



FTSE World Government Bond Index - Developed Markets 1-3 Years Capped Select Index

Sovereign | Multi-Currency

The FTSE World Government Bond Index – Developed Markets 1-3 Years Capped Select Index (“Index”) measures the performance of fixed-rate, local currency, investment-grade sovereign bonds in the FTSE World Government Bond Index – Developed Markets (WGBI-DM) excluding the United States.

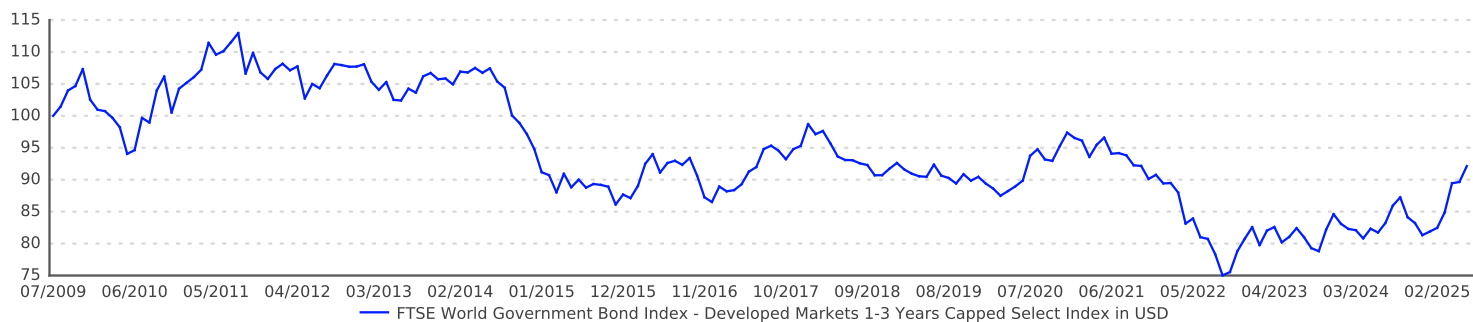
The market capitalization-based weights of each individual country in the FTSE World Government Bond Index – Developed Markets 1-3 Years Capped Select Index are capped at 21%. Furthermore, the total market weights of the countries with more than 4.6% market weight in the index cannot exceed 47% of the total index weight. After the country weights are determined, constituents within each country are assigned weights in proportion to their market capitalization.

INDEX PROFILE

Description	# of Issues	Par Amount*	Market Value*	Market Weight (%)	Average Coupon (%)	Average Life (Years)	Yield to Maturity (%)	Effective Duration	OAS (bps)
FTSE World Government Bond Index - Developed Markets 1-3 Years Capped Select Index	162	564.56	564.88	100.00	1.85	2.00	2.18	1.92	3

* In USD billions

HISTORICAL INDEX LEVEL (Unhedged)



ANNUALIZED RETURNS (in %)

	USD
	Unhedged
YTD*	13.30
1 Year	12.73
3 Years	4.38
5 Years	0.50

* Not annualized

CUMULATIVE RETURNS (in %)

	USD
	Unhedged
YTD*	13.30
1 Year	12.73
3 Years	13.74
5 Years	2.54

DESIGN CRITERIA AND CALCULATION METHODOLOGY

Coupon:	Fixed-rate
Minimum Maturity:	At least one year and less than 3 years
Minimum Issue Size:	Varies by market
Minimum Credit Quality:	Entry: A- by S&P and A3 by Moody's. Exit: Below BBB- by S&P and Baa3 by Moody's
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 subject to following caps: - individual country is capped at 21% - total market weights of the countries with more than 4.6% market weight in the index cannot exceed 47% of the total index weight After the country weights are determined, constituents within each country are assigned weights in proportion to their market capitalization.
Rebalancing:	Once a month on the last business day of the month
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 except for: - 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) - Israel (provided by the Tel Aviv Stock Exchange) ¹ - Singapore (provided by the Monetary Authority of Singapore).
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:	July 31, 2009

¹ Trading calendar for Israel is Sunday-Thursday. Since index performance is calculated based on a Monday-Friday calendar, Friday pricing will be rolled from Thursday's closes. If Israel's last trading day of the month is a Sunday, the end-of-month pricing will be rolled from Thursday's closes.

VENDOR CODES

CFIIWCS1 FTSE World Government Bond Index - Developed Markets 1-3 Years Capped Select Index, in USD terms

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