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

Sovereign | Multi-Currency

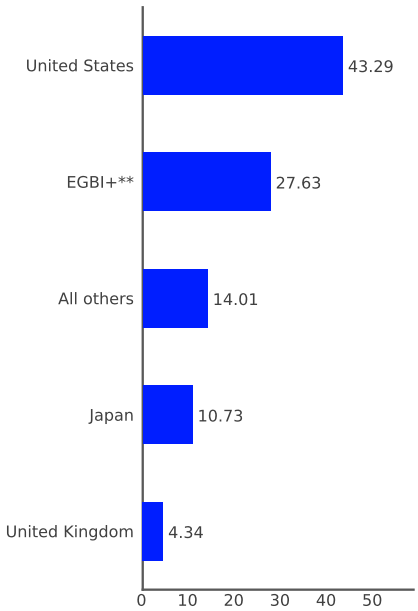
The FTSE World Government Bond 0+ Years Index tracks the universe of securities that meet the eligibility criteria for the flagship FTSE World Government Bond Index (WGBI) through to maturity. The WGBI measures the performance of fixed-rate, local currency, investment-grade sovereign bonds, and is a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

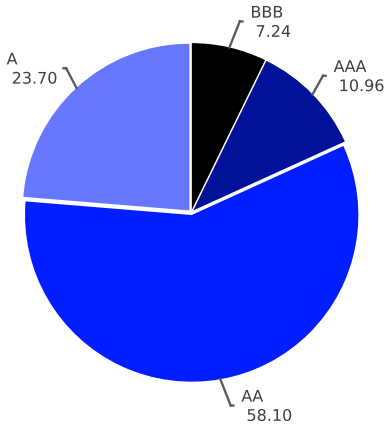
INDEX PROFILE

Description	# of Issues	Par Amount*	Market Value*	Market Weight (%)	Average Coupon (%)	Average Life (Years)	Yield to Maturity (%)	Effective Duration	OAS (bps)
WGBI0+	**1,402**	**31,706.36**	**29,669.02**	**100.00**	**2.25**	**8.73**	**3.57**	**6.56**	**6**
1-3 Months	26	651.23	654.82	2.21	1.79	0.15	4.35	0.15	-19
3-6 Months	35	803.19	797.97	2.69	1.54	0.36	4.31	0.35	-14
6-9 Months	43	957.49	949.70	3.20	1.91	0.61	4.26	0.59	-3
9-12 Months	31	837.74	822.79	2.77	1.87	0.87	4.29	0.84	-1
1-3 Years	288	7,238.19	7,070.47	23.83	2.18	1.93	3.79	1.85	2
3-5 Years	219	5,530.56	5,309.98	17.90	2.22	4.03	3.47	3.77	6
5-7 Years	149	3,475.56	3,293.06	11.10	2.32	6.03	3.39	5.50	10
7-10 Years	163	3,740.02	3,532.98	11.91	2.38	8.47	3.26	7.54	14
10+ Years	448	8,472.38	7,237.26	24.39	2.43	21.99	3.34	15.90	13
America	391	14,904.03	13,635.76	45.96	2.59	7.49	4.64	5.25	-2
Asia Pacific	472	6,155.36	6,151.16	20.73	1.83	10.21	1.66	8.70	-1
EMEA	539	10,646.96	9,882.10	33.31	2.03	9.63	3.28	7.02	23

* In USD billions

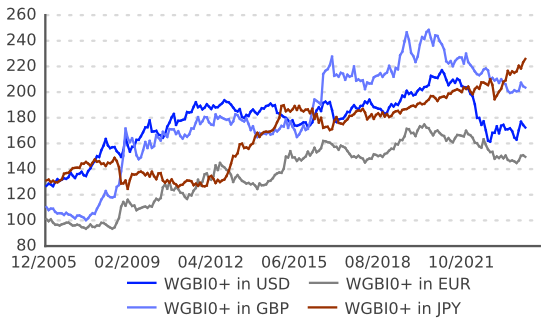
GEOGRAPHICAL AND QUALITY COMPOSITION (Market Weight %)





Index Quality: Index quality is defined to be the rating assigned by Standard and Poor's Financial Services LLC ("S&P") when it exists. If a bond is not rated by S&P but it is rated by Moody's Investor Service, Inc ("Moody's"), the S&P equivalent of the Moody's rating is assigned. If a bond is split-rated, that is rated investment grade by S&P or Moody's and high yield by the other, index quality is taken to be S&P equivalent of the investment grade rating.

HISTORICAL INDEX LEVEL



	Return*	Standard Deviation*
WGBI0+ in USD	1.70	6.45
WGBI0+ in EUR	2.18	6.94
WGBI0+ in JPY	3.04	6.35
WGBI0+ in GBP	3.42	9.06

* 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, and Spain

ANNUALIZED RETURNS (in %)

	USD		EUR		JPY		GBP	
	Unhedged	Hedged	Unhedged	Hedged	Unhedged	Hedged	Unhedged	Hedged
YTD*	-2.58	-0.86	-0.56	-1.11	3.42	-1.84	-1.83	-0.90
1 Year	2.64	4.72	0.58	2.62	12.78	-1.39	-1.77	4.03
3 Years	-6.32	-2.14	-2.67	-3.87	4.92	-5.34	-3.14	-2.77
5 Years	-1.80	0.48	-0.80	-1.33	4.18	-2.20	-0.81	-0.26

* 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 FTSE Fixed Income Country Classification Process.
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, 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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