

FTSE US Broad Investment-Grade ex Fossil Fuels Enhanced Bond Index

Multi-Sector | US Dollar

The FTSE US Broad Investment-Grade ex Fossil Fuels Enhanced Bond Index (USBIG ex-FFE) provides a broad-based measure of the global fixed income markets with a rules-based methodology for defining how the products and conduct of a company impact society and the environment. The index covers a broad array of sectors and sub-indices are available in any combination of currency, maturity, and rating.

The USBIG ex-FFE measures the performance of the FTSE US Broad Investment-Grade Bond Index (USBIG) after excluding issuers involved in Tobacco, Controversial Weapons and any revenue tied to Fossil Fuels. Issuers are also excluded based on Controversial Conduct.

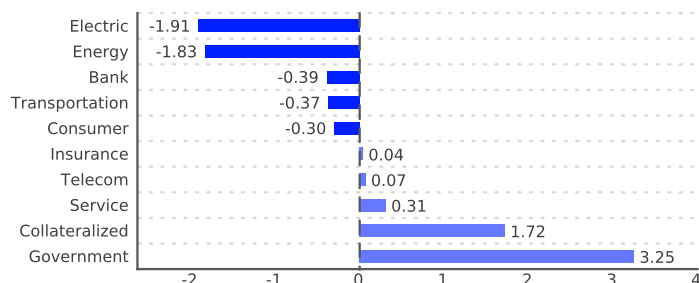
INDEX PROFILE

Description	# of Issues	Par Amount*	Market Value*	Market Weight (%)	Average Coupon (%)	Average Life (Years)	Yield to Maturity (%)	Effective Duration
USBIG ex-FFE	7,532	29,234.30	26,896.44	100.00	3.49	8.66	4.71	5.95
AAA	337	646.29	623.42	2.32	3.45	6.00	4.17	4.31
AA	1,200	22,717.23	20,758.89	77.18	3.24	8.23	4.59	5.86
A	2,526	2,547.93	2,396.05	8.91	4.23	10.55	5.02	6.52
BBB	3,469	3,322.84	3,118.09	11.59	4.58	10.66	5.45	6.46
1-3 Years	1,653	6,312.57	6,249.68	23.24	3.16	1.97	4.11	1.85
3-5 Years	1,449	5,307.72	5,212.32	19.38	3.57	4.05	4.27	3.63
5-7 Years	984	3,774.19	3,576.61	13.30	3.52	6.07	4.64	5.08
7-10 Years	1,120	8,238.08	7,430.83	27.63	3.54	8.50	5.17	6.75
10+ Years	2,326	5,601.73	4,427.01	16.46	3.68	22.56	5.38	13.82
US Treasury	284	14,114.28	13,068.32	48.59	3.11	8.39	4.20	5.79
Government Sponsored	177	459.88	457.84	1.70	3.59	4.23	4.06	3.75
Collateralized	312	7,873.90	7,016.95	26.09	3.43	7.65	5.30	5.89
Credit	6,759	6,786.24	6,353.32	23.62	4.32	10.70	5.18	6.50
USBIG	10,270	31,271.21	28,788.51	100.00	3.56	8.92	4.76	6.04

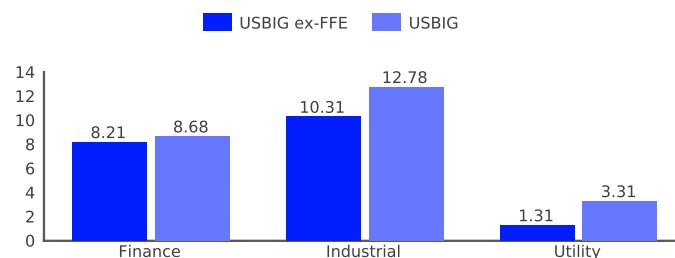
* In USD billions

COMPARATIVE ANALYSIS OF MARKET WEIGHT (in %)

Top Underweights and Overweights (USBIG ex-FFE) - (USBIG)



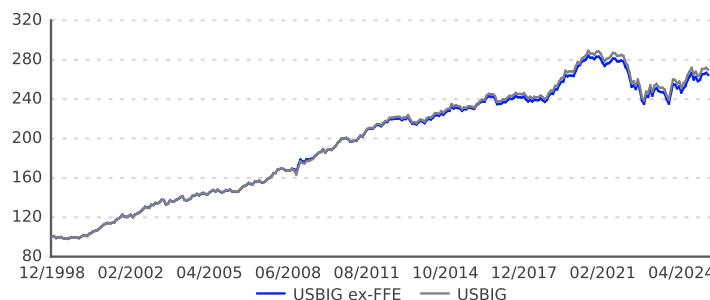
Corporate - Industry (Market Weight in %)



HISTORICAL YIELD TO MATURITY



HISTORICAL INDEX LEVEL (in USD)



ANNUALIZED RETURNS (in %)

	USBIG ex-FFE								USBIG							
	USD		EUR		GBP		JPY		USD		EUR		GBP		JPY	
	Unhgd	Hgd	Unhgd	Hgd	Unhgd	Hgd	Unhgd	Hgd	Unhgd	Hgd	Unhgd	Hgd	Unhgd	Hgd	Unhgd	Hgd
YTD*	2.48	2.48	-6.52	1.72	-4.82	2.52	-5.91	0.66	2.44	2.44	-6.57	1.67	-4.87	2.47	-5.95	0.62
1 Year	5.47	5.47	0.85	3.54	-0.43	5.19	-3.16	0.03	5.46	5.46	0.85	3.54	-0.43	5.18	-3.16	0.03
3 Years	1.38	1.38	-0.56	-0.82	-0.88	0.61	5.34	-4.00	1.49	1.49	-0.45	-0.72	-0.77	0.71	5.45	-3.91
5 Years	-1.06	-1.06	-1.46	-2.79	-2.77	-1.65	4.89	-4.54	-0.93	-0.93	-1.33	-2.67	-2.63	-1.53	5.04	-4.42
Since USBIG ex-FFE Inception	3.75	3.75	3.89	2.78	4.58	3.96	4.72	1.13	3.83	3.83	3.96	2.85	4.66	4.03	4.80	1.20

* Not annualized

DESIGN CRITERIA AND CALCULATION METHODOLOGY

Coupon:	Fixed-rate, including zero-coupon and fixed-to-float bonds
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:	Varies by sector
Minimum Quality:	BBB- by S&P or Baa3 by Moody's
Exclusionary Screening:	Tobacco, Controversial Weapons, Controversial Conduct, and any revenue tied to Fossil Fuels (Arctic Oil & Gas Exploration, Oil & Gas, Oil Sands, Shale Energy, Thermol Coal)
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. 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, 1998

VENDOR CODES

SBUXFL FTSE US Broad Investment-Grade ex Fossil Fuels Enhanced Bond Index, in USD terms

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