

FTSE Japanese Government Bond 7-10 Years Index

Sovereign | Japanese Yen

The FTSE Japanese Government Bond 7-10 Years Index (JGB 7-10 Years) measures the performance of the Japanese government bonds with maturity greater than or equal to 7 years and less than 10 years that are in the FTSE World Government Bond Index (WGBI).

INDEX PROFILE

Description	# of Issues	Par Amount*	Market Value*	Market Weight (%)	Average Coupon (%)	Average Life (Years)	Yield to Maturity (%)	Effective Duration
JGB 7-10 Years	37	70,591.37	69,629.77	100.00	1.20	8.83	1.38	8.41

* In JPY billions

HISTORICAL INDEX LEVEL (in JPY)



ANNUALIZED RETURNS (in %)

	JPY
	Unhedged
YTD*	-2.68
1 Year	-4.33
3 Years	-2.00
5 Years	-1.41
Since Inception	3.63

* Not annualized

DESIGN CRITERIA AND CALCULATION METHODOLOGY

Coupon:	Fixed-rate
Minimum Maturity:	Greater than or equal to 7 years and less than 10 years
Weighting:	Market capitalization
Rebalancing:	Once a month at month end
Reinvestment of Cash Flow:	Intra-month cash flows from interest and principal payments are not reinvested as part of monthly index total return calculations.
Pricing:	LSEG Pricing Service
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.
Fixing Date:	Each month, the upcoming month's index constituents are "fixed" on the profile fixing date. Each year's scheduled fixing dates are published on the website.
Base Date:	December 31, 2005

VENDOR CODES

CFIIJG70 FTSE Japanese Government Bond 7-10 Years Index, in JPY terms

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