

# FTSE Emerging Markets Government Bond Index - Capped (EMGBI-Capped)

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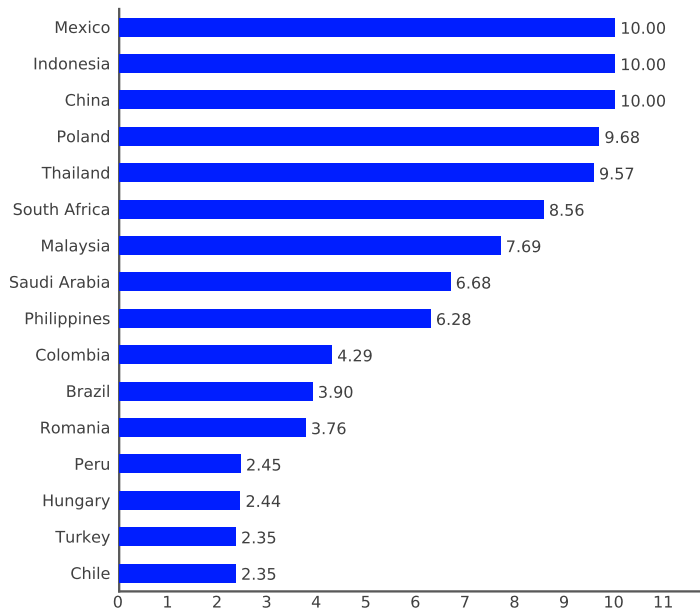
The FTSE Emerging Markets Government Bond Index - Capped (EMGBI-Capped) was launched in February 2018. It is designed to limit individual markets exposure in the Emerging Markets Government Bond Index by imposing a maximum country weight of 10%.

## INDEX PROFILE

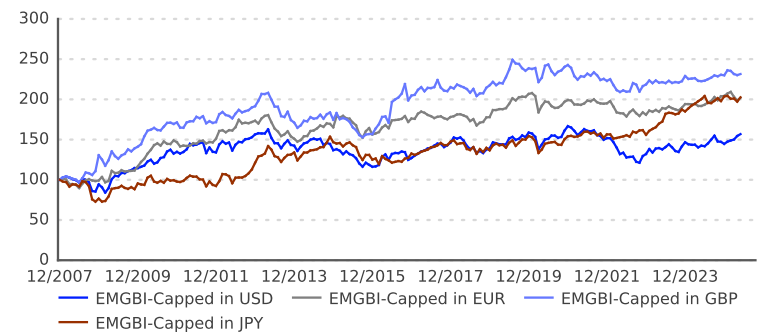
Description	# of Issues	Par Amount*	Market Value*	Market Weight (%)	Average Coupon (%)	Average Life (Years)	Yield to Maturity (%)
<b>EMGBI-Capped</b>	<b>435</b>	<b>1,967.59</b>	<b>1,931.61</b>	<b>100.00</b>	<b>6.10</b>	<b>7.95</b>	<b>6.79</b>
Brazil	5	81.86	75.26	3.90	10.00	5.02	13.45
Chile	17	47.01	45.43	2.35	4.27	9.06	5.62
China	85	181.38	193.16	10.00	2.46	6.46	1.59
Colombia	14	96.47	82.78	4.29	8.11	10.94	11.23
Hungary	16	52.46	47.16	2.44	3.97	5.43	6.49
Indonesia	47	185.38	193.16	10.00	7.23	9.03	6.71
Mexico	16	201.48	193.16	10.00	7.83	9.38	9.01
Malaysia	29	141.48	148.50	7.69	4.05	10.02	3.49
Peru	12	45.86	47.35	2.45	6.57	9.54	5.94
Philippines	42	118.10	121.30	6.28	6.22	7.48	6.07
Poland	16	190.02	186.94	9.68	3.70	4.48	4.77
Romania	28	74.33	72.70	3.76	6.15	5.33	7.38
Saudi Arabia	45	142.04	128.99	6.68	3.54	8.22	5.24
South Africa	14	181.25	165.39	8.56	8.64	11.63	10.02
Thailand	30	173.76	184.89	9.57	2.73	7.17	1.80
Turkey	19	54.71	45.43	2.35	24.08	4.15	36.29

\* In USD billions

## GEOGRAPHICAL COMPOSITION (Market Weight %)



## HISTORICAL INDEX LEVEL (Unhedged)



	Return*	Standard Deviation*
EMGBI-Capped in USD	2.62	11.70
EMGBI-Capped in EUR	4.12	9.18
EMGBI-Capped in JPY	4.14	12.53
EMGBI-Capped in GBP	4.94	11.05

\* Annualized Since Base Date (in %)

ANNUALIZED RETURNS (in %)

	USD		EUR		GBP		JPY	
	Unhedged	Hedged	Unhedged	Hedged	Unhedged	Hedged	Unhedged	Hedged
YTD*	8.40	3.22	-1.13	2.42	0.67	3.24	-0.48	1.40
1 Year	10.12	7.38	5.30	5.46	3.97	7.17	1.11	2.04
3 Years	5.47	5.06	3.45	2.90	3.12	4.44	9.59	-0.23
5 Years	0.87	-0.17	0.46	-1.85	-0.86	-0.67	6.94	-3.56

\* 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 year
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)
Accessibility:	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. Country weights are capped at 10% to limit individual markets exposure.
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"><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></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

SBEMGBU	FTSE Emerging Markets Government Bond Index - Capped, in USD terms
SBEMGBE	FTSE Emerging Markets Government Bond Index - Capped, in EUR terms
SBEMGBY	FTSE Emerging Markets Government Bond Index - Capped, in JPY terms
SBEMGBG	FTSE Emerging Markets Government Bond Index - Capped, in GBP terms

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