

FTSE World Government Bond Index (Currency-Hedged in CAD)

Sovereign | Multi-Currency

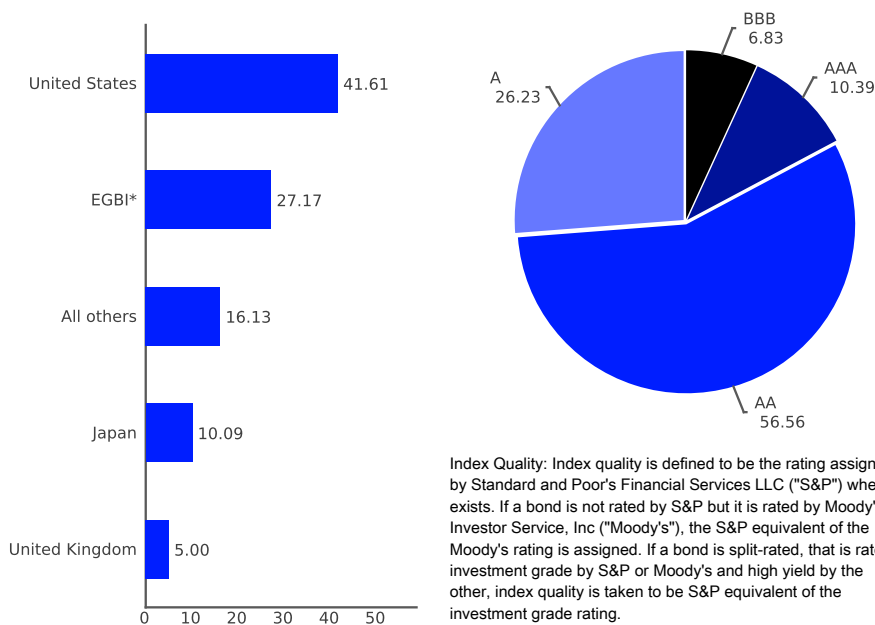
The World Government Bond Index (Currency-Hedged in CAD) measures the performance of fixed-rate, local currency, investment-grade sovereign bonds. It comprises sovereign debt from over 20 countries, denominated in a variety of currencies, all of which are hedged into Canadian dollars.

INDEX PROFILE

Description	# of Issues	Par Amount*	Market Value*	Market Weight (%)	Average Coupon (%)	Average Life (Years)	Yield to Maturity (%)	Effective Duration	OAS (bps)
WGBI	1,324	46,467.31	44,036.46	100.00	2.58	9.51	3.12	7.01	6
1-3 Years	293	11,808.57	11,814.33	26.83	2.47	1.93	2.85	1.85	1
3-5 Years	234	8,889.90	8,915.78	20.25	2.71	3.96	2.86	3.71	4
5-7 Years	152	5,849.58	5,631.54	12.79	2.21	5.96	3.00	5.51	7
7-10 Years	169	6,258.48	6,319.56	14.35	3.03	8.50	3.05	7.45	9
10+ Years	476	13,660.77	11,355.26	25.79	2.54	21.65	3.71	15.48	10
North America	326	20,288.60	19,101.60	43.38	3.07	8.38	3.89	5.89	-0
Latin America	16	321.04	305.33	0.69	7.81	9.43	9.03	4.97	-1
Asia Pacific	455	10,058.88	9,865.14	22.40	1.86	10.41	1.74	8.57	-0
EMEA	527	15,798.80	14,764.39	33.53	2.30	10.39	2.92	7.47	18

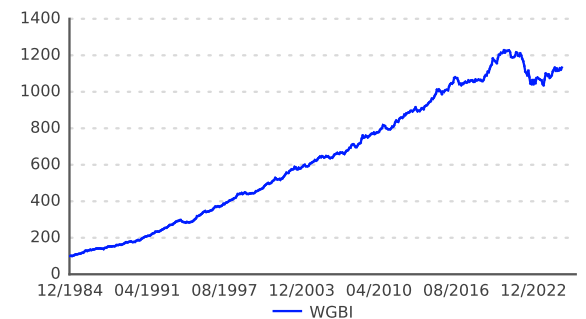
* In CAD billions

GEOGRAPHICAL AND QUALITY COMPOSITION (Market Weight %)



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

HISTORICAL INDEX LEVEL (Currency-Hedged in CAD)



	Return*	Standard Deviation*
WGBI (Currency-Hedged in CAD)	6.20	3.75

* Annualized Since Base Date (in %)

ANNUALIZED RETURNS (in %)

	CAD
	Hedged
YTD*	1.54
1 Year	5.25
2 Years	2.51
3 Years	0.67

* 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 year
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 for all new markets. Exit: Below BBB- by S&P and Baa3 by Moody's
Accessibility:	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">- UK Government Bonds (Tradeweb FTSE UK Gilt Benchmark Closing Prices)- EMU Government Bonds (Tradeweb FTSE Euro Government Benchmark Closing Prices)- US Government Bonds (Tradeweb FTSE US Treasury Benchmark Closing Prices)- 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, 1984

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

VENDOR CODES

Bloomberg SBI <GO>; SBBI <GO>

WGBI (Currency-Hedged in CAD) SBWGCDC <INDEX>

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