



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

Sovereign | Multi-Currency

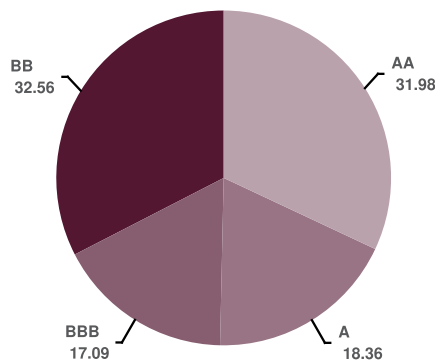
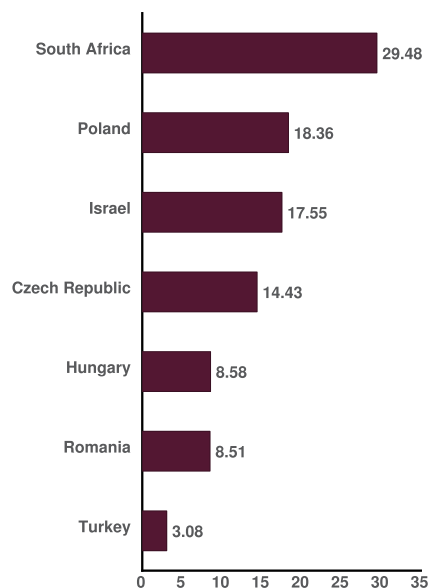
The FTSE Central and Eastern Europe, Middle East, and Africa Government Bond Index (CEEMEAGBI) measures the performance of government bonds from eight CEEMEA markets, denominated in local currencies. Sub-indexes are available in any combination of currency, maturity, and rating.

INDEX PROFILE

Description	# of Issues	Par Amount*	Market Value*	Market Weight (%)	Average Coupon (%)	Average Life (Years)	Yield to Maturity (%)	Effective Duration
CEEMEAGBI	113	564.62	517.17	100.00	4.71	8.35	6.56	5.67
Investment-Grade	88	374.82	348.78	67.44	2.51	6.14	4.32	5.24
High-Yield	25	189.80	168.39	32.56	9.06	12.72	11.18	6.58
1-3 Years	32	109.67	106.60	20.61	3.47	1.91	5.51	1.80
3-5 Years	25	133.43	126.65	24.49	4.38	4.07	6.35	3.62
5-7 Years	14	53.27	49.45	9.56	3.37	5.84	5.00	5.17
7-10 Years	18	105.27	90.39	17.48	4.08	8.17	6.48	6.74
10+ Years	24	162.98	144.08	27.86	6.66	17.13	8.09	9.85
Czech Republic	17	83.66	74.63	14.43	1.84	7.42	4.10	6.31
Hungary	18	51.95	44.36	8.58	2.97	6.51	6.23	5.12
Poland	16	106.46	94.97	18.36	2.18	4.55	5.39	3.99
Romania	22	45.78	44.04	8.51	4.27	4.52	5.65	3.72
Turkey	14	20.83	15.91	3.08	12.93	3.87	24.18	2.27
Israel	15	86.97	90.77	17.55	2.35	7.50	1.81	6.45
South Africa	11	168.97	152.48	29.48	8.58	13.81	9.83	7.03

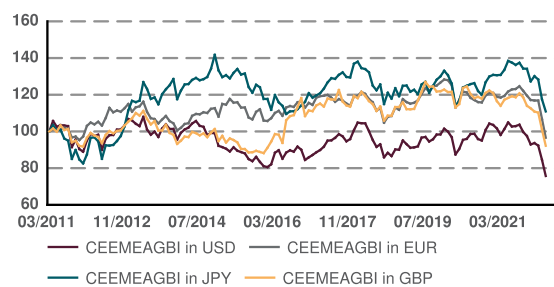
* In USD billions

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)



	Return*	Standard Deviation*
CEEMEAGBI in USD	-2.50	12.44
CEEMEAGBI in EUR	-0.32	9.47
CEEMEAGBI in JPY	0.94	13.39
CEEMEAGBI in GBP	-0.74	11.27

* Annualized Since Base Date (in %)

ANNUALIZED RETURNS (in %)

	USD		EUR		JPY		GBP	
	Unhedged	Hedged	Unhedged	Hedged	Unhedged	Hedged	Unhedged	Hedged
YTD*	-19.15	-19.63	-17.37	-20.00	-14.78	-20.53	-16.83	-19.93
6 Months	-42.38	-40.05	-37.48	-40.93	-31.81	-41.60	-39.57	-40.57
1 Year	-22.83	-22.60	-18.48	-23.48	-15.23	-23.74	-19.13	-23.00
2 Years	-6.95	-10.73	-7.60	-11.67	-1.34	-11.69	-9.70	-11.09

* 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
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"> 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>
 - 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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