



# FTSE Emerging Markets Government Bond 0+ Years Index

## Sovereign | Multi-Currency

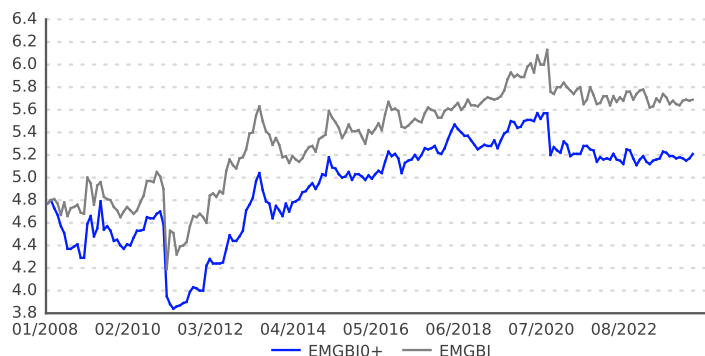
The FTSE Emerging Markets Government Bond 0+ Years Index (EMGBI0+) tracks the universe of securities that meet the eligibility criteria for the flagship FTSE Emerging Markets Government Bond Index (EMGBI) through to maturity. The EMGBI measures the performance of local currency government bonds from 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>4,515.40</b>	<b>4,570.19</b>	<b>100.00</b>	<b>4.05</b>	<b>6.80</b>	<b>4.04</b>	<b>5.21</b>	<b>-1</b>
Investment-Grade	424	4,227.16	4,320.80	94.54	3.64	6.67	3.50	5.26	-1
High-Yield	39	288.24	249.39	5.46	10.09	8.76	13.47	4.45	3
1-3 Months	9	67.35	68.70	1.50	2.98	0.22	2.43	0.22	4
3-6 Months	17	130.20	131.68	2.88	3.34	0.43	3.58	0.42	-3
6-9 Months	12	103.36	104.54	2.29	3.51	0.64	3.61	0.63	4
9-12 Months	11	122.08	122.64	2.68	4.14	0.90	4.21	0.88	-5
1-3 Years	86	1,112.91	1,124.86	24.61	3.32	1.97	3.36	1.87	-2
3-5 Years	85	881.10	897.83	19.65	3.93	4.02	3.80	3.67	-3
5-7 Years	54	657.23	664.78	14.55	3.84	6.02	3.80	5.32	-0
7-10 Years	80	742.72	745.30	16.31	4.37	8.54	4.45	7.10	1
10+ Years	109	698.45	709.86	15.53	5.54	20.65	5.52	13.17	0
Brazil	6	91.13	91.71	2.01	10.00	4.25	10.11	3.07	2
Chile	16	36.49	35.81	0.78	4.50	8.49	5.81	5.81	9
China	88	2,770.47	2,894.55	63.34	2.77	6.15	2.14	5.24	-2
Colombia	14	84.50	78.89	1.73	7.76	9.28	9.54	5.14	-15
Hungary	21	57.88	51.59	1.13	3.56	5.44	6.61	4.19	13
Indonesia	48	228.10	240.08	5.25	7.26	8.78	6.66	5.78	1
Malaysia	32	126.16	130.37	2.85	4.08	9.29	3.76	6.87	1
Mexico	18	263.07	247.57	5.42	7.50	8.40	9.69	4.54	1
Peru	12	40.42	39.28	0.86	6.45	9.35	6.66	6.39	-1
Philippines	47	108.53	109.53	2.40	5.74	6.68	6.21	5.00	1
Poland	17	151.91	145.46	3.18	3.01	4.15	5.18	3.58	1
Romania	28	69.23	69.64	1.52	5.46	5.22	6.21	4.10	0
Saudi Arabia	53	135.35	119.73	2.62	3.34	8.79	5.34	6.58	-2
South Africa	12	156.44	126.27	2.76	8.60	12.39	11.65	5.99	1
Thailand	30	155.03	158.28	3.46	2.55	6.74	2.38	5.71	0
Turkey	21	40.67	31.41	0.69	16.01	4.87	30.56	2.29	11

\* In USD billions

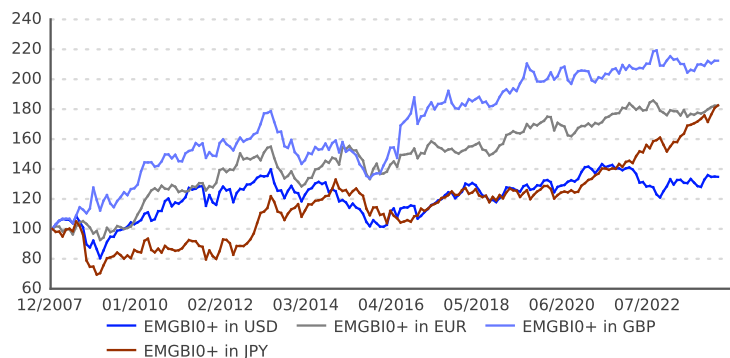
## HISTORICAL EFFECTIVE DURATION



## HISTORICAL YIELD TO MATURITY



## HISTORICAL INDEX LEVEL (By Currency)



## HISTORICAL INDEX LEVEL (in USD)



	Return*	Standard Deviation*
EMGBI0+ in USD	1.85	10.43
EMGBI0+ in EUR	3.77	7.92
EMGBI0+ in GBP	4.74	10.07
EMGBI0+ in JPY	3.77	12.09

\* Annualized Since Inception (in %)

	Return*	Standard Deviation*
EMGBI0+	6.31	3.57
EMGBI	6.33	3.81

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

## ANNUALIZED RETURNS (in %)

	USD		EUR		GBP		JPY	
	Unhedged	Hedged	Unhedged	Hedged	Unhedged	Hedged	Unhedged	Hedged
YTD*	-0.83	1.61	1.43	1.24	0.07	1.55	6.46	0.19
1 Year	1.61	6.84	2.22	4.94	-0.54	6.34	15.55	0.86
3 Years	-0.60	1.92	2.24	0.20	2.36	1.42	10.39	-1.34
5 Years	1.21	2.37	2.00	0.60	1.84	1.70	7.75	-0.25

\* 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 <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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