

# FTSE Emerging Markets US Dollar Broad Bond Index

Multi-Sector | US Dollar

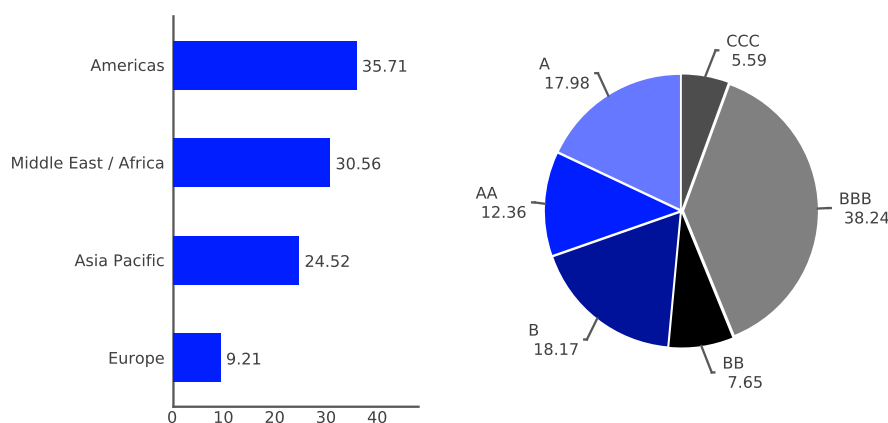
The FTSE Emerging Markets US Dollar Broad Bond Index (EMUSDBBI) measures the performance of both investment-grade and high-yield US dollar denominated debt issued by governments, regional governments, government-sponsored entities, and corporations domiciled in over 60 emerging markets\*. The EMUSDBBI 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)  |
|----------------------|--------------|-----------------|-----------------|-------------------|--------------------|----------------------|-----------------------|--------------------|------------|
| <b>EMUSDBBI</b>      | <b>1,934</b> | <b>2,078.55</b> | <b>1,904.27</b> | <b>100.00</b>     | <b>5.10</b>        | <b>10.70</b>         | <b>6.57</b>           | <b>6.18</b>        | <b>228</b> |
| Investment-Grade     | 1,310        | 1,408.99        | 1,306.10        | 68.59             | 4.69               | 11.80                | 5.66                  | 6.74               | 135        |
| High-Yield           | 624          | 669.56          | 598.17          | 31.41             | 5.97               | 8.37                 | 8.53                  | 4.97               | 431        |
| 1-3 Years            | 460          | 406.91          | 396.55          | 20.82             | 4.34               | 2.08                 | 6.17                  | 1.87               | 217        |
| 3-5 Years            | 448          | 381.05          | 376.48          | 19.77             | 5.45               | 4.14                 | 6.07                  | 3.55               | 210        |
| 5-7 Years            | 292          | 268.58          | 250.51          | 13.15             | 4.76               | 5.97                 | 6.38                  | 4.97               | 230        |
| 7-10 Years           | 238          | 358.98          | 328.21          | 17.24             | 5.38               | 8.54                 | 7.08                  | 6.48               | 280        |
| 10+ Years            | 496          | 663.02          | 552.52          | 29.01             | 5.36               | 22.83                | 6.97                  | 11.43              | 216        |
| Government           | 882          | 1,370.36        | 1,228.06        | 64.49             | 5.13               | 12.29                | 6.82                  | 6.84               | 248        |
| Foreign Sovereign    | 574          | 1,013.91        | 902.17          | 47.38             | 5.20               | 12.42                | 7.08                  | 6.96               | 273        |
| Sovereign Guaranteed | 31           | 45.03           | 44.68           | 2.35              | 4.73               | 5.84                 | 5.13                  | 4.42               | 108        |
| Government Sponsored | 233          | 253.37          | 229.11          | 12.03             | 5.13               | 13.05                | 6.42                  | 6.80               | 208        |
| Reg Gov              | 29           | 43.37           | 37.84           | 1.99              | 3.95               | 13.34                | 5.46                  | 7.55               | 112        |
| Reg Gov Guaranteed   | 7            | 6.60            | 6.38            | 0.33              | 4.16               | 5.42                 | 5.42                  | 4.55               | 135        |
| Reg Gov Spon         | 8            | 8.07            | 7.88            | 0.41              | 4.89               | 9.17                 | 5.40                  | 6.27               | 119        |
| Corporate            | 1,052        | 708.18          | 676.21          | 35.51             | 5.06               | 7.60                 | 6.11                  | 4.98               | 191        |
| Industrial           | 517          | 355.49          | 334.07          | 17.54             | 5.27               | 9.16                 | 6.52                  | 5.69               | 222        |
| Utility              | 181          | 124.32          | 117.51          | 6.17              | 4.87               | 8.06                 | 6.02                  | 5.33               | 183        |
| Finance              | 354          | 228.37          | 224.63          | 11.80             | 4.83               | 4.93                 | 5.55                  | 3.73               | 148        |

\* In USD billions

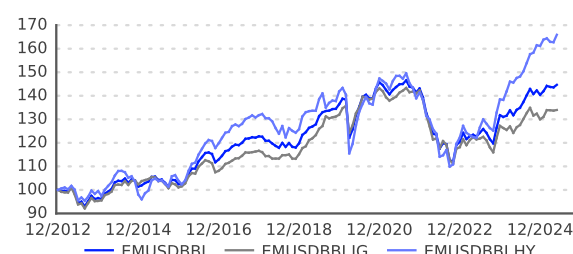
## GEOGRAPHICAL AND QUALITY COMPOSITION (Market Weight %)



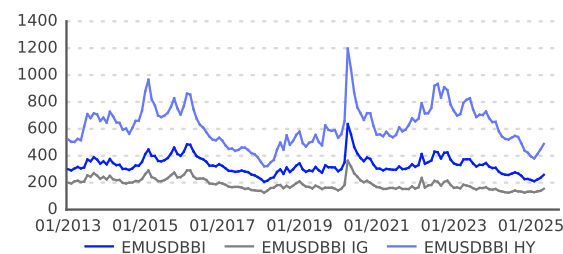
Different market classification criteria are used within the country classification system for equity and fixed income markets. A country is classified to be "emerging" if it is defined by the International Monetary Fund (IMF) World Economic Outlook (<http://www.imf.org/external/ns/cs.aspx?id=28>) to 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         | 107         | 208.21      | 196.59        | 10.32             | 4.60               | 11.57                | 5.31                  | 6.64               | 103       |
| China                | 292         | 193.16      | 182.69        | 9.59              | 3.69               | 6.54                 | 5.04                  | 4.45               | 91        |
| Mexico               | 146         | 195.10      | 170.93        | 8.98              | 5.64               | 14.99                | 7.24                  | 7.23               | 283       |
| United Arab Emirates | 148         | 147.01      | 136.58        | 7.17              | 4.37               | 10.54                | 5.33                  | 6.61               | 106       |
| Brazil               | 135         | 123.09      | 117.93        | 6.19              | 5.90               | 10.50                | 6.76                  | 5.93               | 250       |
| Indonesia            | 119         | 111.69      | 106.39        | 5.59              | 4.82               | 12.76                | 5.43                  | 7.50               | 97        |
| Turkey               | 63          | 86.39       | 84.69         | 4.45              | 7.31               | 7.37                 | 7.49                  | 4.68               | 334       |
| Chile                | 104         | 88.51       | 78.73         | 4.13              | 4.52               | 13.14                | 5.89                  | 7.60               | 147       |
| Argentina            | 34          | 104.05      | 76.88         | 4.04              | 3.64               | 6.20                 | 11.56                 | 4.30               | 741       |
| Qatar                | 37          | 64.23       | 60.09         | 3.16              | 4.27               | 12.37                | 5.05                  | 7.59               | 64        |

\* In USD billions

DESIGN CRITERIA AND CALCULATION METHODOLOGY

|                             |  |
|-----------------------------|--|
| Coupon:                     | Fixed-rate, fixed-to-floating rate bonds   |
| Currency:                   | USD  |
| Minimum Maturity:           | At least one year<br>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<br>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.<br>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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