

FTSE Central and Eastern Europe, Middle East, and Africa Government Bond Index (CEEMEAGBI)

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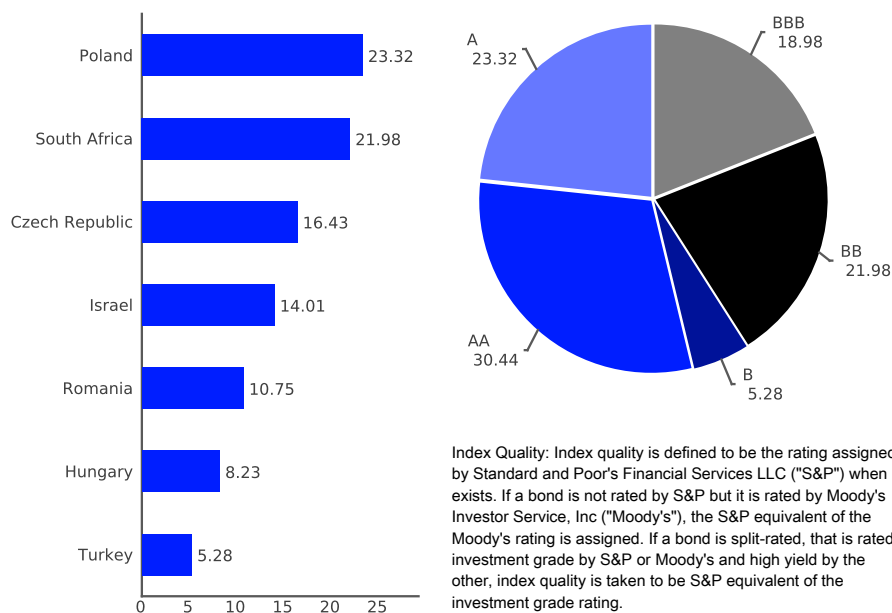
The FTSE Central and Eastern Europe, Middle East, and Africa Government Bond Index (CEEMEAGBI) measures the performance of government bonds from eight CEEMEA markets, denominated in local currencies. Sub-indices are available in any combination of currency, maturity, and rating.

INDEX PROFILE

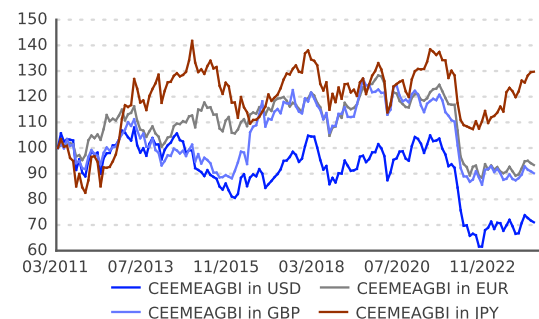
Description	# of Issues	Par Amount*	Market Value*	Market Weight (%)	Average Coupon (%)	Average Life (Years)	Yield to Maturity (%)	Effective Duration
CEEMEAGBI	125	639.39	574.38	100.00	5.37	7.57	7.80	5.00
Investment-Grade	95	443.60	417.81	72.74	3.27	6.10	5.02	4.90
High-Yield	30	195.80	156.58	27.26	10.14	10.91	15.21	5.28
1-3 Years	33	150.97	145.55	25.34	3.93	2.00	7.00	1.86
3-5 Years	26	116.71	111.59	19.43	6.19	4.01	8.12	3.43
5-7 Years	18	120.42	108.34	18.86	4.09	5.99	6.36	5.16
7-10 Years	21	101.87	91.25	15.89	6.13	8.47	8.29	6.45
10+ Years	27	149.43	117.65	20.48	6.71	16.63	9.40	9.11
Czech Republic	22	99.14	94.37	16.43	2.74	6.73	3.85	5.70
Hungary	19	53.57	47.29	8.23	3.63	5.84	6.60	4.53
Poland	15	140.31	133.96	23.32	3.13	4.45	5.20	3.85
Romania	25	61.36	61.72	10.75	5.61	5.81	6.25	4.56
Turkey	18	39.36	30.31	5.28	16.25	5.02	30.04	2.36
Israel	14	89.21	80.47	14.01	2.26	8.32	4.21	6.19
South Africa	12	156.44	126.27	21.98	8.60	12.39	11.65	5.99

* In USD billions

GEOGRAPHICAL AND QUALITY COMPOSITION (Market Weight %)



HISTORICAL INDEX LEVEL (Unhedged)



	Return*	Standard Deviation*
CEEMEAGBI in USD	-2.59	12.82
CEEMEAGBI in EUR	-0.53	9.32
CEEMEAGBI in JPY	2.02	12.77
CEEMEAGBI in GBP	-0.79	10.91

* Annualized Since Base Date (in %)

ANNUALIZED RETURNS (in %)

	USD		EUR		JPY		GBP	
	Unhedged	Hedged	Unhedged	Hedged	Unhedged	Hedged	Unhedged	Hedged
YTD*	-3.72	-1.22	-1.53	-1.60	3.35	-2.67	-2.84	-1.28
6 Months	13.96	7.55	9.52	5.73	17.22	1.12	6.39	7.06
1 Year	0.28	1.35	0.88	-0.57	14.03	-4.53	-1.85	0.75
2 Years	-3.13	0.19	-1.68	-2.09	8.17	-4.70	-1.11	-0.69

* Not annualized

DESIGN CRITERIA AND CALCULATION METHODOLOGY

Coupon:	Fixed-rate
Currency:	CZK, HUF, PLN, RON, TRL, ILS, ZAR
Minimum Maturity:	At least one year
Minimum Issue Size:	Czech Republic: CZK 15 billion, Hungary: HUF 200 billion, Poland: PLN 5 billion, Romania: RON 500 million, Turkey: TRL 2 billion, Israel: ILS 5 billion, South Africa: ZAR 10 billion
Quality:	C by S&P and Ca by Moody's (excludes defaulted bonds)
Accessibility:	Minimum level of 1. For further details on calibration of Market Accessibility Levels, please see FTSE Fixed Income Country Classification Process
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 pricing except for: <ul style="list-style-type: none">- Poland (provided by BondSpot)- Israel (provided by Tel Aviv Stock Exchange)- South Africa (provided by Johannesburg Stock Exchange)
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:	March 31, 2011

VENDOR CODES

Bloomberg SBI <GO>; SBBI <GO>

CEEMEAGBI in USD	SBCGBIU <INDEX>	Reuters	CEEMEAGBI in USD	.SBCGBIU
CEEMEAGBI in EUR	SBCGBIE <INDEX>		CEEMEAGBI in EUR	.SBCGBIE
CEEMEAGBI in JPY	SBCGBIY <INDEX>		CEEMEAGBI in JPY	.SBCGBIY

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