6.32	3.79

\* in USD, Annualized Since Inception (in %)

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 <a href="#">Fixed Income Country Classification   LSEG</a>
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:	Refinitiv pricing except for: <ul style="list-style-type: none"> <li>- Mexico (provided by Proveedor Integral de Precios S.A. de C.V.)</li> <li>- Poland (provided by BondSpot)</li> <li>- South Africa (provided by Johannesburg Stock Exchange)</li> <li>- Thailand (provided by Thai Bond Market Association "ThaiBMA")</li> </ul>
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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