



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

Multi-Sector | US Dollar

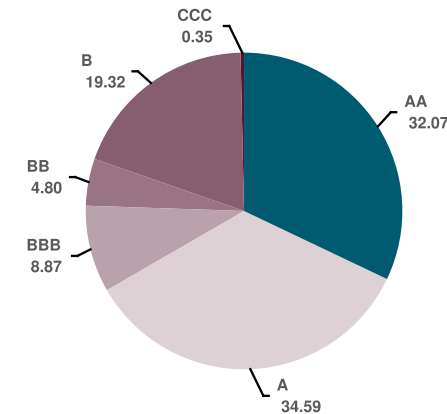
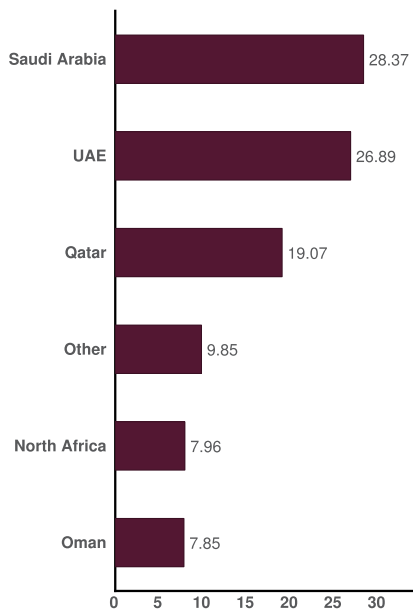
The FTSE Middle East and North Africa Broad Bond Index Excluding Israel (MENABBI Ex. Israel) measures the performance of both investment-grade and high-yield US Dollar-denominated debt issued by governments, agencies, and corporations domiciled in the Middle East and North Africa, excluding issuers domiciled 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	297	401.44	408.91	100.00	4.27	12.18	4.14	7.90	172
Investment-Grade	203	299.33	308.86	75.53	3.64	12.77	3.41	8.59	99
High-Yield	94	102.11	100.05	24.47	6.11	10.44	6.39	5.78	398
1-3 Years	64	57.18	57.57	14.08	3.99	2.05	3.88	1.92	161
3-5 Years	75	85.62	86.46	21.14	3.79	3.99	3.79	3.63	131
5-7 Years	30	47.83	49.60	12.13	4.37	6.01	3.88	5.20	145
7-10 Years	52	73.00	73.94	18.08	3.87	8.26	3.80	6.91	143
10+ Years	76	137.81	141.35	34.57	4.86	25.69	4.74	14.43	226
Government	156	294.60	300.53	73.50	4.40	13.88	4.22	8.71	179
Corporate	141	106.84	108.38	26.50	3.90	7.50	3.92	5.66	152

* In USD billions

GEOGRAPHICAL AND QUALITY COMPOSITION (Market Weight %)

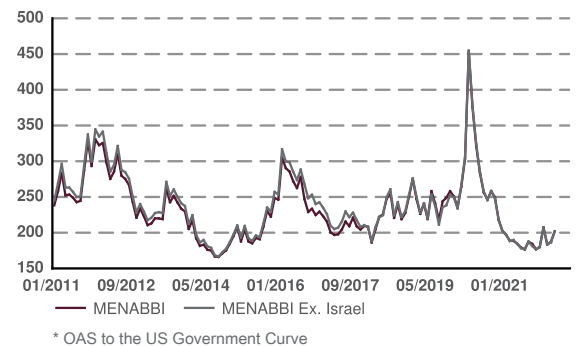


Index Quality: Index quality is defined to be the rating assigned by Standard and Poor's Financial Services LLC ("S&P") when it exists. If a bond is not rated by S&P but it is rated by Moody's Investor Service, Inc ("Moody's"), the S&P equivalent of the Moody's rating is assigned. If a bond is split-rated,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



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	31	88.25	91.23	22.31	3.76	15.98	3.48	10.01	103
QATAR, STATE OF (GOVERNMENT)	20	56.98	62.24	15.22	4.17	15.48	3.34	10.36	91
ABU DHABI, EMIRATE OF	16	40.50	40.01	9.78	2.77	13.78	3.05	9.33	62
OMAN, SULTANATE OF (GOVERNMENT)	16	27.25	28.46	6.96	5.83	9.90	5.19	6.12	276
ARAB REPUBLIC OF EGYPT	22	27.75	25.25	6.18	7.19	14.79	8.59	6.27	618
BAHRAIN, KINGDOM OF (GOVERNMENT)	20	20.48	20.84	5.10	5.91	8.48	5.20	5.53	282
MUBADALA DEVELOPMENT CO PJSC	14	13.55	13.96	3.41	3.49	14.08	3.45	9.57	103
UNITED ARAB EMIRATES GOVT OF	10	11.25	11.57	2.83	4.29	17.97	3.97	10.89	160
ABU DHABI NATIONAL ENERGY CO	10	7.64	8.39	2.05	4.47	10.99	3.40	7.81	101
SAUDI ELECTRICITY CO	6	6.50	6.97	1.71	4.47	8.67	3.49	6.07	115

* 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
Cash Reinvestment Rate:	At daily average of the local currency one-month Eurodeposit rate, calculated from the actual scheduled payment date of the cash flow through the end of the reporting period.
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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