



FTSE Middle East and North Africa Broad Bond Index Excluding Israel (MENABBI Ex. Israel)

Multi-Sector | US Dollar

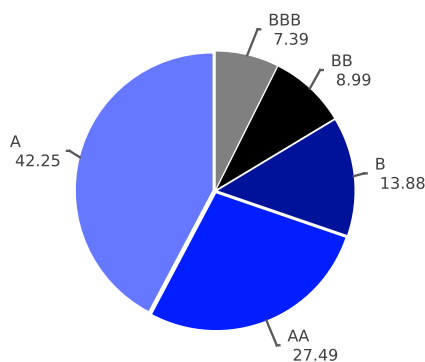
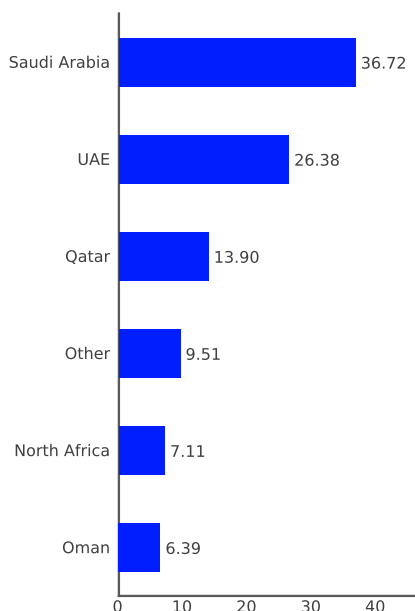
The FTSE Middle East and North Africa Broad Bond Index Excluding Israel (MENABBI Ex. Israel) measures the performance of both investment-grade and high-yield US Dollar-denominated debt issued by governments, agencies, and corporations domiciled in the Middle East and North Africa, excluding issuers domiciled in Israel.

INDEX PROFILE

Description	# of Issues	Par Amount*	Market Value*	Market Weight (%)	Average Coupon (%)	Average Life (Years)	Yield to Maturity (%)	Effective Duration	OAS (bps)
MENABBI Ex. Israel	345	468.71	439.09	100.00	4.59	11.37	5.72	6.72	133
Investment-Grade	240	363.71	338.68	77.13	4.06	11.98	5.24	7.21	86
High-Yield	105	105.00	100.41	22.87	6.40	9.23	7.37	5.06	295
1-3 Years	89	92.00	89.83	20.46	4.07	2.03	5.94	1.86	124
3-5 Years	73	84.13	83.43	19.00	4.88	4.14	5.48	3.62	115
5-7 Years	48	69.60	67.27	15.32	4.34	5.88	5.26	4.99	102
7-10 Years	50	68.60	64.46	14.68	4.40	8.59	5.52	6.87	131
10+ Years	85	154.38	134.11	30.54	4.93	24.57	6.06	12.71	168
Government	180	334.69	310.59	70.74	4.65	12.90	5.77	7.32	139
Corporate	165	134.02	128.50	29.26	4.44	7.52	5.60	5.27	120

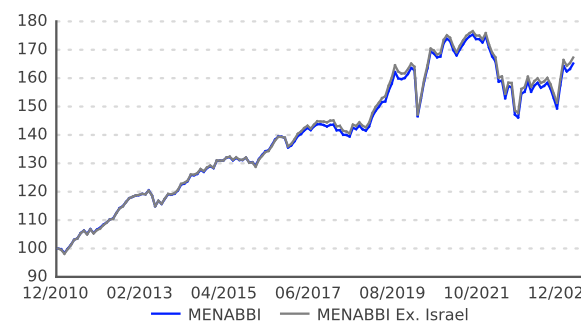
* In USD billions

GEOGRAPHICAL AND QUALITY COMPOSITION (Market Weight %)

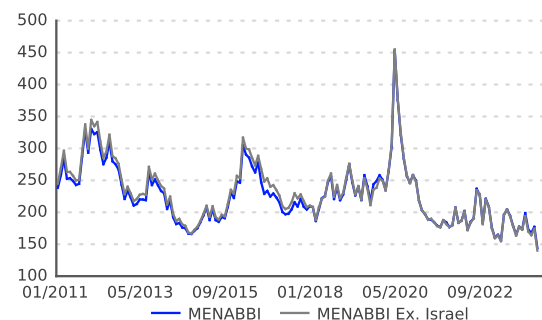


Index Quality: Index quality is defined to be the rating assigned by Standard and Poor's Financial Services LLC ("S&P") when it exists. If a bond is not rated by S&P but it is rated by Moody's Investor Service, Inc. ("Moody's"), the S&P equivalent of the Moody's rating is assigned. If a bond is split-rated,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



OPTION ADJUSTED SPREAD*



* OAS to the US Government Curve

TOP 10 ISSUERS (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, KINGDOM OF	39	118.11	109.28	24.89	4.13	13.94	5.23	7.88	86
QATAR, STATE OF (GOVERNMENT)	18	51.50	48.22	10.98	4.20	14.98	5.06	9.03	63
ABU DHABI, EMIRATE OF	14	35.50	30.44	6.93	2.94	13.43	4.98	7.82	55
OMAN, SULTANATE OF (GOVERNMENT)	13	22.29	22.94	5.23	6.02	9.41	5.82	5.79	141
ARAB REPUBLIC OF EGYPT	19	25.25	21.71	4.94	7.34	14.06	9.94	5.61	552
BAHRAIN, KINGDOM OF (GOVERNMENT)	23	21.98	21.45	4.89	6.09	8.20	6.60	5.42	226
UNITED ARAB EMIRATES GOVT OF	13	16.05	14.93	3.40	4.52	16.13	5.25	9.45	97
MUBADALA DEVELOPMENT CO PJSC	16	14.95	13.67	3.11	3.96	13.77	5.20	8.45	87
GACI FIRST INVESTMENT CO	9	13.50	13.02	2.96	5.08	16.10	5.50	7.93	123
JORDAN, HASHEMITE KINGDOM OF (GO	13	9.65	9.38	2.14	6.08	5.37	7.45	3.48	295

* In USD billions

DESIGN CRITERIA AND CALCULATION METHODOLOGY

Coupon:	Fixed-rate (excludes zero-coupons)
Currency:	USD
Minimum Maturity:	At least one year
Minimum Size Outstanding:	USD 250 million
Minimum Quality:	C by S&P and Ca by Moody's (excludes defaulted bonds)
Accessibility:	Limited to bonds and markets that are fully accessible to foreign investors
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, 2010

VENDOR CODES

Bloomberg SBI <GO>; SBBI <GO>

MENABBI Ex. Israel SBMNXL <INDEX>

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