FTSE Eurodollar Bond Index

Multi-Sector | US Dollar

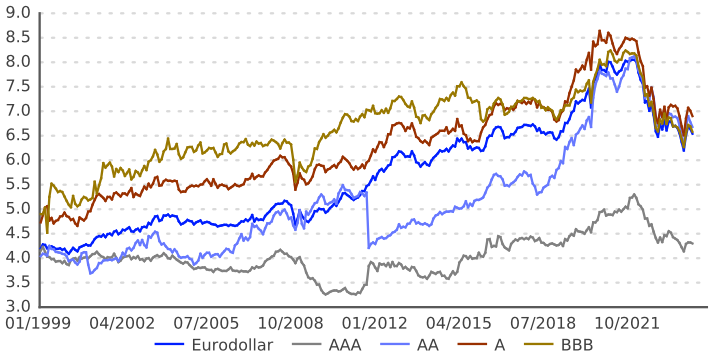
The FTSE Eurodollar Bond Index measures the performance of US Dollar-denominated bonds issued in the Eurodollar investment-grade bond market. Introduced in 1994, the index covers corporate bonds issued under rule 144A with registration rights, agency, supranational, government sponsored and government 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

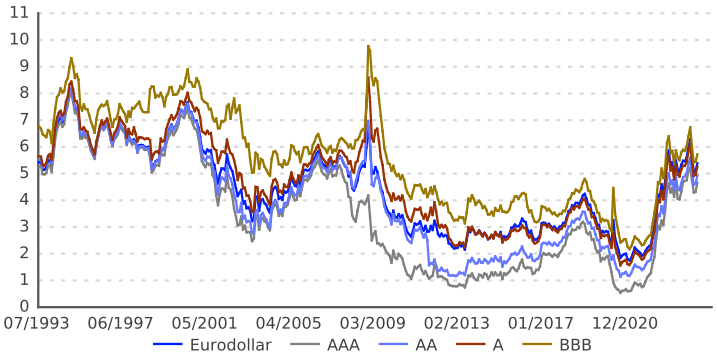
Description	# of Issues	Par Amount*	Market Value*	Market Weight (%)	Average Coupon (%)	Average Life (Years)	Yield to Maturity (%)	Effective Duration	OAS (bps)
Eurodollar	**9,760**	**9,289.42**	**8,612.69**	**100.00**	**3.99**	**10.58**	**5.39**	**6.54**	**95**
AAA	344	681.60	640.06	7.43	2.71	5.98	4.66	4.30	16
AA	809	938.69	858.66	9.97	3.35	11.14	4.93	6.68	45
A	3,831	3,404.96	3,151.84	36.60	3.89	11.08	5.25	6.90	81
BBB	4,776	4,264.17	3,962.13	46.00	4.41	10.79	5.72	6.58	129
1-3 Years	2,168	2,195.14	2,131.39	24.75	3.20	1.94	5.30	1.80	58
3-5 Years	1,654	1,632.48	1,591.52	18.48	4.11	3.97	5.17	3.53	81
5-7 Years	1,204	1,188.13	1,092.57	12.69	3.52	6.04	5.24	5.23	96
7-10 Years	1,326	1,294.86	1,220.35	14.17	4.33	8.50	5.43	6.82	116
10+ Years	3,408	2,978.82	2,576.86	29.92	4.54	23.28	5.66	12.74	123

* In USD billions

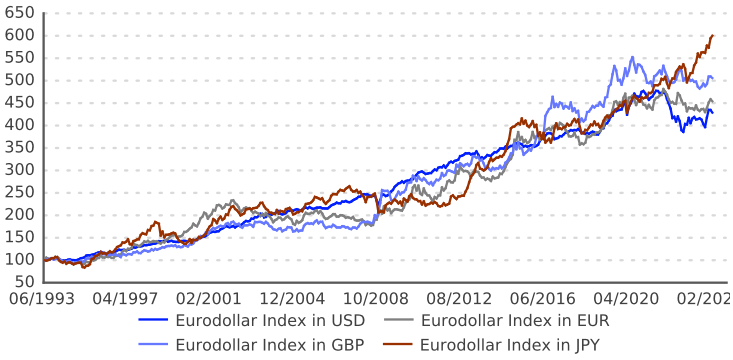
HISTORICAL EFFECTIVE DURATION



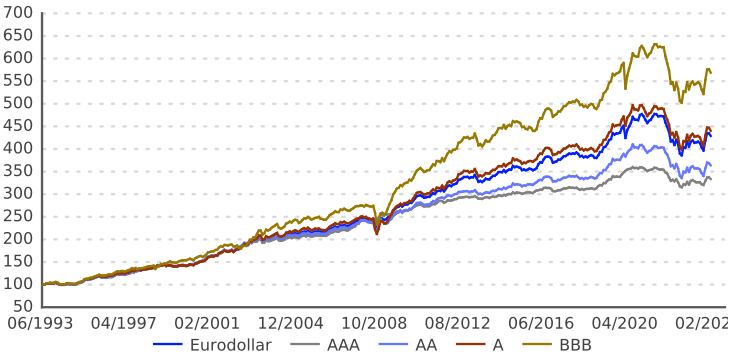
HISTORICAL YIELD TO MATURITY



HISTORICAL INDEX LEVEL (By Currency)



HISTORICAL INDEX LEVEL (By Sector, in USD)



Source: FTSE Russell as of February 29, 2024. Past performance is no guarantee of future results.
Returns shown before the index launch date reflect hypothetical historical performance.
Please see the end for important legal disclosures.

	Return*	Standard Deviation*
Eurodollar Index in USD	4.86	4.86
Eurodollar Index in EUR	5.06	9.05
Eurodollar Index in GBP	5.43	8.72
Eurodollar Index in JPY	6.02	10.01

* Annualized Since Inception (in %)

	Return*	Standard Deviation*
Eurodollar	4.86	4.86
AAA	4.01	3.42
AA	4.30	4.43
A	4.95	5.50
BBB	5.83	6.31

* in USD, Annualized Since Inception (in %)

ANNUALIZED RETURNS (in %)

	USD		EUR		GBP		JPY	
	Unhedged	Hedged	Unhedged	Hedged	Unhedged	Hedged	Unhedged	Hedged
YTD*	-1.42	-1.42	0.63	-1.68	-0.65	-1.47	4.66	-2.41
1 Year	5.76	5.76	3.64	3.47	1.22	4.87	16.20	-0.60
3 Years	-2.63	-2.63	1.17	-4.59	0.68	-3.48	9.06	-6.12
5 Years	1.70	1.70	2.74	-0.33	2.73	0.71	7.90	-1.21

* 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 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 Government/government-guaranteed/government-sponsored: USD 500 million 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:	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:	June 30, 1993

VENDOR CODES

SBEID FTSE Eurodollar Bond Index

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