

FTSE WorldBIG USD Healthcare Bond 10+ Years Select Index

Corporate | USD

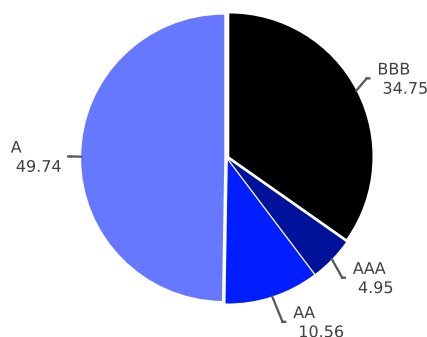
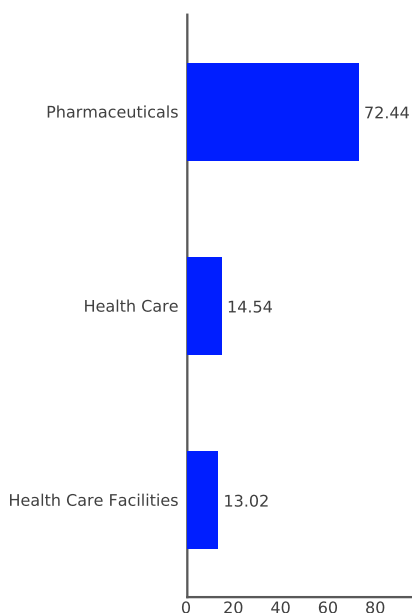
The FTSE WorldBIG USD Healthcare Bond 10+ Years Select Index measures the performance of USD-denominated corporate debt issued in the healthcare sector with a minimum weighted average life of 10 years.

INDEX PROFILE

Description	# of Issues	Par Amount*	Market Value*	Market Weight (%)	Average Coupon (%)	Average Life (Years)	Yield to Maturity (%)	Effective Duration	OAS (bps)
CFIIWSH0	229	279.15	237.39	100.00	4.47	22.77	5.77	12.74	114

* In USD billions

INDUSTRY AND QUALITY COMPOSITION (Market Weight %)



Index Quality: Index quality is defined to be the rating assigned by Standard and Poor's Financial Services LLC ("S&P") when it exists. If a bond is not rated by S&P but it is rated by Moody's Investor Service, Inc. ("Moody's"), the S&P equivalent of the Moody's rating is assigned. If a bond is split-rated, that is rated investment grade by S&P or Moody's and high yield by the other, index quality is taken to be S&P equivalent of the investment grade rating.

HISTORICAL INDEX LEVEL



	Return*	Standard Deviation*
CFIWSH0 in USD	1.91	13.72

* Annualized Since Base Date (in %)

ANNUALIZED RETURNS (in %)

	USD
	Unhedged
YTD*	2.17
1 Year	5.56
5 Years	-3.18
10 Years	nan

* Not annualized

DESIGN CRITERIA AND CALCULATION METHODOLOGY

Coupon:	Fixed-rate, including zero-coupon and fixed-to-float bonds
Currency:	USD
Minimum Maturity:	At least ten years Fixed-to-floating rate bonds are removed one year prior to the fixed-to-floating rate start date.
Minimum Issue Size:	Varies by market
Minimum Quality:	BBB- by S&P or Baa3 by Moody's
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 4pm bid side
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, 2012

VENDOR CODES

CFIIWSH0 FTSE WorldBIG USD Healthcare Bond 10+ Years Select Index, in USD terms

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