



# FTSE Pan-European Broad Investment-Grade Bond 0+ Years Index

Multi-Sector | Multi-Currency

The FTSE Pan-European Broad Investment-Grade Bond 0+ Years Index (PEUBIG0+) tracks the universe of securities that meet the eligibility criteria for the flagship FTSE Pan-European Broad Investment-Grade Bond Index (Pan-European BIG) through to maturity. The Pan-European BIG is a multi-sector, multi-currency benchmark tracking government, government-sponsored, collateralized, and corporate bonds, denominated in Euro (EUR), Swiss Franc (CHF) and UK Sterling (GBP), irrespective of market of issue.

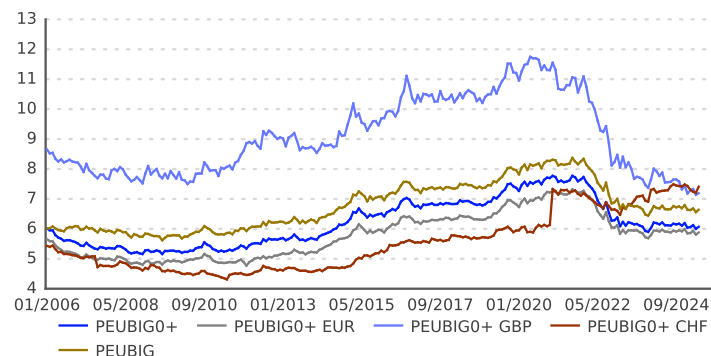
The Pan-European BIG comprises the FTSE Pan-European Euro Broad Investment-Grade Bond Index (PEUBIG\_EUR), the FTSE Swiss Broad Investment-Grade Bond Index (CHBIG), and the FTSE UK Broad Investment-Grade Bond Index (UKBIG), which form the currency sub-indices tracking Euro (EUR), Swiss Franc (CHF) and UK Sterling (GBP) respectively. Sub-indices are available in any combination of asset class, maturity, rating and currency.

## INDEX PROFILE

Description	# of Issues	Par Amount*	Market Value*	Market Weight (%)	Average Coupon (%)	Average Life (Years)	Yield to Maturity (%)	Effective Duration	OAS (bps)
<b>PEUBIG0+</b>	<b>9,122</b>	<b>18,775.58</b>	<b>17,849.39</b>	<b>100.00</b>	<b>2.22</b>	<b>8.17</b>	<b>2.87</b>	<b>6.07</b>	<b>40</b>
EUR	7,544	15,975.60	15,341.03	85.95	2.11	7.57	2.68	5.88	41
GBP	1,143	2,491.28	2,184.76	12.24	3.11	12.05	4.54	7.19	32
CHF	435	308.70	323.61	1.81	1.12	7.70	0.50	7.41	34
AAA	2,105	4,459.05	4,293.90	24.06	1.59	6.88	2.24	5.77	6
AA	1,536	6,967.98	6,331.83	35.47	2.10	10.66	3.06	7.30	22
A	2,370	3,236.78	3,151.53	17.66	2.39	6.83	2.91	5.43	58
BBB	3,111	4,111.77	4,072.13	22.81	2.99	6.40	3.21	4.95	89
1-3 Months	153	295.30	297.66	1.67	1.33	0.15	2.62	0.15	40
3-6 Months	217	422.01	425.96	2.39	2.31	0.40	2.62	0.39	34
6-9 Months	242	375.54	376.93	2.11	1.87	0.62	2.40	0.60	34
9-12 Months	298	590.26	588.37	3.30	1.60	0.87	2.21	0.85	23
0-1 Year	910	1,683.11	1,688.93	9.46	1.79	0.57	2.43	0.56	31
1-3 Years	2,348	3,910.59	3,911.85	21.92	1.87	2.01	2.32	1.94	36
3-5 Years	2,068	3,491.12	3,471.40	19.45	2.21	3.98	2.59	3.76	45
5-7 Years	1,366	2,488.82	2,371.57	13.29	1.87	5.97	2.85	5.58	50
7-10 Years	1,219	2,678.18	2,669.71	14.96	2.92	8.41	3.14	7.42	42
10+ Years	1,211	4,523.76	3,735.94	20.93	2.49	20.63	3.74	14.37	34
Government	2,359	13,715.76	12,885.80	72.19	2.15	9.36	2.81	6.79	22
Domestic Sovereign	537	10,608.11	9,977.56	55.90	2.24	9.74	2.81	6.98	17
Foreign Sovereign	199	238.51	221.25	1.24	2.83	8.54	3.90	5.87	159
Government Related	1,623	2,869.14	2,687.00	15.05	1.76	8.04	2.71	6.15	29
Collateralized	1,509	1,259.44	1,233.56	6.91	1.59	4.43	2.20	4.08	38
Corporate	5,254	3,800.39	3,730.03	20.90	2.68	5.12	3.32	4.24	101
Finance	2,144	1,647.40	1,641.39	9.20	2.89	4.18	3.37	3.57	110
Industrial	2,273	1,582.71	1,534.89	8.60	2.45	5.60	3.21	4.58	92
Utility	837	570.28	553.74	3.10	2.75	6.53	3.50	5.26	98

\* In EUR billions

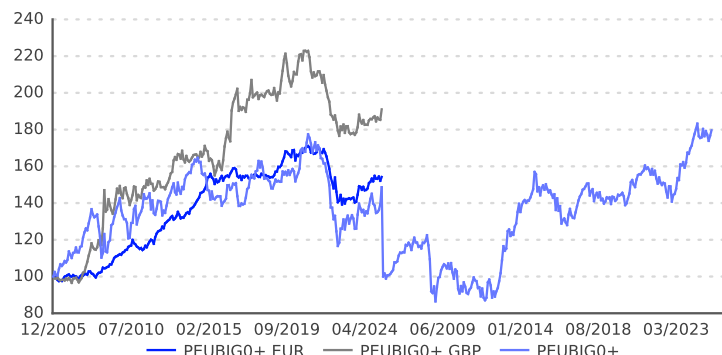
## HISTORICAL EFFECTIVE DURATION



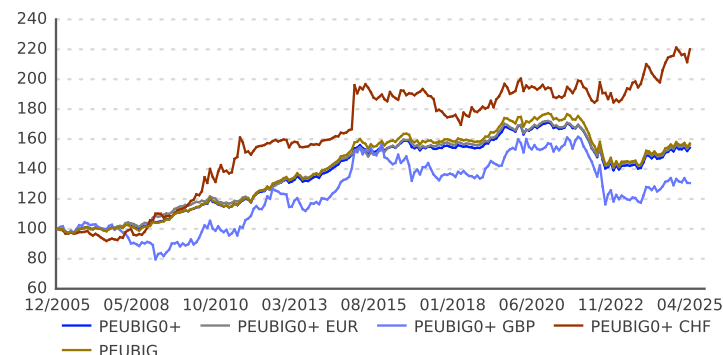
## HISTORICAL YIELD TO MATURITY



## HISTORICAL INDEX LEVEL (By Currency)



## HISTORICAL INDEX LEVEL (in EUR)



	Return*	Standard Deviation*
PEUBIG0+ in USD	2.07	9.77
PEUBIG0+ in EUR	2.27	4.21
PEUBIG0+ in GBP	3.40	8.08
PEUBIG0+ in JPY	3.08	10.61

\* Annualized Since Inception (in %)

	Return*	Standard Deviation*
PEUBIG0+	2.27	4.21
PEUBIG0+ EUR	2.33	3.94
PEUBIG0+ GBP	1.39	9.55
PEUBIG0+ CHF	4.16	7.97
PEUBIG	2.36	4.59

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

## ANNUALIZED RETURNS (in %)

	USD		EUR		GBP		JPY	
	Unhedged	Hedged	Unhedged	Hedged	Unhedged	Hedged	Unhedged	Hedged
YTD*	10.43	1.46	0.59	0.88	3.54	1.50	0.23	0.01
1 Year	11.58	6.46	4.96	4.69	4.60	6.30	1.14	1.05
3 Years	2.60	2.00	0.08	-0.05	0.50	1.31	5.94	-3.13
5 Years	-0.76	-0.09	-1.49	-1.68	-1.89	-0.59	5.13	-3.39

\* Not annualized

DESIGN CRITERIA AND CALCULATION METHODOLOGY

Coupon:	Fixed-rate, fixed-to-floating rate, zero coupon and fixed-rate bonds that step up according to a predetermined schedule
Currency:	EUR, GBP, CHF
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	Sovereign: <ul style="list-style-type: none"> <li>- Eurozone: EUR 2.5 billion</li> <li>- Switzerland: CHF 4 billion</li> <li>- United Kingdom: GBP 2 billion (excludes Bank of England holdings)</li> </ul> Other: <ul style="list-style-type: none"> <li>- Eurozone: EUR 500 million</li> <li>- Switzerland: CHF 300 million</li> <li>- United Kingdom: GBP 300 million</li> </ul>
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 bid-side pricing, 4:15 p.m. (London) except for: <ul style="list-style-type: none"> <li>- UK Government Bonds (Tradeweb FTSE UK Gilt Benchmark Closing Prices)</li> <li>- EMU Government Bonds (Tradeweb FTSE Euro Government Benchmark Closing Prices)</li> </ul>
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

SBHEEUZU	FTSE Pan-European Broad Investment-Grade Bond 0+ Years Index, in USD terms
SBPEBGZE	FTSE Pan-European Broad Investment-Grade Bond 0+ Years Index, in EUR terms

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