

FTSE Swiss Broad Investment-Grade Bond 0+ Years Index

Multi-Sector | Swiss Franc

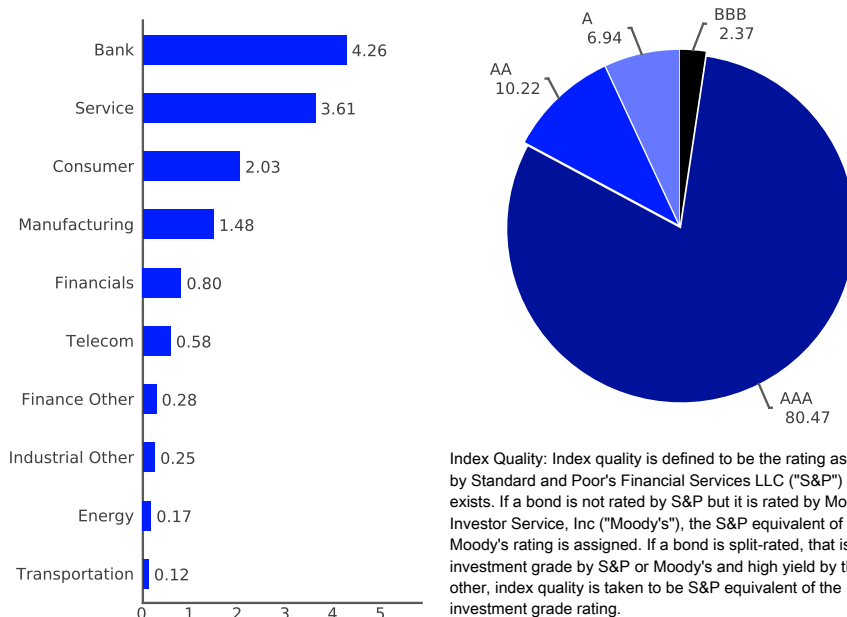
The FTSE Swiss Broad Investment-Grade Bond 0+ Years Index (CHBIG0+) tracks the universe of securities that meet the eligibility criteria for the flagship FTSE Swiss Broad Investment-Grade Bond Index (CHBIG). The CHBIG is the currency sub-index of the FTSE Pan-European Broad Investment-Grade Bond Index comprised of CHF-denominated bonds. It measures the performance of government, government-sponsored, collateralized, and corporate bonds, denominated in Swiss Franc issued in the domestic and international markets.

INDEX PROFILE

Description	# of Issues	Par Amount*	Market Value*	Market Weight (%)	Average Coupon (%)	Average Life (Years)	Yield to Maturity (%)	Effective Duration	OAS (bps)
CHBIG0+	442	292.33	307.05	100.00	1.12	7.63	0.42	7.35	35
1-3 Years	95	57.89	59.70	19.44	1.31	2.09	0.17	2.04	35
3-5 Years	92	54.90	56.08	18.27	0.77	3.98	0.33	3.90	41
5-7 Years	67	37.75	39.04	12.71	0.99	6.04	0.50	5.86	46
7-10 Years	62	41.90	44.61	14.53	1.29	8.30	0.53	7.91	37
10+ Years	89	73.85	81.28	26.47	1.19	17.64	0.64	16.22	25
Govt/Govt Sponsored	86	99.18	109.68	35.72	1.50	10.65	0.28	10.12	12
Collateralized	252	152.58	155.65	50.69	0.85	6.66	0.46	6.35	42
Corporate	104	40.57	41.72	13.59	1.22	3.94	0.62	3.77	68

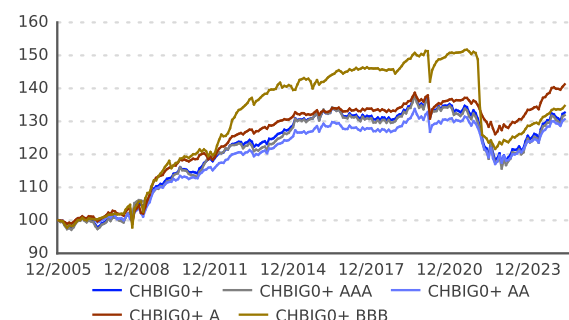
* In CHF billions

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.

HISTORICAL INDEX LEVEL (Unhedged)



	Return*	Standard Deviation*
CHBIG0+	1.47	3.12
CHBIG0+ AAA	1.43	3.40
CHBIG0+ AA	1.39	2.75
CHBIG0+ A	1.79	2.76
CHBIG0+ BBB	1.55	4.31

* Annualized Since Base Date (in %)

ANNUALIZED RETURNS (in %)

	CHBIG0+	CHBIG	PEUBIG	WorldBIG
	CHF Unhedged	CHF Unhedged	CHF Unhedged	CHF Unhedged
YTD*	0.42	0.42	0.14	-4.60
1 Year	6.40	6.75	0.08	-2.69
5 Years	-0.11	-0.17	-4.32	-4.64
10 Years	0.14	0.16	-1.00	-0.52

* Not annualized

TOP 10 ISSUERS (By Market Weight)

Description	# of Issues	Par Amount*	Market Value*	Market Weight (%)	Average Coupon (%)	Average Life (Years)	Yield to Maturity (%)	Effective Duration	OAS (bps)
PFANDBRIEFBANK SCHWEIZERISCHER H	147	109.92	112.92	30.21	0.96	7.97	0.52	7.49	43
SWITZERLAND	22	89.89	101.66	27.20	1.57	11.86	0.20	11.21	1
PFANDBRIEFZENTRALE DER SCHWEIZER	84	66.37	66.79	17.87	0.60	5.00	0.37	4.86	40
NESTLE SA	12	6.43	6.86	1.84	1.61	5.76	0.59	5.43	57
ROCHE HOLDING AG	9	5.14	5.24	1.40	0.86	4.56	0.46	4.41	49
ZURICH, KANTON	9	3.62	3.72	0.99	0.92	10.16	0.52	9.53	32
GENEVE, CANTON DE	9	3.83	3.69	0.99	0.56	13.07	0.50	11.58	36
LUZERN, KANTON	8	3.46	3.52	0.94	0.90	8.64	0.79	8.19	65
NOVARTIS AG	5	3.17	3.34	0.89	1.37	5.94	0.56	5.66	53
DEUTSCHE BAHN AG	7	2.89	2.87	0.77	0.48	6.43	0.54	6.26	49

DESIGN CRITERIA AND CALCULATION METHODOLOGY

Coupon:	Fixed-rate, fixed-to-floating rate, zero coupon and fixed-rate bonds that step up according to a predetermined schedule
Currency:	CHF
Minimum Maturity:	At least one month
Minimum Size Outstanding:	CHF 300 million
Minimum Quality:	BBB- by S&P or Baa3 by Moody's
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
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, 2005

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