



FTSE EMU Government Bond 0+ Years Index

Sovereign | Euro

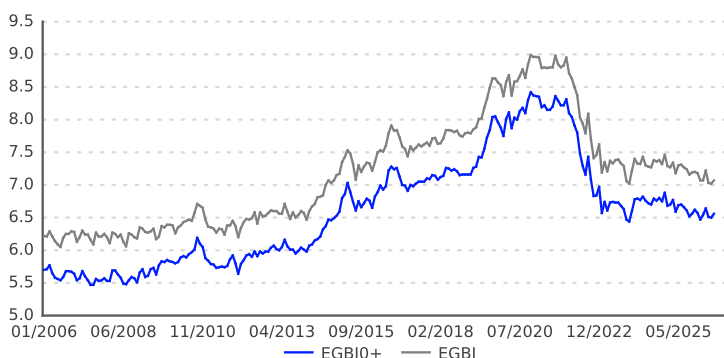
The FTSE EMU Government Bond 0+ Years Index (EGBI0+) tracks the universe of securities that meet the eligibility criteria for the flagship FTSE EMU Government Bond Index (EGBI) through to maturity. The EGBI measures the performance of fixed-rate, local currency, investment-grade sovereign bonds. It consists of the EMU-participating countries that meet specific entry criteria of the FTSE World Government Bond Index (WGBI). Sub-indices are available in any combination of country, maturity, and rating.

INDEX PROFILE

Description	# of Issues	Par Amount*	Market Value*	Market Weight (%)	Average Coupon (%)	Average Life (Years)	Yield to Maturity (%)	Effective Duration	OAS (bps)
EGBI0+	477	9,261.54	8,726.08	100.00	2.27	8.86	3.04	6.56	11
1-3 Months	8	135.45	137.20	1.57	1.98	0.17	2.29	0.17	1
3-6 Months	9	181.55	182.36	2.09	1.77	0.38	2.34	0.38	2
6-9 Months	9	202.21	200.79	2.30	0.90	0.66	2.43	0.65	2
9-12 Months	9	161.63	159.88	1.83	1.16	0.90	2.50	0.89	5
1-3 Years	84	1,859.88	1,855.00	21.26	2.06	1.99	2.59	1.92	4
3-5 Years	71	1,598.83	1,559.94	17.88	1.97	4.03	2.75	3.82	9
5-7 Years	58	1,136.64	1,090.07	12.49	2.03	6.04	2.97	5.60	15
7-10 Years	66	1,421.13	1,397.97	16.02	2.88	8.57	3.21	7.52	16
10+ Years	163	2,564.22	2,142.86	24.56	2.61	20.47	3.76	14.35	17
Austria	34	358.91	325.59	3.73	1.89	12.65	2.93	7.52	-4
Belgium	37	465.47	427.09	4.89	2.30	11.41	3.24	8.01	19
Finland	28	169.87	153.34	1.76	1.67	8.96	3.00	7.17	3
France	57	2,307.52	2,105.94	24.13	2.09	9.34	3.20	6.79	26
Germany	75	1,870.25	1,745.80	20.01	1.78	8.36	2.74	6.47	-16
Ireland	18	134.08	120.03	1.38	1.42	9.44	2.92	7.72	-10
Italy	106	2,000.56	1,978.43	22.67	3.09	7.67	3.18	5.74	29
Netherlands	26	403.81	370.97	4.25	1.68	9.72	2.86	7.61	-14
Spain	57	1,309.50	1,269.55	14.55	2.47	8.35	3.00	6.34	9
Portugal	22	182.17	174.29	2.00	2.32	8.15	2.96	6.50	3
Slovakia	18	62.31	57.93	0.66	2.35	8.66	3.25	6.93	29

* In EUR billions

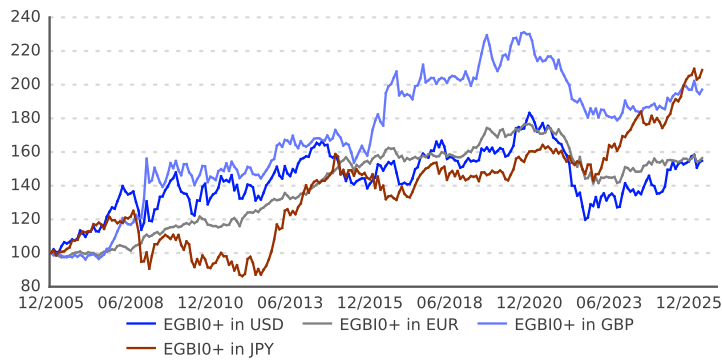
HISTORICAL EFFECTIVE DURATION



HISTORICAL YIELD TO MATURITY



HISTORICAL INDEX LEVEL (By Currency)



HISTORICAL INDEX LEVEL (in EUR)



ANNUALIZED RETURNS (in %)

	EUR		USD		GBP		JPY	
	Unhedged	Unhedged	Hedged	Unhedged	Hedged	Unhedged	Hedged	
YTD*	0.86	0.21	1.65	-0.00	1.62	1.78	0.30	
1 Year	0.77	3.58	2.87	3.63	2.76	14.27	-0.80	
3 Years	2.51	5.64	4.45	2.73	4.18	10.34	-0.61	
5 Years	-1.75	-2.66	0.09	-1.62	-0.39	4.92	-3.88	

* Not annualized

DESIGN CRITERIA AND CALCULATION METHODOLOGY

	EUR
Minimum Maturity:	At least one month
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:	EUR 2.5 billion
Minimum Quality:	Entry: A- by S&P and A3 by Moody's. Exit: Below BBB- by S&P and below 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
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:	Tradeweb FTSE Euro Government 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, 2005

VENDOR CODES

SBEGZL FTSE EMU Government Bond 0+ Years Index, in EUR terms

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