

# FTSE EMU Government Bond 0+ Years Index

Sovereign | Euro

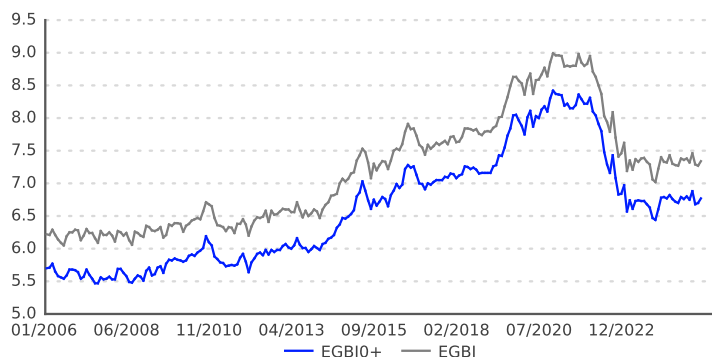
The FTSE EMU Government Bond 0+ Years Index (EGBI0+) tracks the universe of securities that meet the eligibility criteria for the flagship FTSE EMU Government Bond Index (EGBI) through to maturity. The EGBI measures the performance of fixed-rate, local currency, investment-grade sovereign bonds. It consists 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)
<b>EGBI0+</b>	<b>444</b>	<b>8,610.12</b>	<b>8,272.47</b>	<b>100.00</b>	<b>2.11</b>	<b>8.89</b>	<b>2.64</b>	<b>6.77</b>	<b>21</b>
1-3 Months	5	107.98	108.16	1.31	0.72	0.18	2.42	0.18	4
3-6 Months	10	190.54	191.70	2.32	1.66	0.36	2.38	0.35	7
6-9 Months	10	196.57	198.02	2.39	2.22	0.65	2.25	0.64	4
9-12 Months	9	197.80	196.30	2.37	1.20	0.91	2.18	0.89	2
1-3 Years	81	1,697.08	1,697.72	20.52	1.79	2.00	2.15	1.94	8
3-5 Years	67	1,464.29	1,458.95	17.64	2.03	4.03	2.34	3.82	17
5-7 Years	51	1,082.08	1,017.30	12.30	1.43	5.97	2.58	5.63	26
7-10 Years	58	1,237.41	1,249.01	15.10	2.78	8.46	2.82	7.49	27
10+ Years	153	2,436.38	2,155.31	26.05	2.49	20.50	3.28	14.71	33
Austria	34	334.43	310.27	3.75	1.75	12.80	2.56	8.07	8
Belgium	35	446.52	424.01	5.13	2.13	11.26	2.75	8.16	22
Finland	27	153.08	140.91	1.70	1.47	8.75	2.54	7.13	8
France	56	2,131.72	1,995.08	24.12	1.89	9.45	2.74	7.06	30
Germany	72	1,706.25	1,635.45	19.77	1.57	8.16	2.22	6.68	-20
Ireland	18	131.99	120.56	1.46	1.23	9.64	2.49	8.05	-1
Italy	102	1,911.80	1,909.33	23.08	2.97	7.87	2.93	5.92	51
Netherlands	24	378.30	353.82	4.28	1.42	9.66	2.42	7.89	-7
Spain	57	1,259.44	1,231.31	14.88	2.32	8.34	2.71	6.42	28
Portugal	20	168.49	163.80	1.98	2.28	8.14	2.56	6.60	13

\* In EUR billions

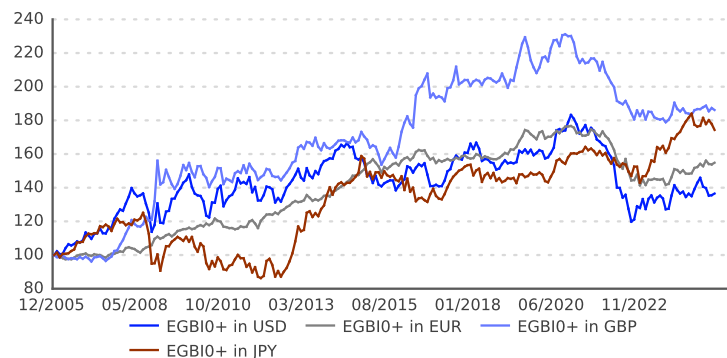
## HISTORICAL EFFECTIVE DURATION



## HISTORICAL YIELD TO MATURITY



## HISTORICAL INDEX LEVEL (By Currency)



## HISTORICAL INDEX LEVEL (in EUR)



	Return*	Standard Deviation*
EGBI0+ in USD	1.64	10.20
EGBI0+ in EUR	2.31	4.54
EGBI0+ in GBP	3.29	9.25
EGBI0+ in JPY	2.94	10.97

\* Annualized Since Inception (in %)

	Return*	Standard Deviation*
EGBI0+	2.31	4.54
EGBI	2.43	4.96

\* in EUR, Annualized Since Inception (in %)

## ANNUALIZED RETURNS (in %)

	EUR	USD		GBP		JPY	
	Unhedged	Unhedged	Hedged	Unhedged	Hedged	Unhedged	Hedged
YTD*	0.50	0.93	0.74	0.39	0.77	-3.22	0.05
1 Year	4.02	-0.03	5.71	0.43	5.48	0.65	0.03
3 Years	-2.31	-4.78	-0.29	-2.75	-1.04	4.14	-5.22
5 Years	-2.25	-3.31	-0.69	-3.04	-1.23	3.37	-3.89

\* 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 <a href="#">Fixed Income Country Classification   LSEG</a>
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

## VENDOR CODES

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

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