



# FTSE Japanese Broad Bond 0+ Years Index

Multi-Sector | Japanese Yen

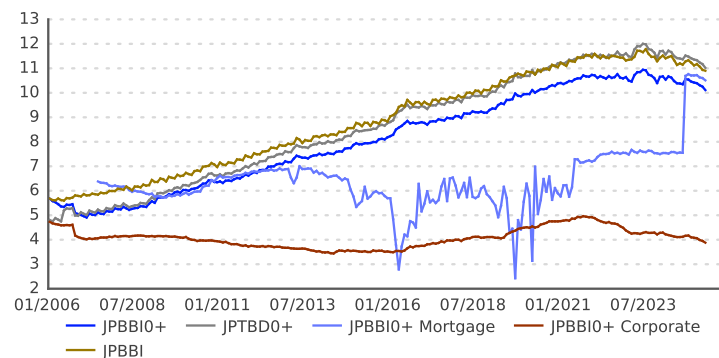
The FTSE Japanese Broad Bond 0+ Years Index (JPBBI0+) tracks the universe of securities that meet the eligibility criteria for the flagship FTSE Japanese Broad Bond Index through to maturity. The FTSE Japanese Broad Bond Index (JPBBI0+) is designed to measure the performance of Japanese Yen-denominated bonds issued in the Japanese Bond market. It includes fixed-rate securities issued in Japan that are accessible to Japanese institutional investors. The JPBBI0+ includes Japanese government bonds (JGB), government-related securities, mortgages and corporate debt. The index covers a broad array of asset classes and sub-indices are available in any combination of asset class, maturity, and rating.

## INDEX PROFILE

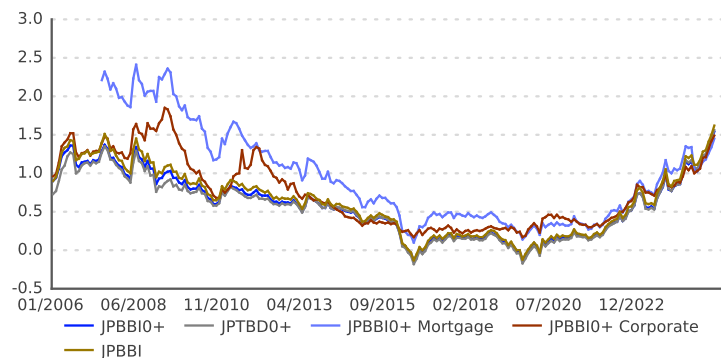
Description	# of Issues	Par Amount*	Market Value*	Market Weight (%)	Average Coupon (%)	Average Life (Years)	Yield to Maturity (%)	Effective Duration	OAS (bps)
<b>JPBBI0+</b>	<b>3,102</b>	<b>631,902.63</b>	<b>579,279.45</b>	<b>100.00</b>	<b>1.01</b>	<b>12.19</b>	<b>1.54</b>	<b>10.11</b>	<b>5</b>
Investment-Grade	1,972	591,750.73	540,758.58	93.35	1.02	12.67	1.54	10.52	1
AAA	177	13,585.04	12,393.24	2.14	0.65	12.03	1.43	10.38	-51
AA	27	1,285.40	1,228.70	0.21	0.81	4.86	1.48	4.23	48
A	1,703	574,285.49	524,570.87	90.56	1.03	12.75	1.54	10.58	2
BBB	65	2,594.80	2,565.78	0.44	1.25	2.65	1.74	2.53	90
High Yield/ Not Rated	1,130	40,151.90	38,520.86	6.65	0.84	5.02	1.58	4.36	58
Not-Rated	1,130	40,151.90	38,520.86	6.65	0.84	5.02	1.58	4.36	58
1-3 Months	78	8,478.92	8,484.84	1.46	0.36	0.18	0.56	0.18	19
3-6 Months	90	11,061.77	11,058.14	1.91	0.36	0.39	0.54	0.39	11
6-9 Months	94	12,121.64	12,121.94	2.09	0.43	0.66	0.65	0.65	14
9-12 Months	92	12,600.45	12,588.67	2.17	0.54	0.90	0.70	0.90	11
0-1 Year	354	44,262.78	44,253.59	7.64	0.43	0.57	0.62	0.57	13
1-3 Years	727	87,273.01	86,967.95	15.01	0.65	1.93	0.92	1.91	12
3-5 Years	650	75,720.66	75,239.30	12.99	0.94	4.07	1.15	3.99	12
5-7 Years	337	38,954.50	38,604.16	6.66	1.09	6.10	1.27	5.90	11
7-10 Years	375	80,993.84	79,675.32	13.75	1.20	8.79	1.42	8.36	4
10+ Years	659	304,697.84	254,539.12	43.94	1.16	20.51	2.11	17.57	-1
Government	1,463	562,172.10	512,619.10	88.49	1.04	12.97	1.55	10.76	1
JGB	301	531,572.89	483,464.45	83.46	1.05	13.28	1.56	11.02	0
Foreign Sovereign	30	1,279.70	1,270.34	0.22	1.24	2.83	1.62	2.67	77
Government Related	1,132	29,319.50	27,884.31	4.81	0.86	7.67	1.36	6.62	16
Collateralized	175	13,410.04	12,214.70	2.11	0.63	12.17	1.45	10.51	-51
Corporate	1,464	56,320.49	54,445.64	9.40	0.79	4.37	1.49	3.88	53
Finance	368	16,751.10	16,428.68	2.84	0.86	3.18	1.46	3.03	58
Industrial	750	27,825.00	26,703.76	4.61	0.73	4.75	1.48	4.05	52
Utility	346	11,744.39	11,313.19	1.95	0.86	5.18	1.54	4.73	50

\* In JPY billions

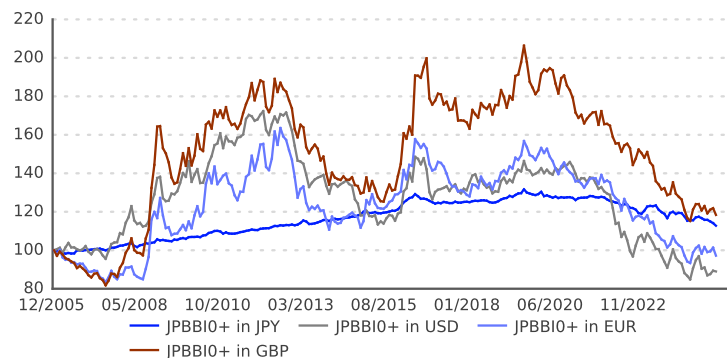
## HISTORICAL EFFECTIVE DURATION



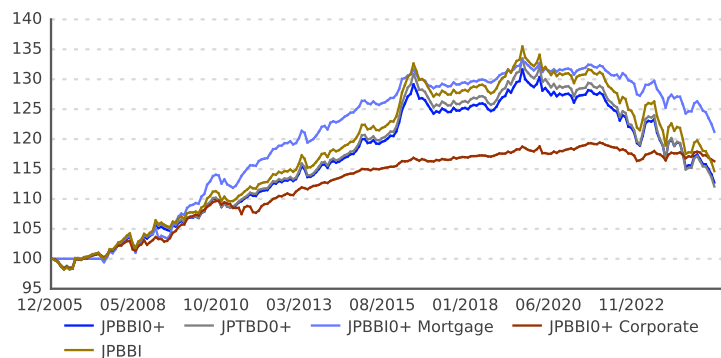
## HISTORICAL YIELD TO MATURITY



## HISTORICAL INDEX LEVEL (By Currency)



## HISTORICAL INDEX LEVEL (By Sector, in JPY)



	Return*	Standard Deviation*
JPBBIO+ in JPY	0.62	2.20
JPBBIO+ in USD	-0.60	10.48
JPBBIO+ in EUR	-0.15	12.36
JPBBIO+ in GBP	0.88	13.61

\* Annualized Since Inception (in %)

	Return*	Standard Deviation*
JPBBIO+	0.62	2.20
JGB0+	0.59	2.39
JPBBIO+ Mortgage	1.08	1.91
JPBBIO+ Corporate	0.79	1.12
JPBBI	0.71	2.41

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

## ANNUALIZED RETURNS (in %)

	JPY	USD		EUR		GBP	
	Unhedged	Unhedged	Hedged	Unhedged	Hedged	Unhedged	Hedged
YTD*	-2.63	2.34	-1.64	-1.90	-1.99	-0.71	-1.56
1 Year	-5.48	-4.34	-0.51	-4.36	-2.10	-6.38	-0.60
3 Years	-3.46	-9.95	1.21	-9.05	-0.70	-9.35	0.76
5 Years	-2.52	-8.67	0.47	-8.39	-1.01	-9.41	0.12

\* Not annualized

DESIGN CRITERIA AND CALCULATION METHODOLOGY

Coupon:	Fixed-rate, fixed-to-floating rate and zero-coupon
Currency:	JPY
Minimum maturity:	At least one month. Fixed-to-floating bonds are removed one month prior to the fixed-to-floating rate start date.
Minimum issue size:	JGB: JPY 500 billion; 20+ year bonds: JPY 450 billion (excludes Bank of Japan holdings and Ministry of Finance buybacks) Corporate, supranational, agency, regional government and collateralized: JPY 20 billion
Minimum credit quality:	BBB- by S&P, Baa3 by Moody's, or BBB- by R&I
Composition:	Securities included: Samurai bonds, FILP bonds, Pro-bonds, and only JHF Monthly MBS issued by Japan Housing Finance Agency (JHFA). Securities excluded: private placement, convertible, inflation-indexed securities, floating rate securities, fixed-rate perpetual bonds, GHLC MBS, JHF S-Series & T-Series MBS, and JGB for retail investors.
Weighting:	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:	JGB: LSEG Pricing Service bid-side 3:00 p.m. (Tokyo) JHFA MBS: LSEG Pricing Service bid-side 10:00 p.m. (Tokyo) Others: LSEG Pricing Service bid-side 6:00 p.m. (Tokyo)
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

SBJBIZ      FTSE Japanese Broad Bond 0+ Years Index, in JPY terms

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