

FTSE World Government Bond 0+ Years Index (WGBI0+)

Sovereign | Multi-Currency

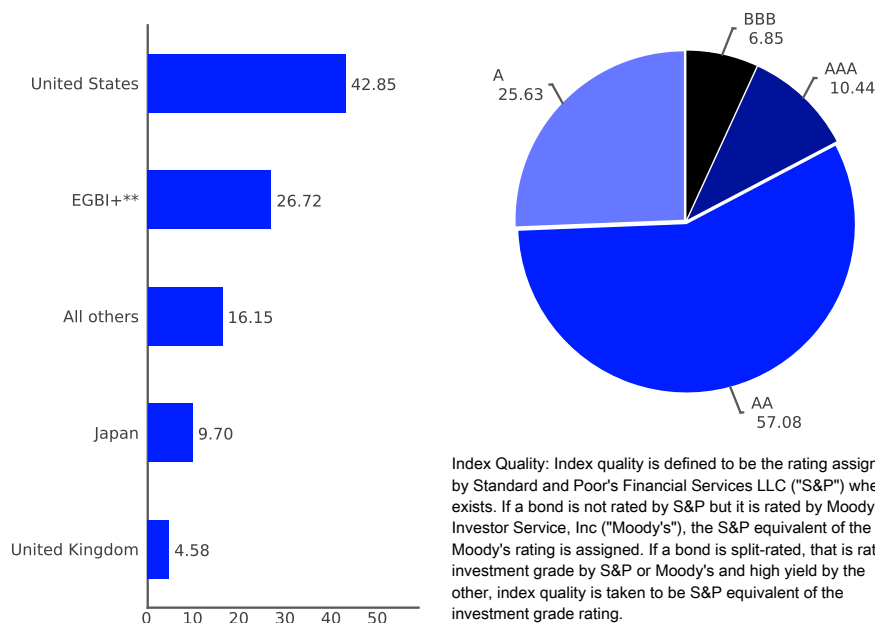
The FTSE World Government Bond 0+ Years Index tracks the universe of securities that meet the eligibility criteria for the flagship FTSE World Government Bond Index (WGBI) through to maturity. The WGBI measures the performance of fixed-rate, local currency, investment-grade sovereign bonds, and is a widely used benchmark that currently comprises sovereign debt from over 20 countries, denominated in a variety of currencies.

INDEX PROFILE

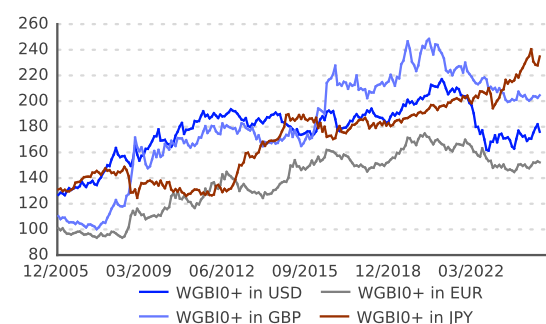
Description	# of Issues	Par Amount*	Market Value*	Market Weight (%)	Average Coupon (%)	Average Life (Years)	Yield to Maturity (%)	Effective Duration	OAS (bps)
WGBI0+	1,449	34,866.95	32,992.35	100.00	2.45	8.62	3.35	6.40	6
1-3 Months	18	455.23	458.32	1.39	2.12	0.13	3.85	0.13	1
3-6 Months	46	1,048.51	1,048.63	3.18	2.02	0.35	3.53	0.34	-4
6-9 Months	40	942.76	941.97	2.86	2.09	0.59	3.46	0.58	-0
9-12 Months	42	1,022.56	1,018.61	3.09	2.48	0.87	3.34	0.85	2
1-3 Years	293	8,049.98	7,964.35	24.14	2.37	1.92	3.31	1.84	3
3-5 Years	226	6,091.21	5,973.99	18.11	2.54	3.99	3.27	3.73	5
5-7 Years	155	3,929.17	3,751.71	11.37	2.30	6.00	3.24	5.50	8
7-10 Years	168	4,206.46	4,112.31	12.46	2.71	8.50	3.17	7.49	10
10+ Years	461	9,121.08	7,722.47	23.41	2.51	21.86	3.52	15.67	10
America	394	16,015.15	14,942.83	45.29	2.91	7.49	4.34	5.24	-0
Asia Pacific	494	7,357.44	7,305.12	22.14	1.91	9.56	1.69	7.98	-0
EMEA	561	11,494.36	10,744.41	32.57	2.16	9.58	3.10	6.95	19

* In USD billions

GEOGRAPHICAL AND QUALITY COMPOSITION (Market Weight %)



HISTORICAL INDEX LEVEL



	Return*	Standard Deviation*
WGBI0+ in USD	1.75	6.46
WGBI0+ in EUR	2.20	6.85
WGBI0+ in JPY	3.14	6.39
WGBI0+ in GBP	3.33	8.92

* Annualized Since Base Date (in %)

** The FTSE EMU Government Bond 0+ Years Index (EGBI0+) consists of EMU-participating countries that meet the WGBI criteria for market inclusion: Austria, Belgium, Finland, France, Germany, Ireland, Italy, Netherlands, Portugal and Spain

ANNUALIZED RETURNS (in %)

	USD		EUR		JPY		GBP	
	Unhedged	Hedged	Unhedged	Hedged	Unhedged	Hedged	Unhedged	Hedged
YTD*	-0.50	2.32	1.24	0.89	7.51	-2.60	-1.34	1.99
1 Year	8.01	8.26	5.16	6.37	8.64	1.90	1.94	7.74
3 Years	-4.79	-1.21	-2.74	-3.16	4.86	-5.61	-2.74	-1.90
5 Years	-2.49	-0.28	-1.96	-1.93	4.43	-3.32	-2.36	-0.86

* Not annualized

DESIGN CRITERIA AND CALCULATION METHODOLOGY

Currency:	AUD, CAD, CNY*, DKK, EUR, GBP, ILS, JPY, MXN, MYR, NOK, NZD, PLN, SEK, SGD, USD
Minimum Maturity:	At least one month
Minimum Market Size:	Entry: At least USD 50 billion, EUR 40 billion, JPY 5 trillion. Exit: Below USD 25 billion, EUR 20 billion, JPY 2.5 trillion.
Minimum Issue Size:	Varies by market
Minimum Quality:	Entry: A- by S&P and A3 by Moody's. Exit: Below BBB- by S&P and Baa3 by Moody's
Market Accessibility Level:	Minimum level of 2. 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">- Israel (provided by Tel Aviv Stock Exchange)- Mexico (provided by Proveedor Integral de Precios S.A. de C.V.)- Poland (provided by BondSpot)- Singapore (provided by the Monetary Authority of Singapore)
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, 2005

* China inclusion commenced with the November 2021 profiles and will be phased in over a 36-month period.

VENDOR CODES

SBWGZUU	FTSE World Government Bond 0+ Years Index, in USD terms
SBWGZEU	FTSE World Government Bond 0+ Years Index, in EUR terms
SBWGZGU	FTSE World Government Bond 0+ Years Index, in GBP terms
SBWGZJU	FTSE World Government Bond 0+ Years Index, in JPY terms

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