

# FTSE Euro Broad Investment-Grade Bond 0+ Years Index

Multi-Sector | Euro

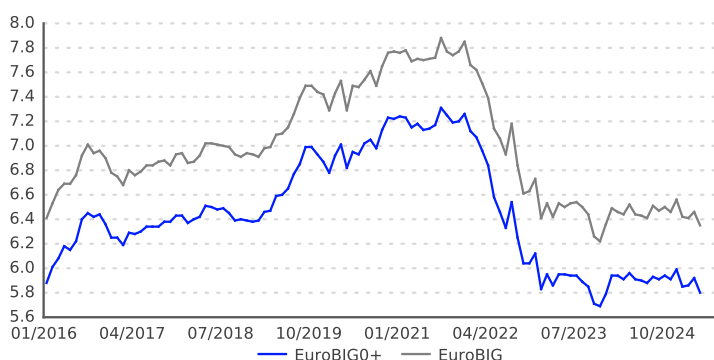
The FTSE Euro Broad Investment-Grade Bond 0+ Years Index (EuroBIG0+) tracks the universe of securities that meet the eligibility criteria for the flagship FTSE Euro Broad Investment-Grade Bond Index (EuroBIG) through to maturity. The FTSE Euro Broad Investment-Grade Bond Index is a multi-asset benchmark for investment-grade, Euro-denominated fixed income bonds. Introduced in 1999, the EuroBIG measures the performance of government, government-sponsored, collateralized, and corporate debt. Sub-indices are available in any combination of asset class, maturity, and rating.

## INDEX PROFILE

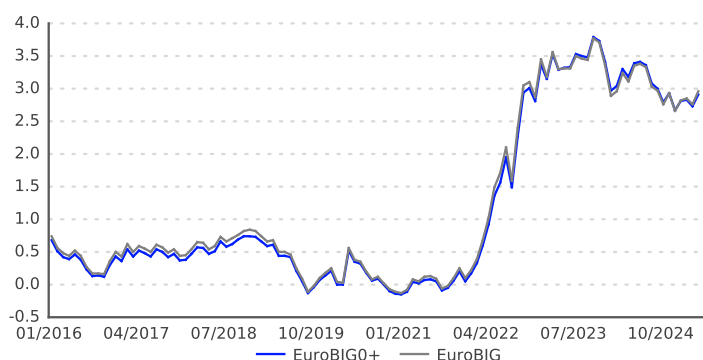
Description	# of Issues	Par Amount*	Market Value*	Market Weight (%)	Average Coupon (%)	Average Life (Years)	Yield to Maturity (%)	Effective Duration	OAS (bps)
<b>EuroBIG0+</b>	<b>7,493</b>	<b>15,857.70</b>	<b>15,033.82</b>	<b>100.00</b>	<b>2.09</b>	<b>7.55</b>	<b>2.91</b>	<b>5.80</b>	<b>36</b>
1-3 Months	130	262.21	264.07	1.76	1.22	0.16	2.55	0.16	27
3-6 Months	177	327.79	330.17	2.20	1.80	0.37	2.46	0.36	23
6-9 Months	166	356.71	358.82	2.39	2.05	0.61	2.37	0.60	18
9-12 Months	247	457.38	455.22	3.03	1.60	0.89	2.35	0.87	21
0-1 Year	720	1,404.10	1,408.27	9.37	1.69	0.56	2.42	0.55	22
1-3 Years	1,964	3,473.61	3,459.13	23.01	1.74	2.00	2.40	1.93	30
3-5 Years	1,758	3,060.53	3,015.51	20.06	2.08	4.00	2.71	3.78	39
5-7 Years	1,192	2,233.75	2,101.78	13.98	1.80	5.97	3.01	5.58	46
7-10 Years	1,051	2,284.20	2,236.30	14.88	2.79	8.42	3.26	7.45	40
10+ Years	808	3,401.52	2,812.82	18.71	2.35	19.75	3.66	14.24	35
Government Related	1,948	11,515.50	10,796.63	71.82	2.02	8.68	2.84	6.51	22
Covered	1,211	1,046.97	1,011.42	6.73	1.69	4.12	2.66	3.73	31
Corporate	4,332	3,294.23	3,224.76	21.45	2.47	4.70	3.23	4.09	83
Industrial	1,942	1,421.55	1,376.26	9.15	2.30	5.16	3.20	4.43	76
Utility	665	473.89	458.67	3.05	2.36	5.64	3.30	4.87	80
Finance	1,725	1,398.80	1,389.83	9.24	2.67	3.90	3.24	3.50	90

\* In EUR billions

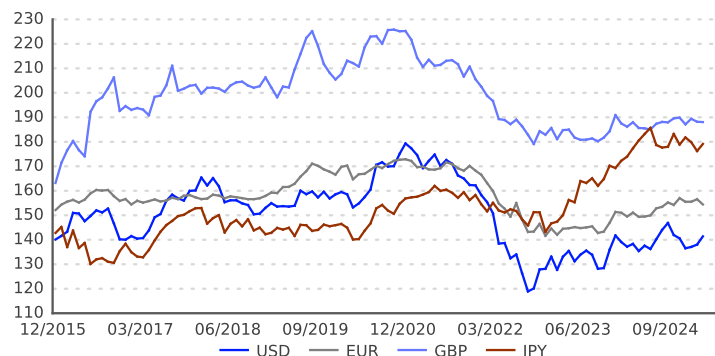
## HISTORICAL EFFECTIVE DURATION



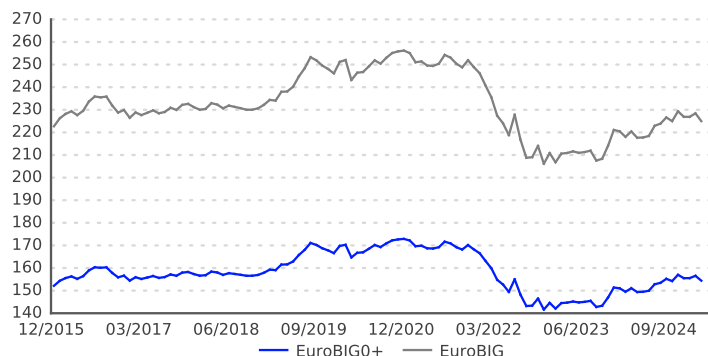
## HISTORICAL YIELD TO MATURITY



## HISTORICAL INDEX LEVEL (By Currency)



## HISTORICAL INDEX LEVEL (in EUR)



	Return*	Standard Deviation*
EuroBIG0+ in USD	0.10	8.91
EuroBIG0+ in EUR	0.16	4.59
EuroBIG0+ in GBP	1.55	7.44
EuroBIG0+ in JPY	2.48	7.66

\* Annualized Since Inception (in %)

	Return*	Standard Deviation*
EuroBIG0+	0.10	8.91
EuroBIG	0.05	9.19

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

## ANNUALIZED RETURNS (in %)

	EUR	USD		GBP		JPY	
	Unhedged	Unhedged	Hedged	Unhedged	Hedged	Unhedged	Hedged
YTD*	-0.72	3.57	-0.37	0.49	-0.30	-1.45	-1.41
1 Year	2.21	2.23	3.83	0.05	3.70	1.01	-1.55
3 Years	-1.16	-2.13	0.86	-1.48	0.17	4.92	-4.15
5 Years	-1.28	-1.59	0.28	-2.38	-0.23	5.03	-2.97

\* Not annualized

## DESIGN CRITERIA AND CALCULATION METHODOLOGY

Coupon:	Fixed-rate, including zero-coupon and fixed-to-float bonds
Currency:	EUR
Minimum Maturity:	At least one month. Fixed-to-floating rate bonds are removed one month prior to the fixed-to-floating rate start date.
Minimum Size Outstanding:	EMU Sovereigns: EUR 2.5 billion or the equivalent for the non-redenominated bonds Other: EUR 500 million or the equivalent for non-redenominated bonds
Minimum Quality:	BBB- by S&P or Baa3 by Moody's
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 except for: - EMU Government Bonds (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

SBEBZ FTSE Euro Broad Investment-Grade Bond 0+ Years Index, in EUR terms

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