

PRODUCT SPECIFICATION

FTSE Global Bond Index Series
Global Government Bond Index -
Valuation



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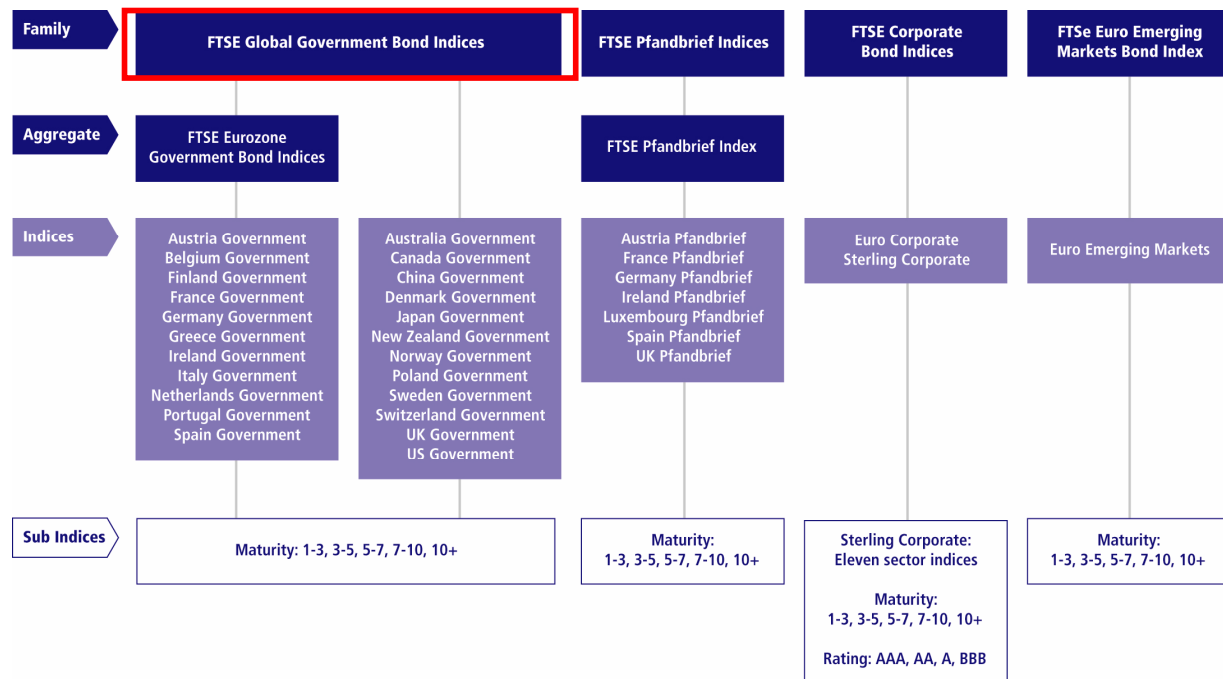
INDEX SPECIFICATION

INDEX DESCRIPTION

- The FTSE Global Government Bond Index is compiled of over 700 sovereign bonds issued in 23 countries.
- Please refer to the Ground Rules for the index methodology and construction. This is available via the www.ftse.com website and through Client Services – see contact details below.

INDEX FAMILY TREE

- The chart below shows how the Index (indicated by a RED border) fits into the Index Series.



INDEX ATTRIBUTES

- The following index table shows the specifications of the index and the attributes.

Index Specification	Attribute
Index Codes	See Appendix A
Base Date	Jan 2000
Base Value	100
Base Index Currency	USD
Back History Availability	From 1 st January 2000
Hours Calculated	Daily on every TARGET business day
Frequency of Calculation	Once a day
Number of Constituents	700 (Approx.)
Market Cap Coverage	Dependent on Country (see Ground rules for more details)
Market Segments Covered	Sovereign Bonds only

PRODUCT SPECIFICATION

FILE RANGE

- This file is an add-on to the FTSE Global Government Bond Index standard valuation files, abii, ebii, nbii, pbii

FILE NAME

File Name	File Name & Extension
Global Government Bond Index Valuation - USD	guiiddmm.csv
Global Government Bond Index Valuation - Euro	geiiddmm.csv
Global Government Bond Index Valuation – Japanese Yen	gyiiddmm.csv
Global Government Bond Index Valuation - Sterling	ggiiddmm.csv

(*Where *ddmm* is effective date and month)

FTP LOCATION

- Login at <http://data.ftse.com>
- Click through the link for "global_gov_bonds"
- Click through the link for "valuation"
- Find Global Government Bond Index files with names beginning "guii, geii, gyii, ggii"

SERVICE TIMING

- Available 20:00 hours GMT (Greenwich Mean Time) or GMT+1 during BST (British Summertime) as applicable.

PRODUCT SPECIFICATION

FILE CONTENT

- Global Government Valuation file – data fields included are as follows:

	Field	Description	Decimal Places	Data Type	Example
Bond Data	Name	Index Name (See Appendix A)		VarChar	ABGOVTOPUSD10
	Performance Index	Performance Index Values	3	Float	152.564
	Price Index	Price Index Value	3	Float	117.383
	Coupon	Coupon (Average coupon of all bonds in the Index or Sub-Index Portfolio) in percentage p.a.	3	Float	4.523
	Time to Maturity	Time to Maturity in Years (Average lifetime of all bonds in the Index or Sub-Index Portfolio)	3	Float	8.675
	Nominal Amount	Sum of Nominal Amount of all bonds in the Index or Sub-Index Portfolio, in million (currency USD, EUR, JPY or GBP dependent on file)	3	Float	236733.433
	Number of Bonds	Number of the bonds in the Index or Sub-Index Portfolio	0	Integer	16
	Macaulay Duration	Macaulay Duration (Average Macaulay Duration of all bonds in the Index or Sub-Index Portfolio)	3	Float	7.191
	Yield annual	ISMA Yield (Average Yield of all bonds in the Index or Sub-Index Portfolio), annually compounded	3	Float	4.436
	Mod. Duration annual	Modified Duration (Average Modified Duration of all bonds in the Index or Sub-Index Portfolio), annually compounded	3	Float	6.886
	Convexity annual	Average Convexity of all bonds in the Index or Sub-Index Portfolio, annually compounded	3	Float	60.428
	Yield semi-ann	ISMA Yield (Average Yield of all bonds in the Index or Sub-Index Portfolio), semi-annually compounded	3	Float	4.879
	Mod. Duration semi-ann	Modified Duration (Average Modified Duration of all bonds in the Index or Sub-Index Portfolio), semi-annually compounded	3	Float	7.574
	Convexity semi-ann	Average Convexity of all bonds in the Index or Sub-Index Portfolio, semi-annually compounded	3	Float	66.471
		Market Capitalisation	Sum of the market values of all bonds in the Index or Sub-Index Portfolio, in million (currency USD, EUR, JPY or GBP dependent on file)	3	Float

FILE NOTES

- Where data is not available or not applicable in any given field, the field will show a **blank field**.
- Data Types:**
 - Char(x) = character only field, with max length x
 - VarChar(y) = character and numeric field with max length y
 - Datetime = date in format dd/mm/yyyy
 - Float = floating point number with decimal places as noted in preceding column
 - Integer = whole number

FILE EXAMPLE

- *guiiddmm.csv* – Global Government Bond Index Valuations - USD
- File is in .csv format (comma separated values)

dd/mm/yyyy (C) FTSE International Limited 2005. All Rights Reserved
FSTE Global Government Bonds - Index Valuations

Name,Performance Index,Price Index,Coupon,Time to Maturity,Nominal Amount,Number of Bonds,Macaulay Duration,Yield annual,Mod. Duration annual,Convexity annual,Yield semi-ann,Mod. Duration semi-ann,Convexity semi-ann,Market Capitalisation

ABGOVTOPUSD,144.795,109.893,4.651,7.007,1769729.682,136,5.436,4.492,5.203,57.638,4.443,5.137,51.108,1903892.71
ABGOVTOPUSD10,152.564,117.383,4.523,8.675,236733.434,16,7.191,4.436,6.886,60.428,4.388,6.771,53.32,242135.107
ABGOVTOPUSD3,128.234,100.13,3.51,1.775,671937.782,38,1.715,3.726,1.654,4.632,3.692,1.647,4.58,676778.751
ABGOVTOPUSD30,165.529,121.39,7.248,18.377,384043.992,44,11.041,4.812,10.534,165.006,4.755,10.27,125.58,498083.251
ABGOVTOPUSD5,140.011,106.414,3.983,4.001,384895.288,30,3.693,4.065,3.548,16.925,4.025,3.517,16.264,388676.812
ABGOVTOPUSD7,151.073,113.044,5.269,6.044,92119.187,8,5.229,4.21,5.017,32.621,4.167,4.956,30.322,98218.788
GLGOVTOPUSD,141.509,114.159,3.511,7.067,8477340.458,682,5.746,2.899,5.584,62.157,2.878,5.508,54.682,9108192.928
GLGOVTOPUSD10,142.864,119.702,3.24,8.542,1567444.424,112,7.506,2.557,7.319,65.915,2.541,7.19,57.616,1659068.524
GLGOVTOPUSD3,131.704,105.138,3.052,1.93,2639085.646,186,1.877,1.843,1.843,5.58,1.835,1.835,5.504,2727537.002
GLGOVTOPUSD30,170.898,130.742,5.328,19.648,1433566.129,180,12.636,3.844,12.168,214.768,3.808,11.819,154.834,1716075.488
GLGOVTOPUSD5,133.341,108.545,2.898,3.981,1919957.806,135,3.763,2.002,3.69,18.02,1.992,3.657,17.274,2001872.104
GLGOVTOPUSD7,139.961,114.538,3.742,6.126,917286.453,69,5.522,2.226,5.402,36.795,2.214,5.331,33.919,1003639.81
EUGOVTOPUSD,182.639,140.217,4.781,7.986,2815704.875,248,6.109,3.575,5.898,71.46,3.544,5.814,61.885,3140534.073
EUGOVTOPUSD10,191.837,149.663,4.604,8.446,563598.494,45,7.056,3.5,6.818,59.213,3.47,6.706,52.359,621376.422
EUGOVTOPUSD3,163.563,125.279,4.545,1.961,755302.9,77,1.88,2.483,1.834,5.536,2.468,1.826,5.461,801734.893
EUGOVTOPUSD30,213.297,162.055,5.557,21.343,554131.142,51,13.087,4.08,12.574,233.814,4.039,12.202,165.412,682084.876
EUGOVTOPUSD5,175.253,134.13,4.193,3.929,600232.899,50,3.622,2.852,3.522,16.771,2.832,3.492,16.121,642947.971
EUGOVTOPUSD7,184.673,141.391,5.367,6.011,342439.44,25,5.192,3.183,5.031,32.94,3.158,4.969,30.599,392389.911
NBGOVTOPUSD,164.509,121.831,5.529,9.902,554584.216,69,6.855,4.314,6.572,88.036,4.268,6.467,74.252,609026.977
NBGOVTOPUSD10,172.691,130.445,5.528,8.657,66896.479,9,7.002,4.007,6.732,58.456,3.968,6.622,51.759,75595.617
NBGOVTOPUSD3,162.474,116.63,5.848,2.102,136144.915,19,1.98,4.041,1.903,5.871,4.001,1.894,5.787,143969.134
NBGOVTOPUSD30,157.379,118.809,5.588,20.081,190114.526,19,12.039,4.539,11.516,204.779,4.489,11.202,149.158,215106.924
NBGOVTOPUSD5,167.369,121.861,4.944,4.041,85907.91,12,3.675,3.726,3.543,16.984,3.692,3.512,16.318,91495.735
NBGOVTOPUSD7,171.317,127.338,5.469,6.106,75520.385,10,5.248,3.989,5.047,33.171,3.95,4.985,30.799,82859.567
PBGOVTOPUSD,105.839,94.724,1.501,5.853,3337321.685,229,5.391,1.056,5.335,51.629,1.053,5.266,46.275,3454739.168
PBGOVTOPUSD10,111.096,101.718,1.489,8.564,700216.017,42,8.052,1.185,7.958,74.328,1.182,7.806,64.067,719961.377
PBGOVTOPUSD3,98.443,85.748,1.364,1.984,1075700.049,52,1.962,0.156,1.959,6.154,0.156,1.949,6.062,1105054.223
PBGOVTOPUSD30,113.834,99.106,2.335,17.899,305276.468,66,14.555,1.918,14.281,258.23,1.909,13.805,178.539,320800.438
PBGOVTOPUSD5,102.62,91.737,1.284,4.002,848921.709,43,3.907,0.442,3.89,19.526,0.442,3.853,18.656,878751.586
PBGOVTOPUSD7,108.017,96.454,1.71,6.245,407207.441,26,5.944,0.806,5.896,41.964,0.804,5.812,38.297,430171.544
XXXXXXXXXX

VERSION HISTORY

Product Specification Document Version History

- **VERSION HISTORY**

Product Specification Document Version History

Release 1.0	-	Initial Product Specification	-	September 2005
Release 2.0	-	Updated correct spelling of "Macaulay" in column heading – January 2007		

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Appendix A – FTSE Reference Codes

The table below lists the Index Codes and their full description for USD.

Index Name	Description
ABGOVTOPUSD	Americas Government Bond Index in USD all maturities
ABGOVTOPUSD10	Americas Government Bond Index in USD 7-10 years maturity
ABGOVTOPUSD3	Americas Government Bond Index in USD 1-3 years maturity
ABGOVTOPUSD30	Americas Government Bond Index in USD >10 years maturity
ABGOVTOPUSD5	Americas Government Bond Index in USD 3-5 years maturity
ABGOVTOPUSD7	Americas Government Bond Index in USD 5-7 years maturity
GLGOVTOPUSD	Global Government Bond Index in USD all maturities
GLGOVTOPUSD10	Global Government Bond Index in USD 7-10 years maturity
GLGOVTOPUSD3	Global Government Bond Index in USD 1-3 years maturity
GLGOVTOPUSD30	Global Government Bond Index in USD >10 years maturity
GLGOVTOPUSD5	Global Government Bond Index in USD 3-5 years maturity
GLGOVTOPUSD7	Global Government Bond Index in USD 5-7 years maturity
EUGOVTOPUSD	Eurozone Bond Index in USD all maturities
EUGOVTOPUSD10	Eurozone Bond Index in USD 7-10 years maturity
EUGOVTOPUSD3	Eurozone Bond Index in USD 1-3 years maturity
EUGOVTOPUSD30	Eurozone Bond Index in USD >10 years maturity
EUGOVTOPUSD5	Eurozone Bond Index in USD 3-5 years maturity
EUGOVTOPUSD7	Eurozone Bond Index in USD 5-7 years maturity
NBGOVTOPUSD	Europe ex Eurozone Bond Index in USD all maturities
NBGOVTOPUSD10	Europe ex Eurozone Bond Index in USD 7-10 years maturity
NBGOVTOPUSD3	Europe ex Eurozone Bond Index in USD 1-3 years maturity
NBGOVTOPUSD30	Europe ex Eurozone Bond Index in USD >10 years maturity
NBGOVTOPUSD5	Europe ex Eurozone Bond Index in USD 3-5 years maturity
NBGOVTOPUSD7	Europe ex Eurozone Bond Index in USD 5-7 years maturity
PBGOVTOPUSD	Asia-Pacific Bond Index in USD all maturities
PBGOVTOPUSD10	Asia-Pacific Bond Index in USD 7-10 years maturity
PBGOVTOPUSD3	Asia-Pacific Bond Index in USD 1-3 years maturity
PBGOVTOPUSD30	Asia-Pacific Bond Index in USD >10 years maturity
PBGOVTOPUSD5	Asia-Pacific Bond Index in USD 3-5 years maturity
PBGOVTOPUSD7	Asia-Pacific Bond Index in USD 5-7 years maturity

Appendix A (continued) – FTSE Reference Codes

The table below lists the Index Codes and their full description for EUR.

Index Name	Description
ABGOVTOPEUR	Americas Government Bond Index in EUR all maturities
ABGOVTOPEUR10	Americas Government Bond Index in EUR 7-10 years maturity
ABGOVTOPEUR3	Americas Government Bond Index in EUR 1-3 years maturity
ABGOVTOPEUR30	Americas Government Bond Index in EUR >10 years maturity
ABGOVTOPEUR5	Americas Government Bond Index in EUR 3-5 years maturity
ABGOVTOPEUR7	Americas Government Bond Index in EUR 5-7 years maturity
GLGOVTOPEUR	Global Government Bond Index in EUR all maturities
GLGOVTOPEUR10	Global Government Bond Index in EUR 7-10 years maturity
GLGOVTOPEUR3	Global Government Bond Index in EUR 1-3 years maturity
GLGOVTOPEUR30	Global Government Bond Index in EUR >10 years maturity
GLGOVTOPEUR5	Global Government Bond Index in EUR 3-5 years maturity
GLGOVTOPEUR7	Global Government Bond Index in EUR 5-7 years maturity
EUGOVTOPEUR	Eurozone Bond Index in EUR all maturities
EUGOVTOPEUR10	Eurozone Bond Index in EUR 7-10 years maturity
EUGOVTOPEUR3	Eurozone Bond Index in EUR 1-3 years maturity
EUGOVTOPEUR30	Eurozone Bond Index in EUR >10 years maturity
EUGOVTOPEUR5	Eurozone Bond Index in EUR 3-5 years maturity
EUGOVTOPEUR7	Eurozone Bond Index in EUR 5-7 years maturity
NBGOVTOPEUR	Europe ex Eurozone Bond Index in EUR all maturities
NBGOVTOPEUR10	Europe ex Eurozone Bond Index in EUR 7-10 years maturity
NBGOVTOPEUR3	Europe ex Eurozone Bond Index in EUR 1-3 years maturity
NBGOVTOPEUR30	Europe ex Eurozone Bond Index in EUR >10 years maturity
NBGOVTOPEUR5	Europe ex Eurozone Bond Index in EUR 3-5 years maturity
NBGOVTOPEUR7	Europe ex Eurozone Bond Index in EUR 5-7 years maturity
PBGOVTOPEUR	Asia-Pacific Bond Index in EUR all maturities
PBGOVTOPEUR10	Asia-Pacific Bond Index in EUR 7-10 years maturity
PBGOVTOPEUR3	Asia-Pacific Bond Index in EUR 1-3 years maturity
PBGOVTOPEUR30	Asia-Pacific Bond Index in EUR >10 years maturity
PBGOVTOPEUR5	Asia-Pacific Bond Index in EUR 3-5 years maturity
PBGOVTOPEUR7	Asia-Pacific Bond Index in EUR 5-7 years maturity

Appendix A (continued) – FTSE Reference Codes

The table below lists the Index Codes and their full description for GBP.

Index Name	Description
ABGOVTOPGBP	Americas Government Bond Index in GBP all maturities
ABGOVTOPGBP10	Americas Government Bond Index in GBP 7-10 years maturity
ABGOVTOPGBP3	Americas Government Bond Index in GBP 1-3 years maturity
ABGOVTOPGBP30	Americas Government Bond Index in GBP >10 years maturity
ABGOVTOPGBP5	Americas Government Bond Index in GBP 3-5 years maturity
ABGOVTOPGBP7	Americas Government Bond Index in GBP 5-7 years maturity
GLGOVTOPGBP	Global Government Bond Index in GBP all maturities
GLGOVTOPGBP10	Global Government Bond Index in GBP 7-10 years maturity
GLGOVTOPGBP3	Global Government Bond Index in GBP 1-3 years maturity
GLGOVTOPGBP30	Global Government Bond Index in GBP >10 years maturity
GLGOVTOPGBP5	Global Government Bond Index in GBP 3-5 years maturity
GLGOVTOPGBP7	Global Government Bond Index in GBP 5-7 years maturity
EUGOVTOPGBP	Eurozone Bond Index in GBP all maturities
EUGOVTOPGBP10	Eurozone Bond Index in GBP 7-10 years maturity
EUGOVTOPGBP3	Eurozone Bond Index in GBP 1-3 years maturity
EUGOVTOPGBP30	Eurozone Bond Index in GBP >10 years maturity
EUGOVTOPGBP5	Eurozone Bond Index in GBP 3-5 years maturity
EUGOVTOPGBP7	Eurozone Bond Index in GBP 5-7 years maturity
NBGOVTOPGBP	Europe ex Eurozone Bond Index in GBP all maturities
NBGOVTOPGBP10	Europe ex Eurozone Bond Index in GBP 7-10 years maturity
NBGOVTOPGBP3	Europe ex Eurozone Bond Index in GBP 1-3 years maturity
NBGOVTOPGBP30	Europe ex Eurozone Bond Index in GBP >10 years maturity
NBGOVTOPGBP5	Europe ex Eurozone Bond Index in GBP 3-5 years maturity
NBGOVTOPGBP7	Europe ex Eurozone Bond Index in GBP 5-7 years maturity
PBGOVTOPGBP	Asia-Pacific Bond Index in GBP all maturities
PBGOVTOPGBP10	Asia-Pacific Bond Index in GBP 7-10 years maturity
PBGOVTOPGBP3	Asia-Pacific Bond Index in GBP 1-3 years maturity
PBGOVTOPGBP30	Asia-Pacific Bond Index in GBP >10 years maturity
PBGOVTOPGBP5	Asia-Pacific Bond Index in GBP 3-5 years maturity
PBGOVTOPGBP7	Asia-Pacific Bond Index in GBP 5-7 years maturity

Appendix A (continued) – FTSE Reference Codes

The table below lists the Index Codes and their full description for JPY.

Index Name	Description
ABGOVTOPJPY	Americas Government Bond Index in JPY all maturities
ABGOVTOPJPY10	Americas Government Bond Index in JPY 7-10 years maturity
ABGOVTOPJPY3	Americas Government Bond Index in JPY 1-3 years maturity
ABGOVTOPJPY30	Americas Government Bond Index in JPY >10 years maturity
ABGOVTOPJPY5	Americas Government Bond Index in JPY 3-5 years maturity
ABGOVTOPJPY7	Americas Government Bond Index in JPY 5-7 years maturity
GLGOVTOPJPY	Global Government Bond Index in JPY all maturities
GLGOVTOPJPY10	Global Government Bond Index in JPY 7-10 years maturity
GLGOVTOPJPY3	Global Government Bond Index in JPY 1-3 years maturity
GLGOVTOPJPY30	Global Government Bond Index in JPY >10 years maturity
GLGOVTOPJPY5	Global Government Bond Index in JPY 3-5 years maturity
GLGOVTOPJPY7	Global Government Bond Index in JPY 5-7 years maturity
EUGOVTOPJPY	Eurozone Bond Index in JPY all maturities
EUGOVTOPJPY10	Eurozone Bond Index in JPY 7-10 years maturity
EUGOVTOPJPY3	Eurozone Bond Index in JPY 1-3 years maturity
EUGOVTOPJPY30	Eurozone Bond Index in JPY >10 years maturity
EUGOVTOPJPY5	Eurozone Bond Index in JPY 3-5 years maturity
EUGOVTOPJPY7	Eurozone Bond Index in JPY 5-7 years maturity
NBGOVTOPJPY	Europe ex Eurozone Bond Index in JPY all maturities
NBGOVTOPJPY10	Europe ex Eurozone Bond Index in JPY 7-10 years maturity
NBGOVTOPJPY3	Europe ex Eurozone Bond Index in JPY 1-3 years maturity
NBGOVTOPJPY30	Europe ex Eurozone Bond Index in JPY >10 years maturity
NBGOVTOPJPY5	Europe ex Eurozone Bond Index in JPY 3-5 years maturity
NBGOVTOPJPY7	Europe ex Eurozone Bond Index in JPY 5-7 years maturity
PBGOVTOPJPY	Asia-Pacific Bond Index in JPY all maturities
PBGOVTOPJPY10	Asia-Pacific Bond Index in JPY 7-10 years maturity
PBGOVTOPJPY3	Asia-Pacific Bond Index in JPY 1-3 years maturity
PBGOVTOPJPY30	Asia-Pacific Bond Index in JPY >10 years maturity
PBGOVTOPJPY5	Asia-Pacific Bond Index in JPY 3-5 years maturity
PBGOVTOPJPY7	Asia-Pacific Bond Index in JPY 5-7 years maturity