

FTSE G7 and EMU Government Bond Index - Developed Markets

Sovereign | Multi-Currency

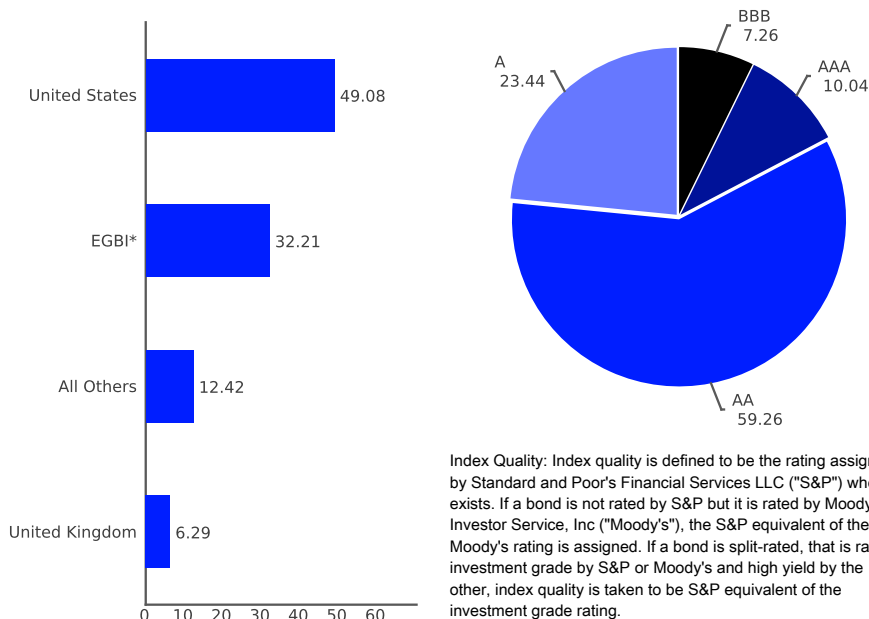
The FTSE G7 and EMU Government Bond Index - Developed Markets Index includes all G7 and EMU markets from the World Government Bond Index (WGBI). The index measures the performance of fixed-rate, local currency, investment-grade sovereign bonds.

INDEX PROFILE

Description	# of Issues	Par Amount*	Market Value*	Market Weight (%)	Average Coupon (%)	Average Life (Years)	Yield to Maturity (%)	Effective Duration	OAS (bps)
FTSE G7 and EMU Government Bond Index - Developed Markets	1,125	31,770.89	29,150.12	100.00	2.75	9.64	3.73	6.77	4

* In USD billions

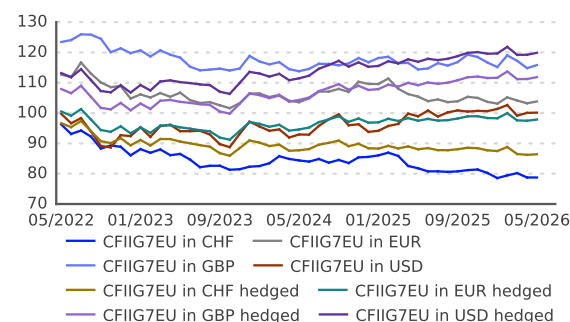
GEOGRAPHICAL AND QUALITY COMPOSITION (Market Weight %)



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.

* The FTSE 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, Portugal and Spain

HISTORICAL INDEX LEVEL (Unhedged)



	Return*	Standard Deviation*
CFIIG7EU in CHF	-5.12	5.58
CFIIG7EU in EUR	-2.38	5.76
CFIIG7EU in GBP	-1.66	5.04
CFIIG7EU in USD	0.06	8.23
CFIIG7EU in CHF hedged	-2.91	5.29
CFIIG7EU in EUR hedged	-0.86	5.35
CFIIG7EU in GBP hedged	0.70	5.37
CFIIG7EU in USD hedged	1.24	5.33

* Annualized Since Base Date (in %)

ANNUALIZED RETURNS (in %)

	USD		EUR		GBP		CHF	
	Unhedged	Hedged	Unhedged	Hedged	Unhedged	Hedged	Unhedged	Hedged
YTD*	-0.50	0.26	0.13	-0.50	-0.72	0.26	-1.87	-1.48
1 Year	1.22	2.54	-1.53	0.41	1.27	2.42	-3.73	-1.86
2 Years	3.80	3.71	0.12	1.71	0.89	3.55	-3.39	-0.76
3 Years	2.12	2.85	-0.91	0.89	-0.70	2.55	-3.08	-1.56

* Not annualized

DESIGN CRITERIA AND CALCULATION METHODOLOGY

Coupon:	Fixed-rate
Minimum Maturity:	At least one year
Minimum Market Size:	Entry – The outstanding amount of a market’s eligible issues must total at least USD 50 billion, EUR 40 billion and JPY 5 trillion for the market to be considered eligible for inclusion. Exit – To remain eligible for the index, a market must maintain a minimum market size of at least half of all the entry-level market size criteria.
Minimum Issue Size:	Canada – CAD 2.5 billion (excludes Bank of Canada secondary market purchases) Eurozone Markets – EUR 2.5 billion Japan – JPY 500 billion; 20+ year bonds: JPY 450 billion (excludes Bank of Japan holdings and Ministry of Finance buybacks) United Kingdom – GBP 2 billion (excludes Bank of England holdings) United States – USD 5 billion public amount outstanding (excludes Federal Reserve holdings)
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
Composition:	Sovereign debt denominated in the domestic currency. Eligible security types by market are listed in the below table. Variable rate, floating rate, fixed-to-floating rate, index-linked, retail directed, bills, stripped zero coupon, convertibles, savings, and private placements are excluded.
Weighting:	Market capitalization
Rebalancing:	Once a month on the last business day of the month (pricing as of the last business day of the monthly and settlement as of the last calendar day of the month.)
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)
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, 2014

VENDOR CODES

Bloomberg SBI <GO>; SBBI <GO>

CFIIG7ES	FTSE G7 and EMU Government Bond Index – Developed Markets, in CHF terms
CFIIG7EE	FTSE G7 and EMU Government Bond Index – Developed Markets, in EUR terms
CFIIG7EG	FTSE G7 and EMU Government Bond Index – Developed Markets, in GBP terms
CFIIG7EU	FTSE G7 and EMU Government Bond Index – Developed Markets, in USD terms
CFII7ESC	FTSE G7 and EMU Government Bond Index – Developed Markets, currency-hedged in CHF terms
CFII7EEC	FTSE G7 and EMU Government Bond Index – Developed Markets, currency-hedged in EUR terms
CFII7EGC	FTSE G7 and EMU Government Bond Index – Developed Markets, currency-hedged in GBP terms
CFII7EUC	FTSE G7 and EMU Government Bond Index – Developed Markets, currency-hedged in USD terms

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