



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

Sovereign | Multi-Currency

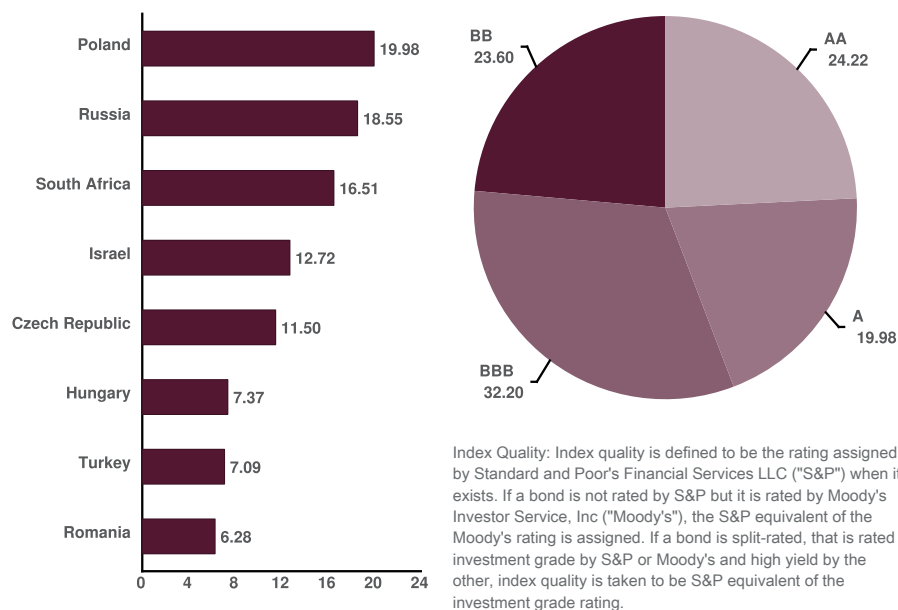
The FTSE Central and Eastern Europe, Middle East, and Africa Government Bond Index (CEEMEAGBI) measures the performance of government bonds from eight CEEMEA markets, denominated in local currencies. Sub-indexes are available in any combination of currency, maturity, and rating.

## INDEX PROFILE

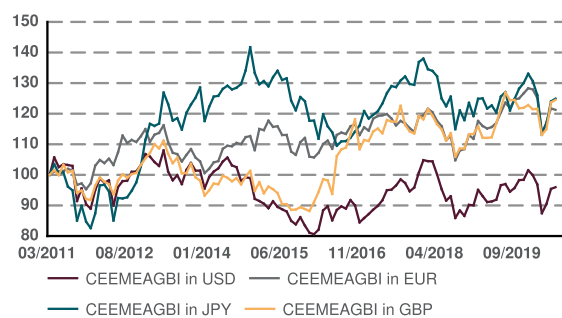
Description	# of Issues	Par Amount*	Market Value*	Market Weight (%)	Average Coupon (%)	Average Life (Years)	Yield to Maturity (%)	Effective Duration
<b>CEEMEAGBI</b>	<b>134</b>	<b>563.70</b>	<b>600.27</b>	<b>100.00</b>	<b>5.37</b>	<b>7.62</b>	<b>3.85</b>	<b>5.41</b>
Investment Grade	102	412.85	458.59	76.40	4.02	6.11	2.05	5.34
High Yield	32	150.85	141.68	23.60	9.05	11.73	9.68	5.61
1-3 Years	40	145.55	154.88	25.80	5.19	2.00	2.79	1.89
3-5 Years	29	99.83	108.26	18.03	4.39	3.89	2.46	3.58
5-7 Years	19	100.13	111.77	18.62	5.34	6.02	3.48	5.21
7-10 Years	21	95.97	105.69	17.61	4.82	8.47	3.59	7.07
10+ Years	25	122.21	119.67	19.94	6.82	17.98	7.04	10.33
Czech Republic	16	62.61	69.00	11.50	2.22	7.03	0.62	6.60
Hungary	16	39.79	44.26	7.37	3.50	5.49	1.33	4.97
Poland	15	108.90	119.92	19.98	2.77	4.39	0.60	4.15
Romania	18	35.91	37.68	6.28	4.37	4.53	3.58	3.97
Russia	23	102.44	111.37	18.55	7.09	7.12	5.29	5.11
Turkey	20	41.09	42.56	7.09	10.60	3.44	9.92	2.62
Israel	14	63.21	76.36	12.72	3.13	7.82	0.53	7.31
South Africa	12	109.76	99.12	16.51	8.47	14.84	9.58	6.89

\* In USD billions

## GEOGRAPHICAL AND QUALITY COMPOSITION (Market Weight %)



## HISTORICAL INDEX LEVEL (Unhedged)



	Return*	Standard Deviation*
CEEMEAGBI in USD	-0.44	12.19
CEEMEAGBI in EUR	2.11	9.15
CEEMEAGBI in JPY	2.43	13.77
CEEMEAGBI in GBP	2.40	11.23

\* Annualized Since Base Date (in %)

**ANNUALIZED RETURNS (in %)**

	USD		EUR		JPY		GBP	
	Unhedged	Hedged	Unhedged	Hedged	Unhedged	Hedged	Unhedged	Hedged
YTD*	-5.44	3.00	-5.49	2.15	-6.12	2.25	1.39	2.56
6 Months	-10.58	6.08	-10.68	4.35	-11.87	4.56	2.79	5.18
1 Year	-0.68	7.26	0.71	4.92	-0.54	5.10	2.31	5.96
2 Years	2.36	6.68	4.37	3.91	1.02	4.12	5.81	5.06

\* Not annualized

**DESIGN CRITERIA AND CALCULATION METHODOLOGY**

Coupon:	Fixed-rate
Currency:	CZK, HUF, PLN, RON, RUB, 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, Russia: RUB 25 billion, 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)
Weighting:	Market capitalization
Rebalancing:	Once a month at month end
Cash Reinvestment Rate:	At daily average of the one-month Euro Deposit rate, calculated from actual scheduled payment date of cash flow through end of period
Pricing:	Refinitiv pricing except for: <ul style="list-style-type: none"> <li>Poland (provided by BondSpot)</li> <li>Israel (provided by Tel Aviv Stock Exchange)</li> <li>South Africa (provided by Johannesburg Stock Exchange)</li> </ul>
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>
  - CEEMEAGBI in EUR – SBCGBIE <INDEX>
  - CEEMEAGBI in JPY – SBCGBIY <INDEX>
- Reuters
  - CEEMEAGBI in USD – .SBCGBIU
  - CEEMEAGBI in EUR – .SBCGBIE
  - CEEMEAGBI in JPY – .SBCGBIY

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