



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

Sovereign | Multi-Currency

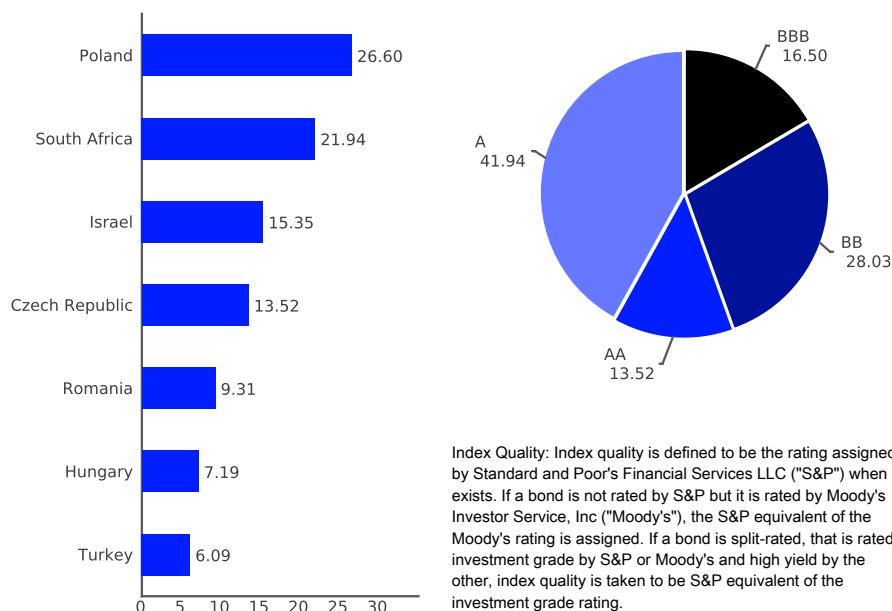
The FTSE Central and Eastern Europe, Middle East, and Africa Government Bond Index (CEEMEAGBI) measures the performance of government bonds from eight CEEMEA markets, denominated in local currencies. Sub-indices are available in any combination of currency, maturity, and rating.

INDEX PROFILE

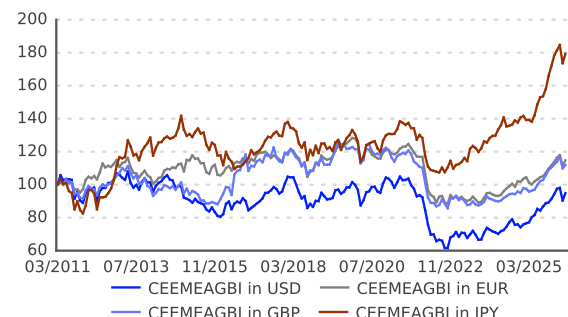
Description	# of Issues	Par Amount*	Market Value*	Market Weight (%)	Average Coupon (%)	Average Life (Years)	Yield to Maturity (%)	Effective Duration
CEEMEAGBI	136	927.95	896.76	100.00	6.49	7.19	7.76	5.14
Investment-Grade	98	669.07	645.40	71.97	3.98	6.12	5.01	4.94
High-Yield	38	258.87	251.36	28.03	12.96	9.96	14.81	5.64
1-3 Years	36	210.02	210.90	23.52	7.60	2.03	9.13	1.84
3-5 Years	29	233.88	226.04	25.21	6.08	4.00	7.62	3.51
5-7 Years	21	127.10	117.56	13.11	4.77	6.03	6.46	5.17
7-10 Years	24	168.53	164.38	18.33	6.82	8.60	7.42	6.61
10+ Years	26	188.43	177.88	19.84	6.62	16.44	7.47	9.72
Czech Republic	24	129.24	121.28	13.52	3.30	6.83	4.52	5.81
Hungary	17	68.41	64.45	7.19	4.18	5.91	5.87	4.67
Poland	17	243.33	238.51	26.60	4.00	4.50	4.98	3.89
Romania	26	83.55	83.53	9.31	6.39	5.19	6.94	4.07
Turkey	22	60.78	54.59	6.09	27.11	3.66	36.12	1.68
Israel	14	144.54	137.63	15.35	3.10	8.84	3.91	6.65
South Africa	16	198.09	196.77	21.94	8.61	11.89	8.90	6.74

* In USD billions

GEOGRAPHICAL AND QUALITY COMPOSITION (Market Weight %)



HISTORICAL INDEX LEVEL (Unhedged)



	Return*	Standard Deviation*
CEEMEAGBI in USD	-0.35	12.54
CEEMEAGBI in EUR	0.92	9.06
CEEMEAGBI in JPY	3.95	12.36
CEEMEAGBI in GBP	0.75	10.47

* Annualized Since Base Date (in %)

ANNUALIZED RETURNS (in %)

	USD		EUR		JPY		GBP	
	Unhedged	Hedged	Unhedged	Hedged	Unhedged	Hedged	Unhedged	Hedged
YTD*	0.70	-0.49	0.82	-1.19	0.68	-1.63	-0.32	-0.61
6 Months	13.04	4.01	9.44	1.81	16.97	0.41	5.68	3.68
1 Year	18.22	7.30	14.56	4.92	29.88	3.35	16.20	7.02
2 Years	16.26	7.34	10.99	5.25	16.01	2.63	11.60	7.10

* 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 Fixed Income Country Classification LSEG
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 except for: - 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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