

FTSE Middle East and North Africa Broad Bond 0+ Years Index

Multi-Sector | US Dollar

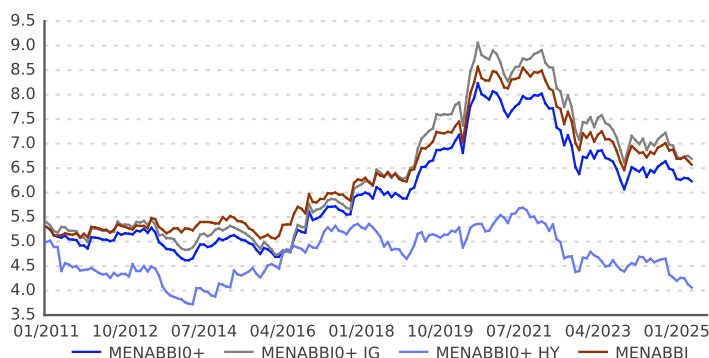
The FTSE Middle East and North Africa Broad Bond 0+ Years Index (MENABBI0+) tracks the universe of securities that meet the eligibility criteria for the flagship FTSE Middle East and North Africa Broad Bond Index (MENABBI) through to maturity. The MENABBI measures the performance of both investment-grade and high-yield US Dollar-denominated debt issued by governments, agencies, and corporations domiciled in the Middle East and North Africa. Sub-indices are available in any combination of asset class, maturity, and rating.

INDEX PROFILE

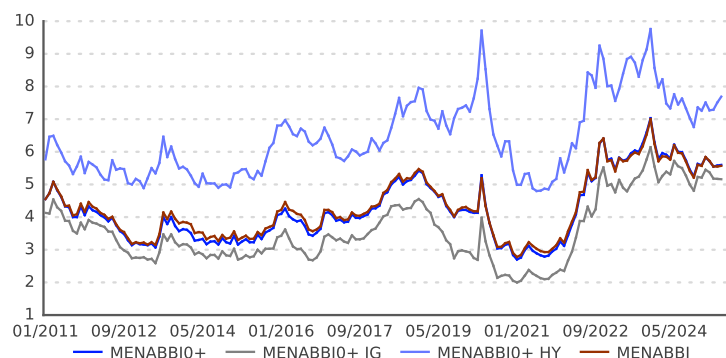
Description	# of Issues	Par Amount*	Market Value*	Market Weight (%)	Average Coupon (%)	Average Life (Years)	Yield to Maturity (%)	Effective Duration	OAS (bps)
MENABBI0+	446	592.05	557.13	100.00	4.75	10.82	5.60	6.23	156
Investment-Grade	334	489.12	460.55	82.67	4.40	11.49	5.16	6.69	110
High-Yield	112	102.93	96.58	17.33	6.41	7.66	7.69	4.06	375
1-3 Months	4	3.10	3.15	0.56	5.29	0.14	8.00	0.14	370
3-6 Months	13	9.61	9.55	1.71	3.76	0.43	5.76	0.41	149
6-9 Months	14	10.83	10.85	1.95	4.17	0.65	5.45	0.62	133
9-12 Months	11	7.91	7.92	1.42	5.44	0.86	6.12	0.82	213
0-1 Year	42	31.45	31.48	5.65	4.47	0.59	5.97	0.56	182
1-3 Years	90	110.39	109.90	19.73	4.27	2.09	5.11	1.94	144
3-5 Years	99	117.33	117.05	21.01	4.86	4.14	5.15	3.66	148
5-7 Years	47	55.65	53.29	9.56	4.32	5.85	5.35	5.02	153
7-10 Years	70	97.65	96.89	17.39	5.18	8.64	5.49	6.82	142
10+ Years	98	179.57	148.52	26.66	4.92	25.08	6.39	12.68	175
Corporate	212	173.72	169.43	30.41	4.73	6.93	5.49	4.84	156
Government Related	234	418.32	387.70	69.59	4.75	12.44	5.64	6.84	156

* In USD billions

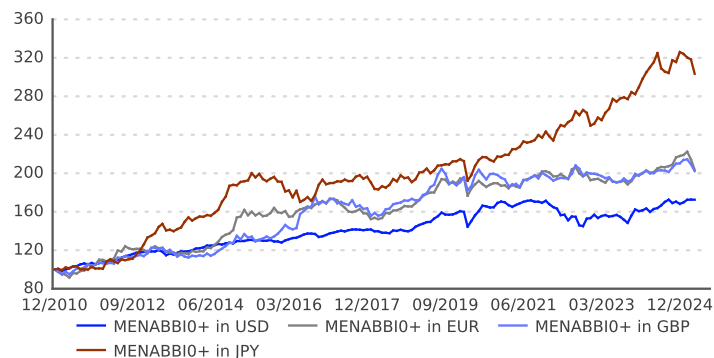
HISTORICAL EFFECTIVE DURATION



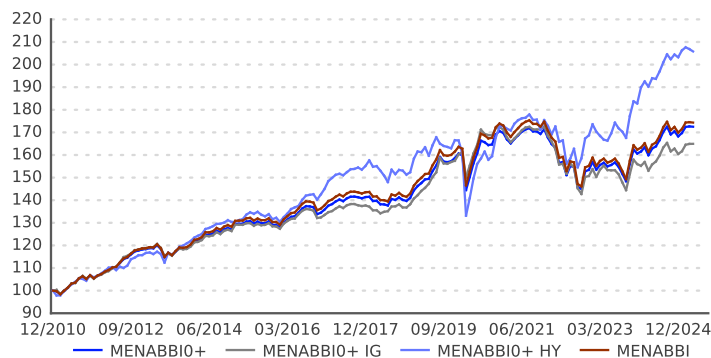
HISTORICAL YIELD TO MATURITY



HISTORICAL INDEX LEVEL (By Currency)



HISTORICAL INDEX LEVEL (in USD)



	Return*	Standard Deviation*
MENABBI0+ in USD	3.88	5.75
MENABBI0+ in EUR	5.09	8.03
MENABBI0+ in GBP	5.04	8.27
MENABBI0+ in JPY	8.05	8.51

* Annualized Since Inception (in %)

	Return*	Standard Deviation*
MENABBI0+	3.88	5.75
MENABBI0+ IG	3.55	5.61
MENABBI0+ HY	5.16	7.87
MENABBI	3.95	6.06

* in USD, Annualized Since Inception (in %)

ANNUALIZED RETURNS (in %)

	USD	EUR		GBP		JPY	
	Unhedged	Unhedged	Hedged	Unhedged	Hedged	Unhedged	Hedged
YTD*	2.54	-6.59	2.00	-3.85	2.61	-6.93	1.13
1 Year	7.89	1.48	6.00	1.14	7.61	-2.21	2.33
3 Years	3.30	0.76	1.02	1.19	2.48	6.66	-2.15
5 Years	2.80	2.03	0.93	1.62	2.12	8.89	-0.77

* Not annualized

DESIGN CRITERIA AND CALCULATION METHODOLOGY

Coupon:	Fixed-rate (excludes zero-coupons)
Currency:	USD
Minimum Maturity:	At least one month
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:	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, 2010

VENDOR CODES

SBMENAZ FTSE Middle East and North Africa Broad Bond 0+ Years Index, in USD terms

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