



# FTSE Eurodollar Bond Index

Multi-Sector | US Dollar

The FTSE Eurodollar Bond Index measures the performance of US Dollar-denominated bonds issued in the Eurodollar investment-grade bond market. Introduced in 1994, the index covers corporate bonds issued under rule 144A with registration rights, agency, supranational, government sponsored and government guaranteed bonds issued under US Rule 144A with or without registration rights, and securities issued under US Regulation-S without a corresponding 144A tranche. Sub-indices are available in any combination of asset class, maturity, and rating.

## INDEX PROFILE

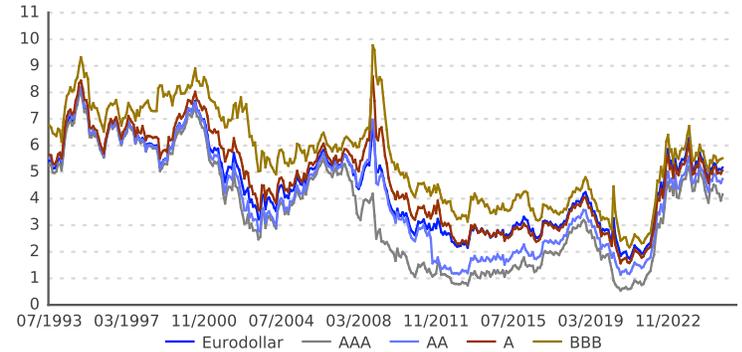
| Description       | # of Issues   | Par Amount*     | Market Value*   | Market Weight (%) | Average Coupon (%) | Average Life (Years) | Yield to Maturity (%) | Effective Duration | OAS (bps) |
|-------------------|---------------|-----------------|-----------------|-------------------|--------------------|----------------------|-----------------------|--------------------|-----------|
| <b>Eurodollar</b> | <b>10,238</b> | <b>9,667.62</b> | <b>9,076.27</b> | <b>100.00</b>     | <b>4.35</b>        | <b>10.61</b>         | <b>5.17</b>           | <b>6.44</b>        | <b>90</b> |
| AAA               | 336           | 654.34          | 631.04          | 6.95              | 3.40               | 6.02                 | 4.16                  | 4.34               | 9         |
| AA                | 861           | 992.33          | 917.69          | 10.11             | 3.88               | 11.40                | 4.74                  | 6.68               | 45        |
| A                 | 3,990         | 3,569.33        | 3,340.79        | 36.81             | 4.24               | 11.03                | 5.06                  | 6.74               | 76        |
| BBB               | 5,051         | 4,451.61        | 4,186.75        | 46.13             | 4.67               | 10.76                | 5.52                  | 6.47               | 123       |
| 1-3 Years         | 2,158         | 2,119.59        | 2,115.81        | 23.31             | 3.83               | 2.01                 | 4.54                  | 1.87               | 57        |
| 3-5 Years         | 1,889         | 1,870.60        | 1,865.35        | 20.55             | 4.34               | 4.11                 | 4.68                  | 3.65               | 74        |
| 5-7 Years         | 1,219         | 1,170.28        | 1,085.66        | 11.96             | 3.41               | 5.98                 | 5.00                  | 5.25               | 92        |
| 7-10 Years        | 1,428         | 1,383.74        | 1,397.27        | 15.39             | 5.30               | 8.62                 | 5.35                  | 6.77               | 106       |
| 10+ Years         | 3,544         | 3,123.40        | 2,612.19        | 28.78             | 4.62               | 22.94                | 6.03                  | 12.47              | 117       |

\* In USD billions

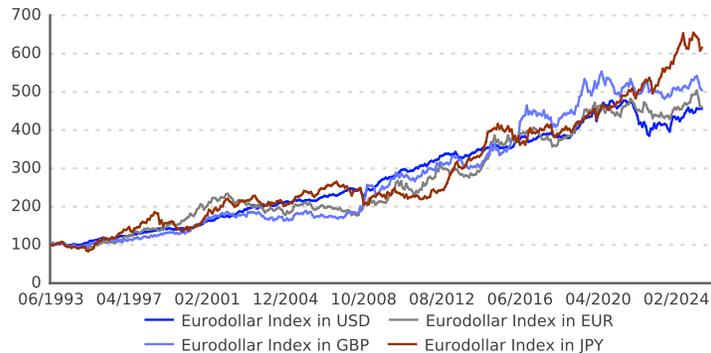
## HISTORICAL EFFECTIVE DURATION



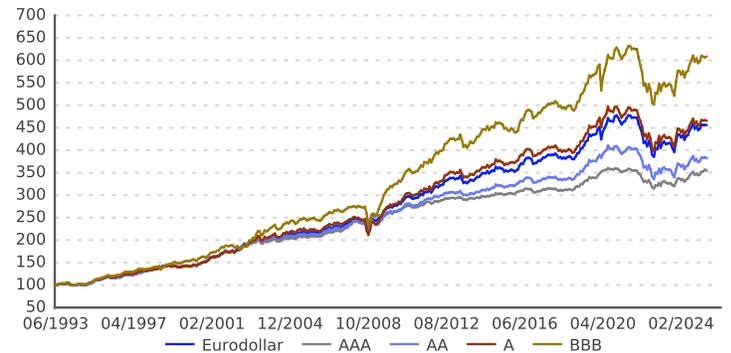
## HISTORICAL YIELD TO MATURITY



## HISTORICAL INDEX LEVEL (By Currency)



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



|                         | Return* | Standard Deviation* |            | Return* | Standard Deviation* |
|-------------------------|---------|---------------------|------------|---------|---------------------|
| Eurodollar Index in USD | 4.87    | 4.87                | Eurodollar | 4.87    | 4.87                |
| Eurodollar Index in EUR | 4.90    | 8.99                | AAA        | 4.04    | 3.43                |
| Eurodollar Index in GBP | 5.20    | 8.62                | AA         | 4.29    | 4.45                |
| Eurodollar Index in JPY | 5.86    | 9.96                | A          | 4.94    | 5.49                |
|                         |         |                     | BBB        | 5.82    | 6.27                |

\* Annualized Since Inception (in %)

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

### ANNUALIZED RETURNS (in %)

|         | USD      |        | EUR      |        | GBP      |        | JPY      |        |
|---------|----------|--------|----------|--------|----------|--------|----------|--------|
|         | Unhedged | Hedged | Unhedged | Hedged | Unhedged | Hedged | Unhedged | Hedged |
| YTD*    | 2.42     | 2.42   | -6.58    | 1.69   | -4.88    | 2.47   | -5.96    | 0.64   |
| 1 Year  | 5.75     | 5.75   | 1.13     | 3.85   | -0.16    | 5.49   | -2.90    | 0.33   |
| 3 Years | 2.81     | 2.81   | 0.84     | 0.52   | 0.51     | 1.96   | 6.82     | -2.72  |
| 5 Years | 0.28     | 0.28   | -0.13    | -1.54  | -1.45    | -0.39  | 6.32     | -3.30  |

\* Not annualized

### DESIGN CRITERIA AND CALCULATION METHODOLOGY

|                             |  |
|-----------------------------|--|
| Coupon:                     | Fixed-rate, fixed-to-floating rate, and zero coupon  |
| Currency:                   | USD  |
| Minimum Maturity:           | At least one year<br>Fixed-to-floating rate bonds are removed one year prior to the fixed-to-floating rate start date.   |
| Minimum Size Outstanding    | US agency/supranational: USD 1 billion<br>Government/government-guaranteed/government-sponsored: USD 500 million<br>Corporate/financial/asset-backed: USD 250 million  |
| Minimum Quality:            | BBB- by S&P or Baa3 by Moody's   |
| 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.<br>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:                  | June 30, 1993  |

### VENDOR CODES

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