

FTSE Emerging Markets US Dollar Broad Bond Index

Multi-Sector | US Dollar

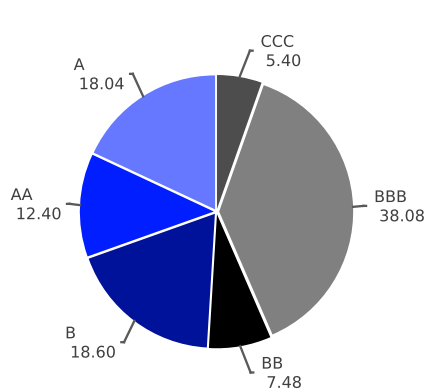
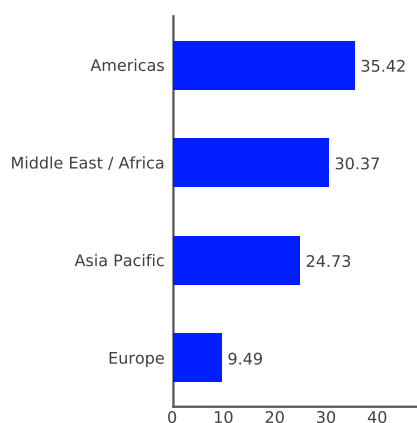
The FTSE Emerging Markets US Dollar Broad Bond Index (EMUSDBBI) measures the performance of both investment-grade and high-yield US dollar denominated debt issued by governments, regional governments, government-sponsored entities, and corporations domiciled in over 60 emerging markets*. The EMUSDBBI 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	1,953	2,085.32	1,915.73	100.00	5.07	10.72	6.54	6.25	237
Investment-Grade	1,316	1,405.68	1,312.68	68.52	4.64	11.85	5.58	6.83	140
High-Yield	637	679.64	603.05	31.48	5.95	8.39	8.62	4.98	449
1-3 Years	482	417.75	405.23	21.15	4.24	2.08	6.18	1.87	221
3-5 Years	428	356.99	352.07	18.38	5.50	4.10	6.24	3.51	229
5-7 Years	303	283.00	265.24	13.85	4.69	5.92	6.19	4.94	213
7-10 Years	242	363.57	326.61	17.05	5.36	8.54	7.23	6.46	308
10+ Years	498	664.01	566.58	29.58	5.36	22.96	6.75	11.57	224
Government	884	1,374.80	1,232.13	64.32	5.10	12.34	6.85	6.94	265
Foreign Sovereign	576	1,015.00	900.86	47.02	5.18	12.47	7.16	7.07	295
Sovereign Guaranteed	31	45.03	44.92	2.34	4.73	6.01	5.12	4.56	111
Government Sponsored	233	254.96	231.70	12.09	5.11	13.15	6.34	6.92	213
Reg Gov	30	46.12	41.28	2.15	3.91	12.77	5.28	7.34	107
Reg Gov Guaranteed	8	7.60	7.36	0.38	4.12	4.99	5.52	4.16	149
Reg Gov Spon	6	6.08	6.02	0.31	4.94	9.91	5.44	6.45	132
Corporate	1,069	710.52	683.60	35.68	5.00	7.59	5.99	5.01	187
Industrial	525	355.03	337.03	17.59	5.22	9.11	6.38	5.72	219
Utility	184	125.85	120.07	6.27	4.84	8.07	5.88	5.37	177
Finance	360	229.64	226.49	11.82	4.76	4.97	5.45	3.75	143

* In USD billions

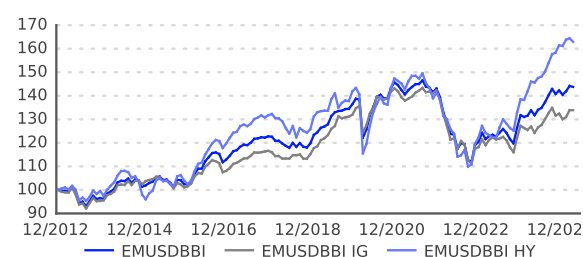
GEOGRAPHICAL AND QUALITY COMPOSITION (Market Weight %)



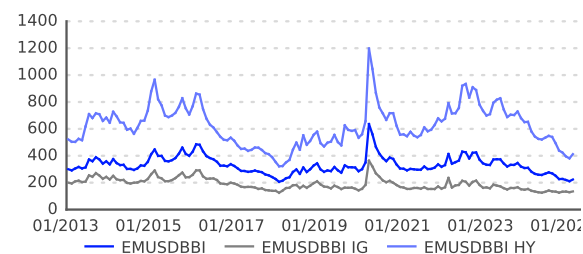
Different market classification criteria are used within the country classification system for equity and fixed income markets. A country is classified to be "emerging" if it is defined by the International Monetary Fund (IMF) World Economic Outlook (<http://www.imf.org/external/ns/cs.aspx?id=28>) to 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)
Saudi Arabia	105	206.46	196.93	10.28	4.60	11.78	5.24	6.85	107
China	312	204.01	194.53	10.15	3.66	6.39	4.97	4.42	91
Mexico	145	194.92	172.11	8.98	5.63	15.14	7.16	7.42	291
United Arab Emirates	144	145.34	136.65	7.13	4.30	10.47	5.19	6.59	104
Brazil	137	126.94	122.27	6.38	5.93	10.73	6.64	6.05	248
Indonesia	122	112.77	107.55	5.61	4.80	12.80	5.48	7.54	115
Turkey	64	87.81	86.75	4.53	7.26	7.43	7.38	4.76	330
Chile	103	86.58	77.98	4.07	4.52	13.10	5.77	7.70	152
Argentina	34	104.10	71.53	3.73	3.65	6.36	12.93	4.31	884
Qatar	39	65.30	61.96	3.23	4.23	12.34	4.95	7.70	69

* 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:	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, 2012

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