

FTSE Emerging Markets US Dollar Broad Bond Index

Multi-Sector | US Dollar

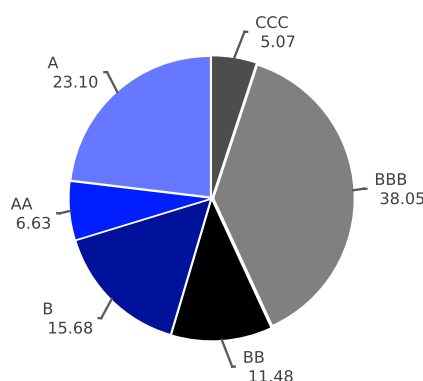
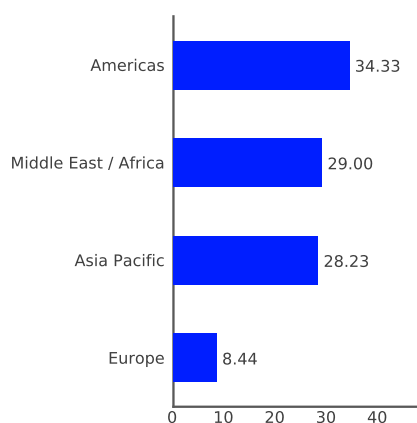
The FTSE Emerging Markets US Dollar Broad Bond Index (EMUSDBBI) measures the performance of both investment-grade and high-yield US dollar denominated debt issued by governments, regional governments, government-sponsored entities, and corporations domiciled in over 60 emerging markets*. The EMUSDBBI 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	OAS (bps)
EMUSDBBI	1,965	2,044.46	1,828.44	100.00	4.87	10.68	7.06	6.25	266
Investment-Grade	1,304	1,343.67	1,239.26	67.78	4.36	11.82	5.74	6.87	134
High-Yield	661	700.79	589.18	32.22	5.85	8.50	9.85	4.95	543
1-3 Years	574	425.09	406.42	22.23	4.30	2.01	7.16	1.83	246
3-5 Years	366	352.28	323.62	17.70	4.92	3.96	7.71	3.38	336
5-7 Years	296	294.83	273.21	14.94	4.78	6.01	6.42	4.95	216
7-10 Years	251	324.27	270.72	14.81	4.80	8.53	7.56	6.45	334
10+ Years	478	648.00	554.48	30.33	5.31	23.22	6.68	11.71	231
Government	819	1,288.43	1,120.07	61.26	5.04	12.58	7.46	7.09	309
Foreign Sovereign	557	972.14	836.03	45.72	5.14	12.80	7.83	7.29	347
Sovereign Guaranteed	29	41.22	40.53	2.22	4.76	5.25	5.39	4.32	104
Government Sponsored	194	222.60	197.41	10.80	4.99	13.25	6.68	6.87	229
Reg Gov	28	43.49	37.63	2.06	3.68	12.61	5.96	7.30	153
Reg Gov Guaranteed	7	6.60	6.27	0.34	3.92	5.22	5.52	4.42	118
Reg Gov Spon	4	2.38	2.19	0.12	4.99	6.55	6.96	5.27	272
Corporate	1,146	756.03	708.38	38.74	4.58	7.44	6.43	4.93	197
Industrial	548	368.94	341.34	18.67	4.95	9.06	6.94	5.72	251
Utility	207	139.22	129.63	7.09	4.54	8.40	6.23	5.48	181
Finance	391	247.87	237.40	12.98	4.06	4.49	5.80	3.48	129

* In USD billions

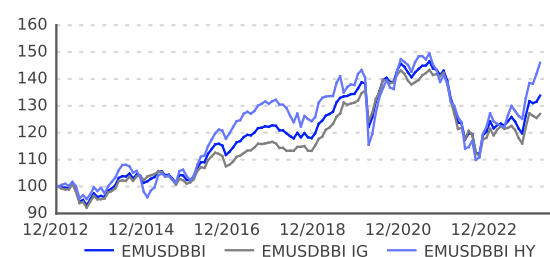
GEOGRAPHICAL AND QUALITY COMPOSITION (Market Weight %)



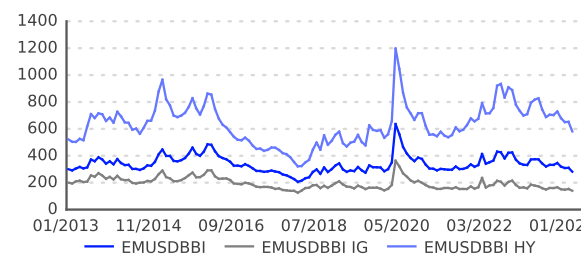
Different market classification criteria are used within the country classification system for equity and fixed income markets. A country is classified to be "emerging" if it is defined by the International Monetary Fund (IMF) World Economic Outlook (<http://www.imf.org/external/ns/cs.aspx?id=28>) to be among "emerging and developing economies" or if it is defined by the World Bank (WB) (<http://data.worldbank.org/about/country-classifications/>) to be among "low-income economies" or "lower-middle-income economies" or "upper-middle-income economies".

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



OPTION ADJUSTED SPREAD*



* OAS to the US Government Curve

TOP 10 COUNTRIES (By Market Weight)

Description	# of Issues	Par Amount*	Market Value*	Market Weight (%)	Average Coupon (%)	Average Life (Years)	Yield to Maturity (%)	Effective Duration	OAS (bps)
China	405	262.93	242.76	13.28	3.32	5.82	5.94	4.12	140
Mexico	141	188.48	165.75	9.06	5.47	15.59	7.18	7.72	282
Saudi Arabia	87	172.28	161.95	8.86	4.34	12.71	5.32	7.37	97
United Arab Emirates	127	128.00	117.39	6.42	4.00	10.59	5.41	6.62	103
Brazil	126	117.24	112.47	6.15	5.75	10.94	6.62	6.18	226
Indonesia	118	113.25	109.26	5.98	4.70	12.72	5.47	7.63	105
Turkey	56	79.92	78.74	4.31	7.02	7.76	7.27	4.84	286
Chile	97	79.89	69.58	3.81	4.29	13.98	6.07	8.13	171
Qatar	40	65.51	61.73	3.38	4.02	12.52	5.13	7.69	66
Argentina	33	110.68	56.65	3.10	3.27	6.89	18.75	3.99	1,439

* In USD billions

DESIGN CRITERIA AND CALCULATION METHODOLOGY

Coupon:	Fixed-rate, fixed-to-floating rate 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 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:	Refinitiv
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

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