

# FTSE Emerging Markets US Dollar Broad Bond 0+ Years Index

Multi-Sector | US Dollar

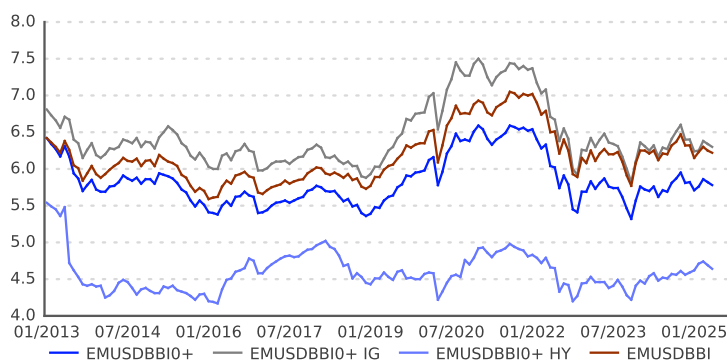
The FTSE Emerging Markets US Dollar Broad Bond 0+ Years Index (EMUSDBBI0+) tracks the universe of securities that meet the eligibility criteria for the flagship FTSE Emerging Markets USD Broad Bond Index (EMUSDBBI) through to maturity. The EMUSDBBI measures the performance of both investment-grade and high yield US dollar denominated debt issued by governments, regional governments, government-sponsored entities, and corporations domiciled in over 60 emerging markets\*. The EMUSDBBI provides a comprehensive measure of the emerging fixed income markets across various asset classes and credit sectors. Sub-indices are available in any combination of asset class, maturity, and rating.

## INDEX PROFILE

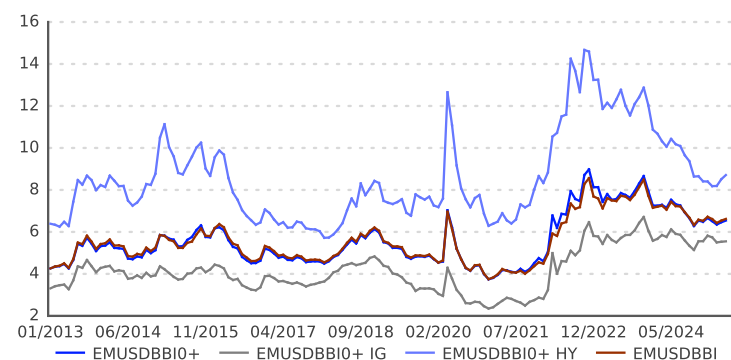
Description	# of Issues	Par Amount*	Market Value*	Market Weight (%)	Average Coupon (%)	Average Life (Years)	Yield to Maturity (%)	Effective Duration
<b>EMUSDBBI0+</b>	<b>2,157</b>	<b>2,233.09</b>	<b>2,051.21</b>	<b>100.00</b>	<b>5.00</b>	<b>10.03</b>	<b>6.54</b>	<b>5.78</b>
Investment-Grade	1,467	1,512.60	1,410.89	68.78	4.55	11.04	5.55	6.30
High-Yield	690	720.48	640.32	31.22	5.95	7.89	8.71	4.64
1-3 Months	39	27.61	27.82	1.36	3.17	0.16	5.21	0.15
3-6 Months	61	45.28	45.12	2.20	3.41	0.41	5.41	0.39
6-9 Months	56	38.73	38.88	1.90	4.29	0.66	5.80	0.63
9-12 Months	68	45.62	45.32	2.21	4.60	0.90	5.91	0.85
0-1 Year	224	157.25	157.13	7.66	3.93	0.57	5.62	0.54
1-3 Years	468	408.05	396.57	19.33	4.25	2.08	6.14	1.88
3-5 Years	434	373.46	366.31	17.86	5.48	4.13	6.30	3.55
5-7 Years	299	273.15	253.62	12.36	4.72	5.97	6.38	4.99
7-10 Years	236	358.29	324.74	15.83	5.38	8.55	7.17	6.49
10+ Years	496	662.88	552.84	26.95	5.35	22.95	6.95	11.50
Government Related	935	1,434.12	1,285.25	62.66	5.10	11.85	6.85	6.59
Government	606	1,055.91	937.58	45.71	5.18	12.02	7.15	6.74
Sovereign Guaranteed	33	48.53	48.42	2.36	4.85	5.55	5.14	4.23
Government Sponsored	251	269.30	244.45	11.92	5.08	12.41	6.38	6.44
Reg Gov	31	46.70	41.48	2.02	3.94	12.54	5.32	7.17
Reg Gov Guaranteed	8	7.60	7.35	0.36	4.12	4.90	5.35	4.13
Reg Gov Spon	6	6.08	5.97	0.29	4.94	9.83	5.47	6.38
Corporate	1,222	798.96	765.96	37.34	4.82	6.76	6.02	4.43
Finance	461	289.14	285.54	13.92	4.47	3.95	5.43	3.01
Industrial	563	375.11	352.63	17.19	5.10	8.66	6.52	5.38
Utility	198	134.71	127.80	6.23	4.75	7.50	5.95	5.00

\* In USD billions

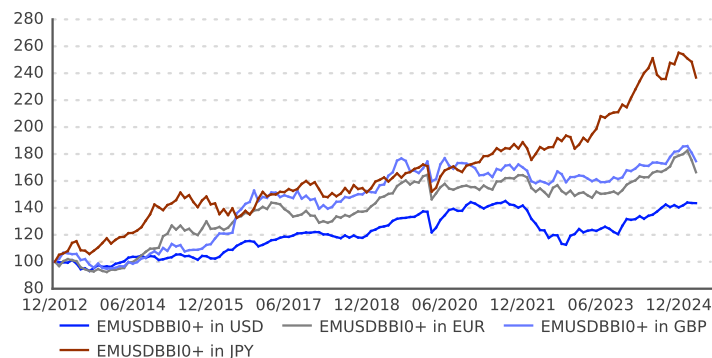
## HISTORICAL EFFECTIVE DURATION



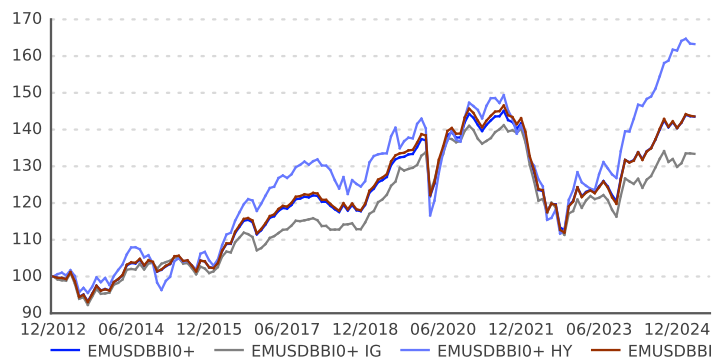
## HISTORICAL YIELD TO MATURITY



## HISTORICAL INDEX LEVEL (By Currency)



## HISTORICAL INDEX LEVEL (in USD)



	Return*	Standard Deviation*
EMUSDBBI0+ in USD	2.97	6.91
EMUSDBBI0+ in EUR	4.22	7.86
EMUSDBBI0+ in GBP	4.63	8.69
EMUSDBBI0+ in JPY	7.24	9.01

\* Annualized Since Inception (in %)

	Return*	Standard Deviation*
EMUSDBBI0+	2.97	6.91
EMUSDBBI0+ IG	2.36	6.34
EMUSDBBI0+ HY	4.06	9.30
EMUSDBBI	2.98	7.31

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

## ANNUALIZED RETURNS (in %)

	USD	EUR		GBP		JPY	
	Unhedged	Unhedged	Hedged	Unhedged	Hedged	Unhedged	Hedged
YTD*	2.21	-6.89	1.69	-4.16	2.29	-7.23	0.81
1 Year	8.76	2.30	6.91	1.96	8.53	-1.41	3.21
3 Years	5.12	2.54	2.80	2.97	4.29	8.55	-0.39
5 Years	2.76	2.00	0.88	1.59	2.08	8.85	-0.81

\* Not annualized

## DESIGN CRITERIA AND CALCULATION METHODOLOGY

Coupon:	Fixed-rate, fixed-to-floating rate bonds
Currency:	USD
Minimum Maturity:	At least one month. Fixed-to-floating rate bonds are removed one year prior to the fixed-to-floating rate date.
Minimum Issue Size:	Foreign Government: USD 500 million Sovereign Guaranteed/Government Sponsored/Regional Governments/Corporate: USD 250 million
Quality:	C by S&P and Ca by Moody's (excludes defaulted bonds)
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, 2005

## VENDOR CODES

SBEKBBIZ FTSE Emerging Markets USD Broad Bond 0+ Years Index, in USD terms

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