

# FTSE EMU Government Bond Index (EGBI) 1-3 Years

Sovereign | Euro

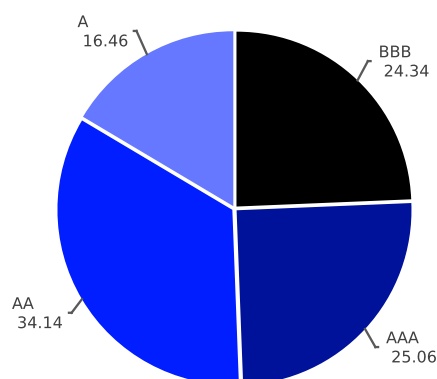
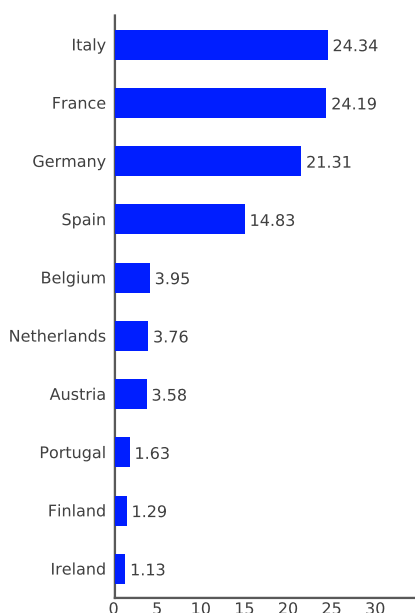
The FTSE EMU Government Bond Index (EGBI) 1-3 Years consists of EMU-participating countries that meet the FTSE World Government Bond Index (WGBI) criteria for market inclusion and with a maturity of 1-3 years.

## INDEX PROFILE

Description	# of Issues	Par Amount*	Market Value*	Market Weight (%)	Average Coupon (%)	Average Life (Years)	Yield to Maturity (%)	Effective Duration
<b>EGBI 1-3 Years</b>	<b>79</b>	<b>1,680.35</b>	<b>1,680.68</b>	<b>100.00</b>	<b>1.73</b>	<b>1.98</b>	<b>2.16</b>	<b>1.92</b>
Austria	5	60.19	60.17	3.58	1.65	2.08	2.21	2.02
Belgium	4	65.52	66.32	3.95	2.20	2.27	2.20	2.21
Finland	4	22.20	21.73	1.29	0.58	1.75	2.14	1.71
France	9	408.33	406.48	24.19	1.54	2.00	2.20	1.94
Germany	16	360.75	358.14	21.31	1.24	1.99	2.03	1.94
Ireland	2	19.39	19.05	1.13	0.68	1.52	2.13	1.49
Italy	22	405.08	409.02	24.34	2.36	1.96	2.24	1.87
Netherlands	4	63.08	63.11	3.76	1.48	2.00	2.10	1.96
Spain	10	249.12	249.23	14.83	1.79	1.92	2.16	1.85
Portugal	3	26.69	27.42	1.63	2.62	1.90	2.07	1.82

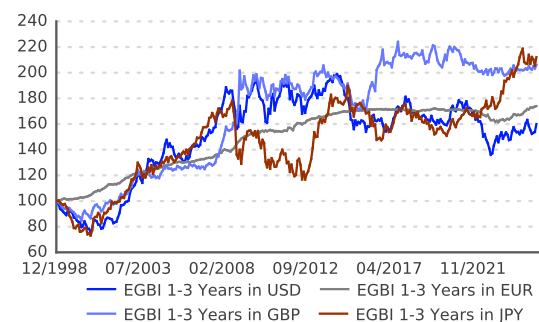
\* In EUR billions

## 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



	Return*	Standard Deviation*
EGBI 1-3 Years in USD	1.81	9.52
EGBI 1-3 Years in EUR	2.13	1.44
EGBI 1-3 Years in JPY	2.91	10.99
EGBI 1-3 Years in GBP	2.80	7.82

\* Annualized Since Base Date (in %)

ANNUALIZED RETURNS (in %)

	USD		EUR		JPY		GBP	
	Unhedged	Hedged	Unhedged	Hedged	Unhedged	Hedged	Unhedged	Hedged
YTD*	5.03	1.09	0.68	0.68	-0.07	0.04	1.90	1.13
1 Year	4.00	5.67	3.98	3.98	2.76	0.38	1.79	5.55
3 Years	0.12	3.05	1.11	1.11	7.33	-1.74	0.79	2.59
5 Years	0.07	1.89	0.38	0.38	6.81	-1.18	-0.73	1.53

\* Not annualized

DESIGN CRITERIA AND CALCULATION METHODOLOGY

Currency:	EUR
Minimum Maturity:	At least one year
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.
Accessibility:	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, 1998

VENDOR CODES

Bloomberg SBI <GO>; SBBI <GO>		Reuters	
EGBI 1-3 Years in USD	SBEG13EU <INDEX>	EGBI 1-3 Years in USD	.SBEG13EU
EGBI 1-3 Years in EUR	SBEG13U <INDEX>	EGBI 1-3 Years in EUR	.SBEG13U
EGBI 1-3 Years in JPY	SBGEG13YU <INDEX>	EGBI 1-3 Years in JPY	.SBGEG13YU

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