

# FTSE GLOBAL BOND INDEX SERIES

The FTSE Global Bond Index Series provides fixed income investment professionals with a set of performance benchmarks for the fixed income market, including both the principal government bond and selected corporate markets. The series comprises four homogeneously constructed bond families:

## • FTSE Global Government Bond Indices

FTSE Global Government Bond Indices comprise central government debt from 22 countries, denominated in the domicile currency or Euros for Eurozone countries. Sub-indices per index segmented by maturity band also form part of the product set

## • FTSE Covered Bond Indices

FTSE Pfandbrief Indices include Jumbo Pfandbriefs from German issuers and issues that are comparable in structure and quality from other EU countries. Country indices form part of the product set complete with country sub-indices by maturity band

## • FTSE Corporate Bond Indices

FTSE Euro Corporate Bond and FTSE Sterling Corporate Bond indices include investment-grade bonds from corporate entities. Sub-indices by maturity band, by ICB industry group and by credit rating also form part of the product set

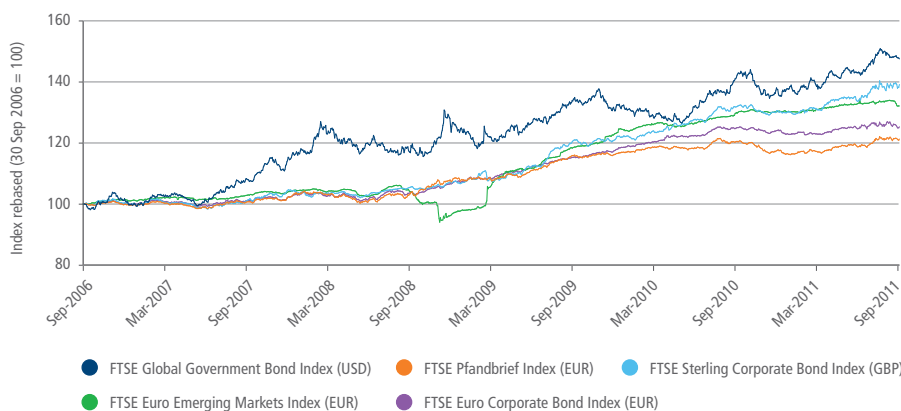
## • FTSE Euro Emerging Markets Bond Indices

FTSE Emerging Markets Bond Index includes Euro denominated government bonds from Emerging markets as defined by the FTSE country classification. A sub-index segmented by maturity band also forms part of the product set

## FEATURES

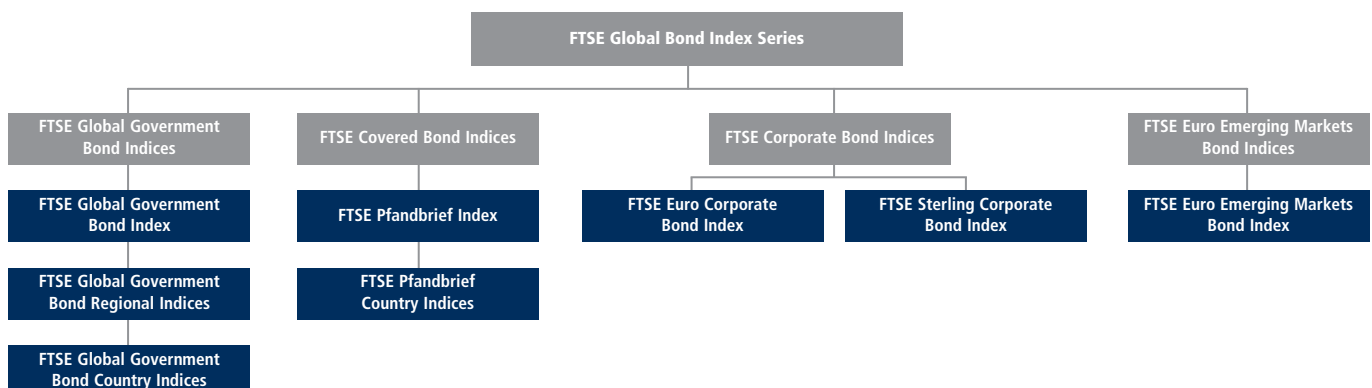
- FTSE Global Government Bond Regional Indices cover the following markets: Global, Eurozone, Europe (ex Eurozone), North America and Asia Pacific
- FTSE Global Government Bond Country Indices cover the following markets: Australia, Austria, Belgium, Canada, Denmark, Finland, France, Germany, Greece, Ireland, Italy, Japan, Netherlands, New Zealand, Norway, Poland, Portugal, Spain, Sweden, Switzerland, UK & US
- FTSE Pfandbrief Country Indices cover the following markets: Austria, Finland, France, Germany, Ireland, Italy, Luxembourg, Netherlands, Norway, Portugal, Spain, Sweden, UK & US
- Straight bullet bonds maturing in one year or more, zero coupon bonds, strippable bonds with their unstripped weights and bonds with a current trading price are eligible for inclusion within the indices
- All indices have five maturity sub-indices: 1-3 years, 3-5 years, 5-7 years, 7-10 years and over 10 years. The Corporate Bond indices have five additional maturity sub-indices: 1-5 years, 5-10 years, 5-15 years, 10-15 years and over 15 years
- FTSE Corporate Bond indices include four credit rating series: AAA, AA, A and BBB
- All bonds are liquidity screened to ensure the indices are investable
- FTSE applies quality controls to ensure each single price in the index is unbiased and is representative of the market
- A capital and a total return index is calculated daily for every index and sub-index. Each capital index is arithmetically-weighted by the constituent bonds' nominal amounts outstanding and clean prices

## FTSE GLOBAL BOND INDEX SERIES 5-YEAR PERFORMANCE (TOTAL RETURN)

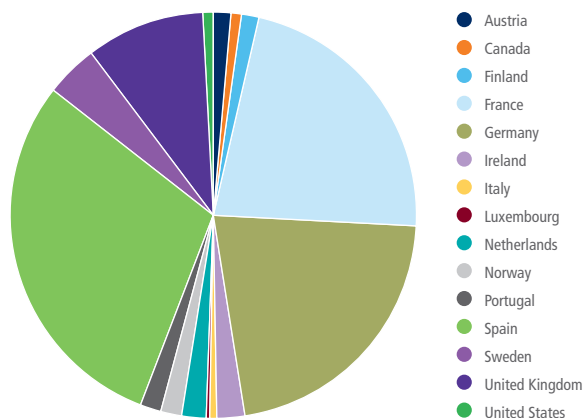


Source: FTSE Group as at 30 September 2011

## FAMILY TREE

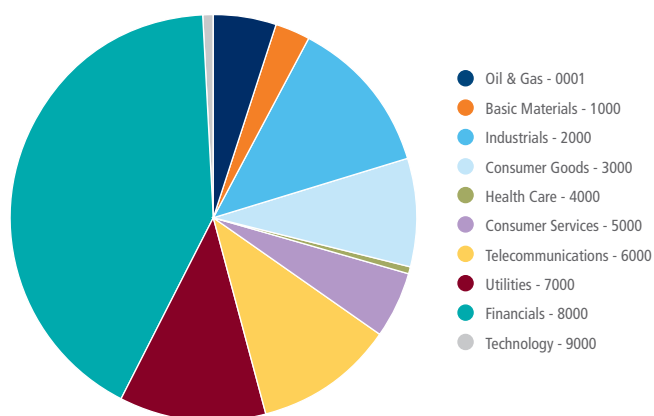


## FTSE COVERED BOND INDEX COUNTRY OF ISSUANCE BREAKDOWN



SOURCE: FTSE Group, data as at 30 September 2011

## FTSE EURO CORPORATE BOND INDEX BY ICB INDUSTRY BREAKDOWN



SOURCE: FTSE Group, data as at 30 September 2011

## MINIMUM NOMINAL ISSUANCE OF GOVERNMENT BONDS

Country/Region	Minimum Issuance	Country/Region	Minimum Issuance
Australia	750 million AUD	Norway	4,000 million NOK
Canada	750 million CAD	Poland	1,000 million PLN
Denmark	3,750 million DKK	Sweden	4,000 million SEK
Eurozone	500 million EUR	Switzerland	800 million CHF
Japan	50 billion JPY	United Kingdom	1,000 million GBP
New Zealand	1,000 million NZD	United States	500 million USD

SOURCE: FTSE Group, data as at 30 September 2011

## MINIMUM NOMINAL ISSUANCE OF NON GOVERNMENT BONDS

Bond Index Type	Minimum Issuance	Bond Index Type	Minimum Issuance
FTSE Pfandbrief	500 million EUR	FTSE Sterling Corporate	100 million GBP
FTSE Euro Corporate	500 million EUR	FTSE Emerging Markets	200 million EUR

SOURCE: FTSE Group, data as at 30 September 2011

## COMMITTEES & REVIEWS

All FTSE bond indices are managed under a set of Ground Rules, which are freely available to the public. The indices are overseen by an independent committee of fixed income investment professionals who, in conjunction with the FTSE fixed income index group, regularly monitor and review all aspects of the indices.

## INFORMATION

### Index Universe

FTSE Global Bond Index Series

### Index Launch

2002

### Base Dates

Global Government Bonds: May 1988

Covered Bonds: January 1996

Euro Corporate Bonds: July 1999

Sterling Corporate Bonds: March 2004

Euro Emerging Markets Bonds: December 1995

### Base Value

100

### Investability Screen

Minimum issuance amount, minimum credit rating and price quality screened

### Index Calculation

The indices are calculated in real-time every 15 seconds (except the FTSE Euro Emerging Markets Bond Index) and on an end-of-day basis

### End-of-Day Distribution

Indices available at 20:00 GMT via FTP and email

### Currency

USD, Euro, Sterling, Yen and Local

### Review Dates

Monthly, at end of month

### Index Rules

Available at [www.ftse.com/fixedincome](http://www.ftse.com/fixedincome)

### Historical data

Global Government Bonds: May 1988

Covered Bonds: January 1996

Euro Corporate Bonds: July 1999

Sterling Corporate Bonds: March 2004

Emerging Markets Bonds: December 1995

### Factsheet data

FTSE Group, data as at 30 September 2011

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