

FTSE Emerging Markets Corporate Capped Extended Broad Bond Index

Corporate | US Dollar

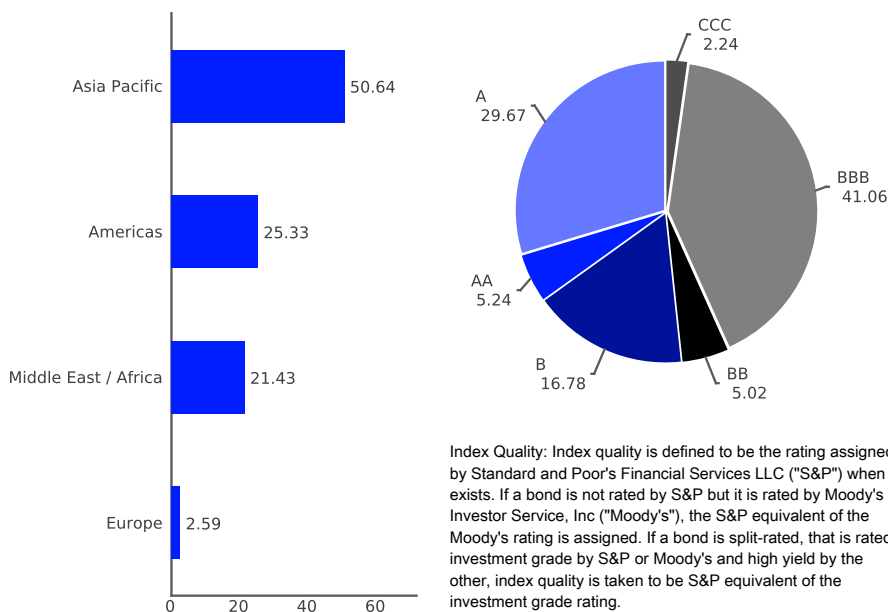
The FTSE Emerging Markets Corporate Capped Extended Broad Bond Index (EMUSDBBI Corp Capped Extended) measures the performance of a modified version of the Emerging Markets Broad Bond Corporate Index (EMUSDBBI Corp). This index includes all the bonds in the corporate sector of the Emerging Markets Broad Bond Index (EMUSDBBI) with the addition of investment-grade and high-yield debt issued by corporations domiciled in Israel and Korea. It also caps the par amount of any single issuer at USD 10 billion in order to limit exposure to any single issuer.

INDEX PROFILE

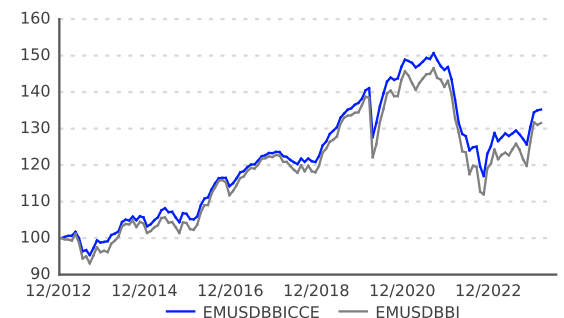
Description	# of Issues	Par Amount*	Market Value*	Market Weight (%)	Average Coupon (%)	Average Life (Years)	Yield to Maturity (%)	Effective Duration	OAS (bps)
EMUSDBBI Corp Capped Extended	1,299	791.32	739.34	100.00	4.54	6.98	6.50	4.69	202
Investment-Grade	962	599.59	561.69	75.97	4.04	7.75	5.72	5.12	125
High-Yield	337	191.73	177.65	24.03	6.09	4.59	8.94	3.34	443
1-3 Years	529	284.11	271.41	36.71	3.89	2.00	6.77	1.83	207
3-5 Years	280	166.03	161.03	21.78	5.19	3.99	6.41	3.43	204
5-7 Years	191	122.86	112.60	15.23	4.55	6.00	6.44	4.93	213
7-10 Years	120	85.15	77.16	10.44	4.56	8.10	6.31	6.42	204
10+ Years	179	133.17	117.14	15.84	5.07	21.54	6.15	11.70	173
Industrial	632	402.87	372.12	50.33	4.89	8.48	6.95	5.42	249
Utility	226	138.03	128.23	17.34	4.51	7.74	6.34	5.16	188
Finance	441	250.42	238.98	32.32	3.97	4.16	5.88	3.31	135

* In USD billions

GEOGRAPHICAL AND QUALITY COMPOSITION (Market Weight %)



HISTORICAL INDEX LEVEL



	Return*	Standard Deviation*
EMUSDBBI Corp Capped Extended	2.74	6.03
EMUSDBBI**	2.49	7.53

* Annualized Since Base Date (in %)

** The EMUSDBBI measures the performance of 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. Different market classification criteria are used within the country classification system for equity and fixed income markets. A country is classified as "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."

ANNUALIZED RETURNS (in %)

	EMUSDBBI	EMUSDBBI Corp Capped Extended	EMUSDGBI*	EMUSDGBI Capped**
YTD*	-0.15	0.60	-0.48	-0.27
1 Year	8.16	6.85	10.26	10.33
2 Years	-0.43	-0.97	0.33	0.01
3 Years	-2.62	-2.96	-2.53	-2.93

* The FTSE Emerging Markets US Dollar Government Bond Index (EMUSDGBI) includes US dollar-denominated emerging market sovereign debt issued in the global, Yankee, and Eurodollar markets. It comprises debt of more than 25 countries from Latin America, Europe, Africa, the Middle East, and Asia.

** The FTSE Emerging Markets US Dollar Government Capped Bond Index (EMUSDGBI Capped) represents a modified version of the EMUSDGBI. It imposes a maximum par amount of USD 15 billion per country, thereby limiting the effect of debt-burdened countries on index characteristics and performance.

*** Not annualized

DESIGN CRITERIA AND CALCULATION METHODOLOGY

Coupon:	Fixed-rate including 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 date.
Maximum Issue Size:	USD 10 billion
Minimum Issue Size:	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

VENDOR CODES

Bloomberg SBI <GO>; SBBI <GO>

EMUSDBBI Corp Capped Extended SSBEOCCE <INDEX>

EMUSDBBI Corp Capped Extended IG SBEOCIG <INDEX>

EMUSDBBI Corp Capped Extended HY SBEOCHY <INDEX>

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