

# FTSE World Government Bond Index - Extended (WGBI-Extended)

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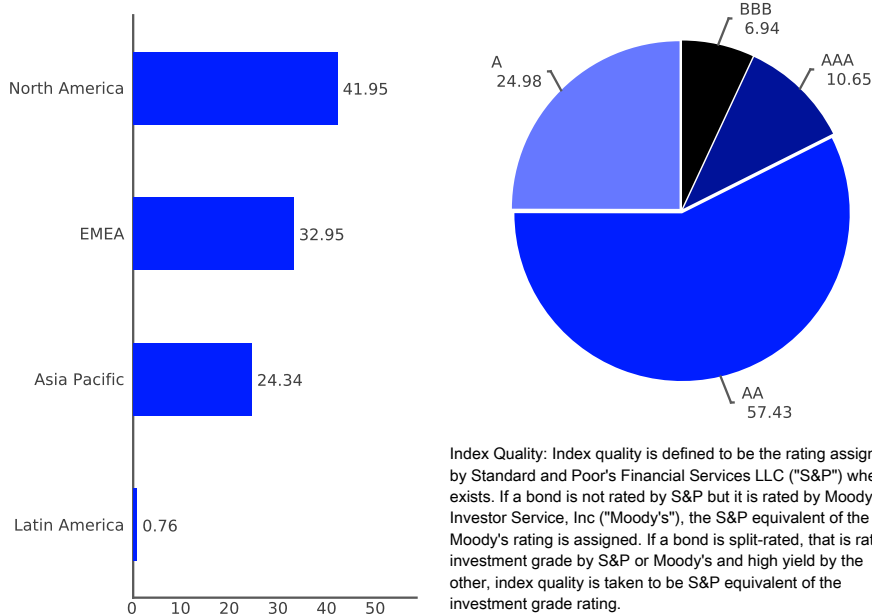
The FTSE World Government Bond Index – Extended (WGBI-Extended) measures the performance of fixed-rate, local currency, investment-grade sovereign bonds. The WGBI-Extended includes any market that meets the size and credit criteria of the FTSE World Government Bond Index (WGBI) and is also a market already present in or eligible to be in one of the four regional government bond indices. These regional indices are the FTSE Asia Pacific Government Bond Index (APGBI), FTSE Central Eastern Europe, Middle East, and Africa Government Bond Index (CEEMEAGBI), FTSE Emerging Markets Government Bond Index (EMGBI) and FTSE Latin American Government Bond Index (LATAMGBI).

## INDEX PROFILE

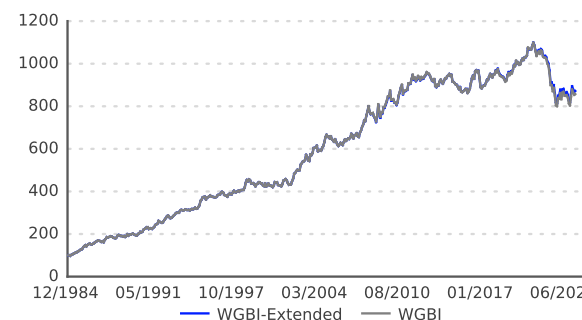
Description	# of Issues	Par Amount*	Market Value*	Market Weight (%)	Average Coupon (%)	Average Life (Years)	Yield to Maturity (%)	Effective Duration	OAS (bps)
<b>WGBI-Extended</b>	<b>1,328</b>	<b>29,758.80</b>	<b>27,837.85</b>	<b>100.00</b>	<b>2.34</b>	<b>9.73</b>	<b>3.42</b>	<b>7.35</b>	<b>8</b>
1-3 Years	302	7,483.32	7,322.47	26.30	2.21	1.94	3.74	1.85	2
3-5 Years	227	5,781.70	5,585.81	20.07	2.28	4.02	3.39	3.76	5
5-7 Years	155	3,603.49	3,440.49	12.36	2.34	6.01	3.28	5.48	10
7-10 Years	170	4,015.79	3,840.15	13.79	2.45	8.46	3.19	7.50	13
10+ Years	474	8,874.50	7,648.94	27.48	2.44	22.10	3.30	15.98	12
North America	319	12,859.72	11,678.75	41.95	2.63	8.50	4.42	6.05	-0
Latin America	15	226.20	210.94	0.76	7.43	9.67	9.46	5.23	-0
Asia Pacific	498	6,826.26	6,774.90	24.34	1.99	11.04	1.90	9.18	-1
EMEA	496	9,846.62	9,173.27	32.95	2.09	10.42	3.13	7.69	25
<b>WGBI</b>	<b>1,263</b>	<b>28,658.75</b>	<b>26,772.11</b>	<b>100.00</b>	<b>2.33</b>	<b>9.67</b>	<b>3.44</b>	<b>7.31</b>	<b>8</b>

\* In USD billions

## GEOGRAPHICAL AND QUALITY COMPOSITION (Market Weight %)



## HISTORICAL INDEX LEVEL (Unhedged)



	Return*	Standard Deviation*
WGBI-Extended	5.67	6.98
WGBI	5.63	7.00

\* Annualized Since Base Date (in %)

EMEA: Austria, Belgium, Denmark, Finland, France, Germany, Ireland, Israel, Italy, Netherlands, Norway, Poland, Spain, Sweden, United Kingdom  
 NAM: Canada, United States  
 APAC: Australia, China, Japan, Korea, Malaysia, New Zealand, Singapore  
 LATAM: Mexico

ANNUALIZED RETURNS (in %)

	USD		EUR		JPY		GBP	
	WGBI-Extended	WGBI	WGBI-Extended	WGBI	WGBI-Extended	WGBI	WGBI-Extended	WGBI
YTD*	-2.44	-2.42	-0.22	-0.19	4.73	4.76	-1.55	-1.53
1 Year	-0.78	-0.84	-0.19	-0.25	12.83	12.76	-2.89	-2.95
3 Years	-5.73	-6.12	-3.04	-3.43	4.69	4.26	-2.92	-3.32
5 Years	-1.97	-2.21	-1.21	-1.44	4.36	4.11	-1.36	-1.60

\* Not annualized

DESIGN CRITERIA AND CALCULATION METHODOLOGY

Coupon:	Fixed-rate
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. Exit: Below BBB- by S&P and Baa3 by Moody's
Country Eligibility:	Any market that meets the size and credit criteria of the WGBI and is also present in or eligible to be in one of the four regional government bond indices, namely: - FTSE Asia Pacific Government Bond Index (APGBI) - FTSE Central Eastern Europe, Middle East and Africa Government Bond Index (CEEMEAGBI) - FTSE Emerging Markets Government Bond Index (EMGBI) - FTSE Latin American Government Bond Index (LATAMGBI)
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: - 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

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