



FTSE Russell Factsheet | June 30, 2018

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.

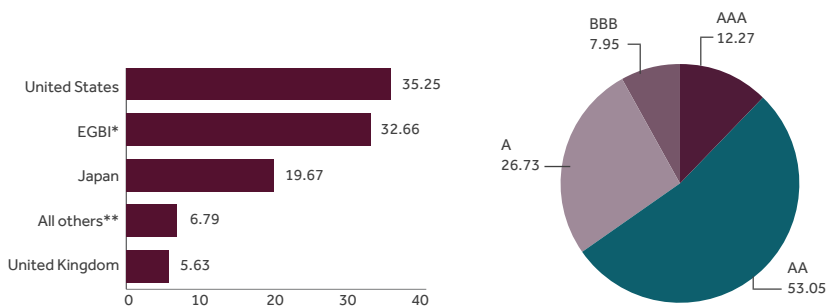
INDEX PROFILE

Description	# of issues	Par Amount*	Market Value*	Market Weight (%)	Average Coupon (%)	Average Life (Years)	Yield to Maturity (%)	Effective Duration	OAS (bps)
WGBI	1,027	25,863.51	28,034.04	100.00	2.34	9.13	1.51	7.90	20
1-3 Years	247	6,865.05	6,984.98	24.92	1.95	1.96	1.37	1.89	11
3-5 Years	181	5,154.76	5,295.29	18.89	1.98	3.99	1.40	3.79	18
5-7 Years	125	3,330.58	3,473.14	12.39	2.30	5.99	1.63	5.55	26
7-10 Years	140	3,490.46	3,725.24	13.29	2.22	8.52	1.45	7.77	25
10+ Years	334	7,022.66	8,555.38	30.52	3.04	21.7	1.67	16.34	23
North America	275	10,394.86	10,341.93	36.89	2.19	7.52	2.70	6.03	0
Latin America	16	179.92	183.09	0.65	7.52	8.66	7.77	5.19	0
Asia Pacific	337	5,555.57	6,191.72	22.09	1.54	10.98	0.44	10.26	0
EMEA	399	9,733.16	11,317.30	40.37	2.85	9.80	0.91	8.36	49

* In CAD billions

GEOGRAPHICAL AND QUALITY COMPOSITION

(Market Weight %)

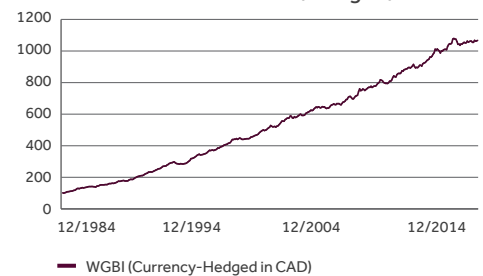


* The EMU Government Bond Index (EGBI) consists of EMU-participating countries that meet the WGBI criteria for market inclusion: Austria, Belgium, Finland, France, Germany, Ireland, Italy, Netherlands, and Spain

** All others include the following countries: Australia, Canada, Denmark, Malaysia, Mexico, Norway, Poland, Singapore, South Africa, Sweden, and Switzerland

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 (Hedged)



	Return*	Standard Deviation*
WGBI (Currency-Hedged in CAD)	7.32	3.44

* Annualized since base date (in %)

ANNUALIZED RETURNS (in %)

	CAD Hedged
YTD*	0.46
1 Year	1.57
2 Years	-0.39
3 Years	2.63

* Not annualized

Source: FTSE Russell as of June 30, 2018.

Past performance is no guarantee of future results.

Please see the end for important legal disclosures.

DESIGN CRITERIA & CALCULATION METHODOLOGY

Currency:	AUD, CAD, CHF, DKK, EUR, GBP, JPY, MXN, MYR, NOK, PLN, SEK, SGD, USD, ZAR
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 Credit Quality:	Entry: A- by S&P and A3 by Moody's Exit: Below BBB- by S&P and below Baa3 by Moody's
Minimum Market Size:	Limited to bonds and markets that are fully accessible to foreign investors
Weighting:	Market capitalization
Rebalancing:	Once a month at the end of the month
Reinvestment of Cash Flow:	At daily average of the local currency one-month Eurodeposit rate, calculated from the actual scheduled payment date of the cash flow through the end of the reporting period.
Pricing:	Citi trader pricing except for Malaysia (provided by Amanah Butler and Affin), Mexico (provided by Proveedor Integral de Precios S.A. de C.V.), Poland (provided by BondSpot), Singapore (provided by the Monetary Authority of Singapore), and Switzerland (provided by Swiss Exchange). All pricing is generally taken as of local market close.
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

VENDOR CODES

- Bloomberg SBI <GO>; SBBI <GO>
- WGBI (Currency-Hedged in CAD) — SBWGCDC

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