



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

Sovereign | Euro

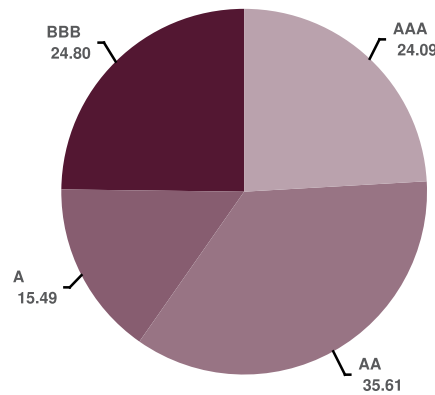
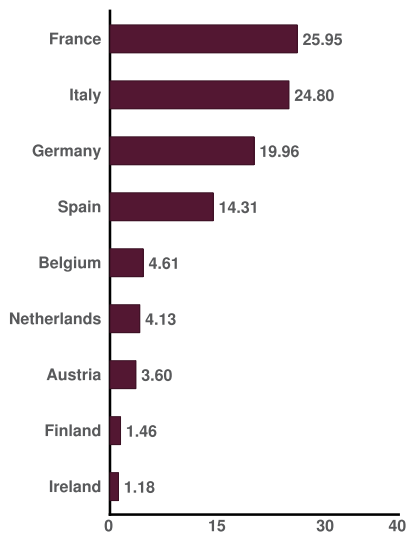
The FTSE EMU Government Bond Index (EGBI) 1-3 Years consists of EMU-participating countries that meet the FTSE World Government Bond Index (WGBI) criteria for market inclusion and with a maturity of 1-3 years.

INDEX PROFILE

Description	# of Issues	Par Amount*	Market Value*	Market Weight (%)	Average Coupon (%)	Average Life (Years)	Yield to Maturity (%)	Effective Duration
EGBI 1-3 Years	60	1,141.06	1,208.97	100.00	2.13	1.99	-0.38	1.95
Austria	3	39.22	43.48	3.60	3.68	1.90	-0.61	1.84
Belgium	3	49.78	55.68	4.61	3.99	2.00	-0.61	1.94
Finland	3	17.00	17.68	1.46	1.37	1.88	-0.64	1.87
France	9	296.62	313.72	25.95	1.70	2.13	-0.66	2.11
Germany	14	231.00	241.32	19.96	1.26	1.78	-0.73	1.77
Ireland	2	13.31	14.27	1.18	2.85	2.02	-0.54	1.97
Italy	15	285.41	299.86	24.80	2.54	2.03	0.36	1.98
Netherlands	3	46.70	49.97	4.13	2.26	1.89	-0.67	1.84
Spain	8	162.01	172.99	14.31	2.49	1.98	-0.39	1.95

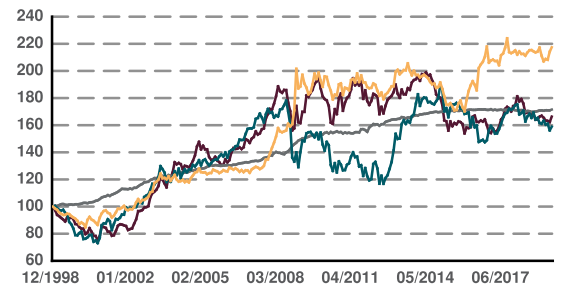
*In EUR billions.

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 (Unhedged)



--- EGBI 1-3 Years in USD --- EGBI 1-3 Years in EUR
 --- EGBI 1-3 Years in JPY --- EGBI 1-3 Years in GBP

	Return*	Standard Deviation*
EGBI 1-3 Years in USD	2.51	9.96
EGBI 1-3 Years in EUR	2.67	1.37
EGBI 1-3 Years in JPY	2.28	11.84
EGBI 1-3 Years in GBP	3.86	8.48

*Annualized Since Base Date (in %)

ANNUALIZED RETURNS (in %)

	USD		EUR		JPY		GBP	
	Unhedged	Hedged	Unhedged	Hedged	Unhedged	Hedged	Unhedged	Hedged
YTD*	0.03	1.97	0.41	0.41	-1.77	0.51	0.10	1.03
1 Year	-1.86	3.67	0.61	0.61	-4.54	0.79	1.80	1.85
3 Years	0.81	2.33	-0.02	-0.02	2.47	0.22	2.47	0.97
5 Years	-3.35	1.90	0.27	0.27	-2.16	0.40	2.52	1.15

*Not annualized.

DESIGN CRITERIA AND CALCULATION METHODOLOGY

Currency:	EUR
Maturity:	One to three years
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:	Limited to bonds and markets that are fully accessible to foreign investors
Weighting:	Market capitalization
Rebalancing:	Once a month at month end
Cash Reinvestment Rate:	At daily average of one-month Eurodeposit rate, calculated from actual scheduled payment date of cash flow through end of reporting period
Pricing:	Refinitiv
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>
 - EGBI 1-3 Years in EUR – SBEG13EU <INDEX>
 - EGBI 1-3 Years in USD – SBEG13U <INDEX>
 - EGBI 1-3 Years in JPY – SBEG13YU <INDEX>
- Reuters
 - EGBI 1-3 Years in EUR – .SBEG13EU
 - EGBI 1-3 Years in USD – .SBEG13U
 - EGBI 1-3 Years in JPY – .SBEG13YU

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