

# 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.

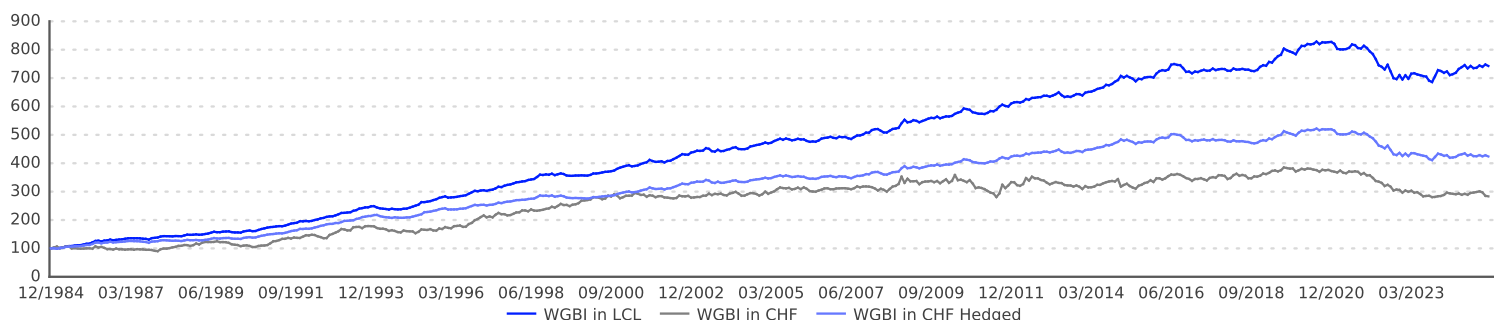
The WGBI measures the performance of fixed-rate, local currency, investment-grade sovereign bonds. The WGBI is a widely used benchmark that currently comprises sovereign debt from over 20 countries, denominated in a variety of currencies, and has more than 30 years of history available. The WGBI is a 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)
<b>Non-CHF WGBI</b>	<b>1,327</b>	<b>27,804.46</b>	<b>26,084.83</b>	<b>100.00</b>	<b>2.60</b>	<b>9.51</b>	<b>3.27</b>	<b>6.92</b>	<b>5</b>

\* In CHF billions

## HISTORICAL INDEX LEVEL



## ANNUALIZED RETURNS (in %)

	CHF	
	Unhedged	Hedged
YTD*	-4.54	-0.30
1 Year	-3.05	0.83
3 Years	-5.03	-2.59
5 Years	-5.72	-3.87
Since Non-CHF WGBIs Inception	2.61	3.64

\* 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 <a href="#">Fixed Income Country Classification   LSEG</a>
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"><li>- UK Government Bonds (Tradeweb FTSE UK Gilt Benchmark Closing Prices)</li><li>- EMU Government Bonds (Tradeweb FTSE Euro Government Benchmark Closing Prices)</li><li>- US Government Bonds (Tradeweb FTSE US Treasury Benchmark Closing Prices)</li><li>- Israel (provided by Tel Aviv Stock Exchange)</li><li>- Mexico (provided by Proveedor Integral de Precios S.A. de C.V.)</li><li>- Poland (provided by BondSpot)</li><li>- Singapore (provided by the Monetary Authority of Singapore)</li></ul>
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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