

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

Sovereign | Multi-Currency

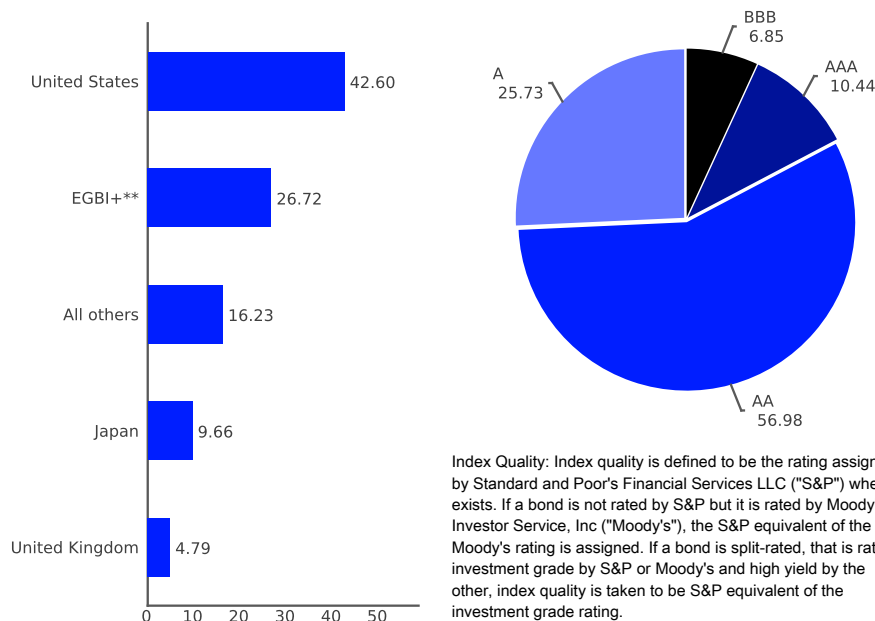
The FTSE World Government Bond 0+ Years Index tracks the universe of securities that meet the eligibility criteria for the flagship FTSE World Government Bond Index (WGBI) through to maturity. The WGBI measures the performance of fixed-rate, local currency, investment-grade sovereign bonds, and is a 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+	1,476	37,416.05	35,668.79	100.00	2.56	8.61	3.12	6.32	5
1-3 Months	26	572.87	577.47	1.62	2.03	0.13	3.28	0.13	9
3-6 Months	43	1,037.72	1,043.16	2.92	2.53	0.37	3.11	0.36	2
6-9 Months	35	939.07	943.75	2.65	2.47	0.60	3.07	0.58	-2
9-12 Months	48	1,226.11	1,223.95	3.43	2.33	0.85	2.96	0.83	-2
1-3 Years	293	8,548.88	8,553.05	23.98	2.47	1.93	2.85	1.85	1
3-5 Years	234	6,435.90	6,454.63	18.10	2.71	3.96	2.86	3.71	4
5-7 Years	152	4,234.84	4,076.99	11.43	2.21	5.96	3.00	5.51	7
7-10 Years	169	4,530.86	4,575.08	12.83	3.03	8.50	3.05	7.45	9
10+ Years	476	9,889.79	8,220.70	23.05	2.54	21.65	3.71	15.48	10
America	399	16,959.38	16,088.55	45.11	3.10	7.45	4.00	5.19	-0
Asia Pacific	501	7,996.29	7,863.95	22.05	1.86	9.53	1.69	7.83	-1
EMEA	576	12,460.38	11,716.29	32.85	2.27	9.58	2.87	6.87	17

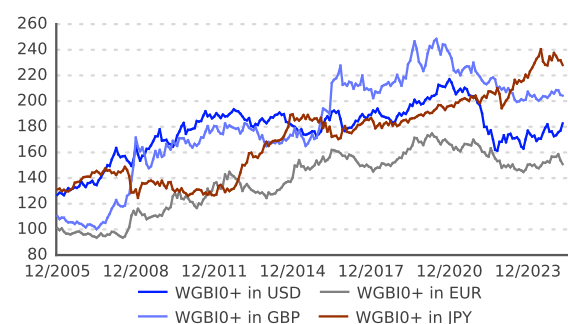
* In USD billions

GEOGRAPHICAL AND QUALITY COMPOSITION (Market Weight %)



** 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

HISTORICAL INDEX LEVEL



	Return*	Standard Deviation*
WGBI0+ in USD	1.90	6.44
WGBI0+ in EUR	2.10	6.85
WGBI0+ in JPY	2.90	6.37
WGBI0+ in GBP	3.23	8.82

* Annualized Since Base Date (in %)

ANNUALIZED RETURNS (in %)

	USD		EUR		JPY		GBP	
	Unhedged	Hedged	Unhedged	Hedged	Unhedged	Hedged	Unhedged	Hedged
YTD*	5.80	2.03	-3.62	1.45	-3.97	0.59	-0.79	2.06
1 Year	8.07	6.44	1.65	4.62	-2.04	1.03	1.31	6.24
3 Years	0.51	1.82	-1.96	-0.24	3.78	-3.27	-1.54	1.18
5 Years	-2.17	-0.51	-2.90	-2.10	3.63	-3.78	-3.29	-0.98

* 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">- 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, 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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