VettaFi

Fixed Income Indexes

VettaFi Global Developed Government Bond Index

Nov 2026

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Introduction

Index Objective

The VettaFi Global Developed Government Bond Index is designed to measure the total return and price performance of local-currency, fixed-rate sovereign debt issued by sovereign governments in major developed economies. By aggregating individual single-market sovereign benchmarks across North America, Europe, and the Asia-Pacific region, the index provides a diversified and transparent benchmark representing the core global sovereign debt asset class.

Highlights

The bond selection process is a combination of rule-based inclusion criteria and liquidity-driven decisions.

VettaFi acquired the Credit Suisse Fixed Income indices in February 2025 and possesses complete live data since inception. Bond pricing and analytics are sourced from ICE Data Services (Intercontinental Exchange), Swiss bond pricing is provided by SIX Swiss Exchange, and Canadian bond pricing from Confluence.

Dates

- **Rebalance/Reconstitution Dates**: Indexes are rebalanced/reconstituted monthly on the last business date of the month.
- **Semi-Annual Universe Review Dates:** The eligible developed market country and underlying index universe is reviewed semi-annually in June and December. Any resulting changes take effect on the first business day of September (for the June review) and the first business day of March (for the December review).

Supporting Documents

This methodology is meant to be read in conjunction with supporting documents providing greater detail with respect to the policies, procedures and calculations described herein.

The list of the main supplemental documents for this methodology can be found in the Methodologies and Governance tabs on the Index Resources page as follows:

Supporting Documents
FI Index Maintenance Policy
Index Governance
Index Policies
Methodology Policies
Index Change and Consultation Policy

Index Construction

Eligible Universe & Underlying Indices

The index is constructed by aggregating the sovereign bond constituents from the following VettaFi developed government bond indices:

Index Name	Base Currency
VettaFi US Government Bond Index	USD
VettaFi Eurozone Government Bond Index	EUR
VettaFi UK Government Bond Index	GBP
VettaFi Japan Treasury Index	JPY
VettaFi Liquid Swiss Bond Index	CHF
VettaFi Canadian Universe Bond Index	CAD
VettaFi Australian Government Index	AUD
VettaFi New Zealand Government Index	NZD
VettaFi Norway Government Index	NOK
VettaFi Denmark Government Index	DKK
VettaFi Sweden Government Index	SEK
VettaFi Singapore Government Index	SGD

For the Liquid Swiss Bond and Canadian bond universes indices, only domestic sovereign bonds of the index issued in local currency of the underlying index are eligible, foreign currency sovereign issues are excluded.

The eligible country universe comprises 27 countries:

- **North America:** Canada, United States
- **Europe:** Austria, Belgium, Croatia, Denmark, Finland, France, Germany, Greece, Ireland, Italy, Lithuania, Luxembourg, Netherlands, Norway, Portugal, Slovakia, Slovenia, and Spain, Sweden, Switzerland and the United Kingdom.
- **Asia-Pacific:** Australia, Japan, New Zealand, and Singapore

Constituent Selection

The VettaFi Global Developed Government Bond Index is a composite index. The bond selection process consists of rule-based inclusion criteria based on its underlying components. The global index directly incorporates the constituents of the above underlying benchmark indices.

Related Indices

VettaFi G7 Government Bond Index: Sub-index derived from the VettaFi Global Developed Government Bond Index universe. The VettaFi G7 Government Bond Index covers sovereign bonds denominated in issued by the United States, the United Kingdom, Canada, Japan, Germany, Italy, and France.

Bond Pricing

The index is calculated each trading day using bid pricing.

Constituent Weightings

Constituents are market-capitalization weighted. Regardless of the underlying index's base currency, the market value of all constituents is converted into USD—the target currency of the index—to determine their weights.

Index Maintenance

Rebalancing and Reconstitution

Index compositions are updated once a month on the last business day of the previous month and take effect on the first business day of the month. This composition remains constant throughout the month.

Semi-Annual Universe Review

VettaFi conducts a semi-annual review of the eligible developed market universe and underlying benchmark indices in June and December each year. Any additions, removals, or country classification changes resulting from the June review take effect at the September rebalance (effective the first business day of September), and any changes resulting from the December review take effect at the March rebalance (effective the first business day of March).

Corporate Actions

Please refer to the Fixed Index Maintenance Policy document for information on Corporate Action processing.

Index Information

Index history availability, base dates and base values are shown in the table below.

Index	Base Date	Base Value	Price Index	Total Return Index
VettaFi Global Developed Government Bond Index	1999-12-31	100	VDGIPR	VDGITR
VettaFi G7 Government Bond Index	1999-12-31	100	VG7GPR	VG7GTR

Methodology Updates and Changes

Date	Version	Previous	New
November 2026	1.0.0		Initial Version of the index

Index Calculation

Please refer to the Fixed Income Index Maintenance Policy document for information on index calculations.

Index Governance

The index is governed and managed by a VettaFi Index Committee for the purpose of meeting the goals of the index. For more information, please refer to the Index Governance document.

Index Policies

Please refer to the Index Policies document for information regarding Announcements, Holiday Schedules, Unexpected Exchange Closures, and Recalculation Policy.

Contact Information

For any questions regarding an index, please contact: index.production@vettafi.com

Disclaimer

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