



FTSE Emerging Markets US Dollar Broad ex Fossil Fuels Enhanced Bond Index

Multi-Sector | US Dollar

The FTSE Emerging Markets US Dollar Broad ex Fossil Fuels Enhanced Bond Index (EMUSDBBI ex-FFE) provides a comprehensive measure of the emerging 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 asset class, maturity, and rating.

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

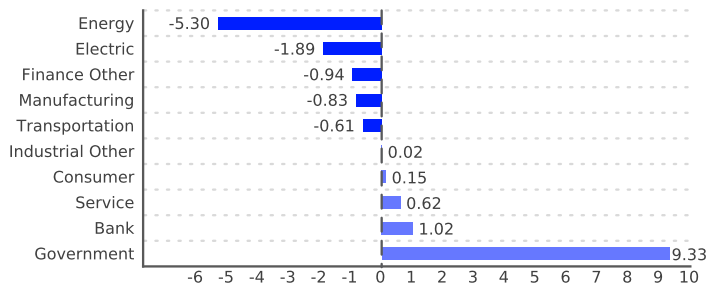
INDEX PROFILE

Description	# of Issues	Par Amount*	Market Value*	Market Weight (%)	Average Coupon (%)	Average Life (Years)	Yield to Maturity (%)	Effective Duration
EMUSDBBI ex-FFE	1,391	1,603.03	1,465.67	100.00	5.10	10.64	6.63	6.17
Investment-Grade	894	1,019.51	949.12	64.76	4.69	11.94	5.58	6.79
High-Yield	497	583.52	516.55	35.24	5.80	8.36	8.56	5.04
1-3 Years	332	318.75	309.08	21.09	4.31	2.11	6.34	1.89
3-5 Years	328	286.70	284.09	19.38	5.46	4.13	6.01	3.54
5-7 Years	208	193.43	180.88	12.34	4.81	6.01	6.36	4.99
7-10 Years	180	303.62	273.27	18.65	5.30	8.48	7.26	6.43
10+ Years	343	500.53	418.35	28.54	5.38	22.89	6.97	11.45
Government	749	1,204.37	1,081.93	73.82	5.09	12.00	6.80	6.79
Foreign Sovereign	574	1,013.91	902.17	61.55	5.20	12.42	7.08	6.96
Sovereign Guaranteed	25	41.25	41.18	2.81	4.77	5.76	5.10	4.40
Government Sponsored	114	99.24	94.37	6.44	4.72	10.18	5.47	6.06
Reg Gov	29	43.37	37.84	2.58	3.95	13.34	5.46	7.55
Reg Gov Guaranteed	7	6.60	6.38	0.44	4.16	5.42	5.42	4.55
Corporate	642	398.66	383.74	26.18	5.11	6.52	6.16	4.41
Finance	274	165.31	164.76	11.24	4.99	4.12	5.59	3.27
Industrial	284	181.83	170.12	11.61	5.17	8.50	6.55	5.35
Utility	84	51.52	48.86	3.33	5.30	7.20	6.69	5.01
EMUSDBBI	1,934	2,078.55	1,904.27	100.00	5.10	10.70	6.57	6.18

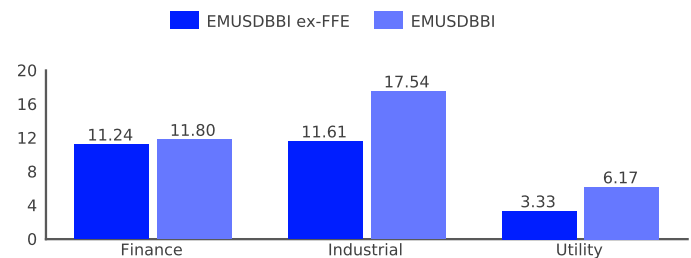
* In USD billions

COMPARATIVE ANALYSIS OF MARKET WEIGHT (in %)

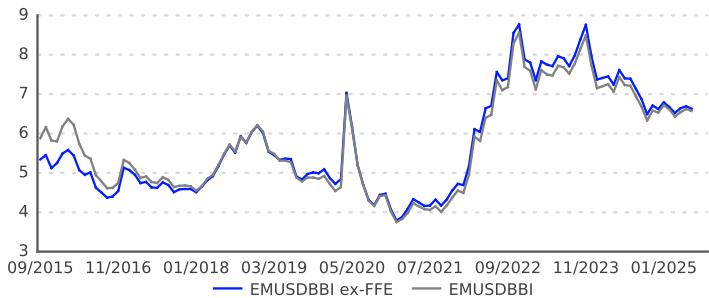
Top Underweights and Overweights (EMUSDBBI ex-FFE) - (EMUSDBBI)



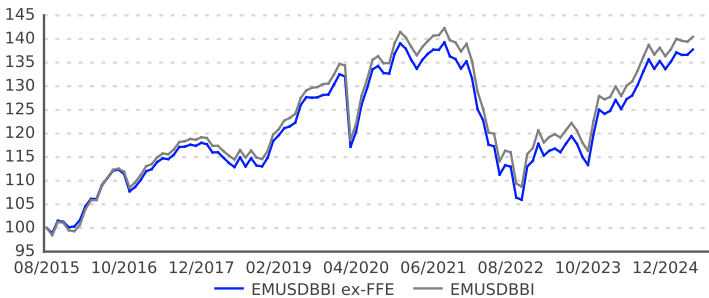
Corporate - Industry



HISTORICAL YIELD TO MATURITY



HISTORICAL INDEX LEVEL (in USD)



ANNUALIZED RETURNS (in %)

	EMUSDBBI ex-FFE								EMUSDBBI							
	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*	3.10	3.10	-5.96	2.38	-4.25	3.17	-5.34	1.34	3.01	3.01	-6.04	2.30	-4.33	3.08	-5.42	1.25
1 Year	8.26	8.26	3.52	6.36	2.21	8.04	-0.59	2.82	7.95	7.95	3.23	6.05	1.92	7.73	-0.88	2.53
3 Years	5.51	5.51	3.49	3.12	3.16	4.62	9.63	-0.17	5.41	5.41	3.39	3.04	3.06	4.54	9.52	-0.25
5 Years	1.79	1.79	1.37	-0.12	0.03	1.06	7.91	-1.85	1.88	1.88	1.47	-0.02	0.13	1.16	8.01	-1.76
Since EMUSDBBI ex-FFE Inception	3.34	3.34	3.20	1.25	4.74	2.36	5.21	0.43	3.55	3.55	3.41	1.47	4.95	2.56	5.42	0.63

* Not annualized

DESIGN CRITERIA AND CALCULATION METHODOLOGY

Universe:	FTSE Emerging Markets USD Broad Bond Index
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 Issue Size:	Foreign Government: USD 500 million Sovereign Guaranteed/Government Sponsored/Regional Governments/Corporate: USD 250 million
Minimum Quality:	C by S&P and Ca by Moody's (excludes defaulted bonds)
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:	August 31, 2015

VENDOR CODES

SBEKBXFL FTSE Emerging Markets US Dollar Broad ex Fossil Fuels Enhanced Bond Index, in USD terms

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