

FTSE Non-CHF World Government Bond Index

Sovereign | Multi-Currency

The Non-CHF World Government Bond Index includes all World Government Bond Index (WGBI) markets except Switzerland.

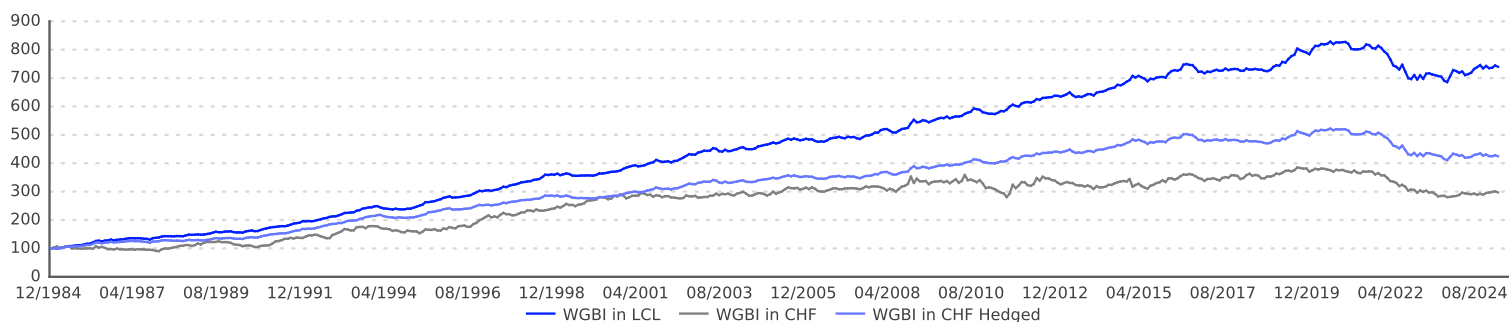
The WGBI measures the performance of fixed-rate, local currency, investment-grade sovereign bonds. The WGBI is a widely used benchmark that currently comprises sovereign debt from over 20 countries, denominated in a variety of currencies, and has more than 30 years of history available. The WGBI is a broad benchmark providing exposure to the global sovereign fixed income market.

INDEX PROFILE

Description	# of Issues	Par Amount*	Market Value*	Market Weight (%)	Average Coupon (%)	Average Life (Years)	Yield to Maturity (%)	Effective Duration	OAS (bps)
Non-CHF WGBI	1,323	28,820.58	27,064.81	100.00	2.58	9.49	3.32	6.94	5

* In CHF billions

HISTORICAL INDEX LEVEL



ANNUALIZED RETURNS (in %)

	CHF	
	Unhedged	Hedged
YTD*	0.14	-0.13
1 Year	0.29	-0.80
3 Years	-4.16	-3.77
5 Years	-4.69	-3.74
Since Non-CHF WGBIs Inception	2.74	3.66

* 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. 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, 1984

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

VENDOR CODES

CFIIWNSZ	FTSE Non-CHF World Government Bond Index, in CHF terms
CFIIWNSC	FTSE Non-CHF World Government Bond Index, currency-hedged in CHF terms

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