

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

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An LSEG Business

Sovereign | Multi-Currency

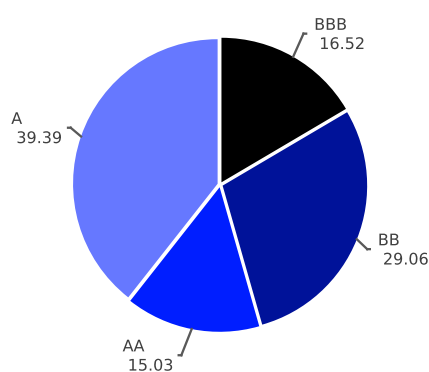
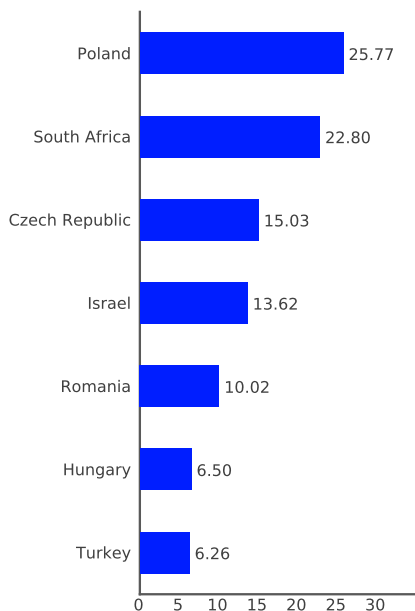
The FTSE Central and Eastern Europe, Middle East, and Africa Government Bond Index (CEEMEAGBI) measures the performance of government bonds from eight CEEMEA markets, denominated in local currencies. Sub-indices are available in any combination of currency, maturity, and rating.

## INDEX PROFILE

Description	# of Issues	Par Amount*	Market Value*	Market Weight (%)	Average Coupon (%)	Average Life (Years)	Yield to Maturity (%)	Effective Duration
<b>CEEMEAGBI</b>	<b>128</b>	<b>774.20</b>	<b>725.50</b>	<b>100.00</b>	<b>6.32</b>	<b>7.19</b>	<b>8.11</b>	<b>4.92</b>
Investment-Grade	95	538.24	514.68	70.94	3.73	6.00	5.01	4.85
High-Yield	33	235.96	210.82	29.06	12.22	9.89	15.68	5.09
1-3 Years	36	171.61	167.01	23.02	6.65	1.84	9.50	1.66
3-5 Years	26	201.46	198.65	27.38	6.38	4.07	7.32	3.54
5-7 Years	20	117.70	106.17	14.63	4.51	6.15	6.69	5.27
7-10 Years	24	132.67	125.99	17.37	6.98	8.73	8.04	6.61
10+ Years	22	150.76	127.69	17.60	6.69	16.90	8.76	9.36
Czech Republic	22	113.75	109.04	15.03	2.80	6.60	3.79	5.71
Hungary	16	52.46	47.16	6.50	3.97	5.43	6.49	4.31
Poland	16	190.02	186.94	25.77	3.70	4.48	4.77	3.89
Romania	28	74.33	72.70	10.02	6.15	5.33	7.38	4.12
Turkey	19	54.71	45.43	6.26	24.08	4.15	36.29	1.83
Israel	13	107.68	98.83	13.62	2.99	8.80	4.37	6.50
South Africa	14	181.25	165.39	22.80	8.64	11.63	10.02	5.98

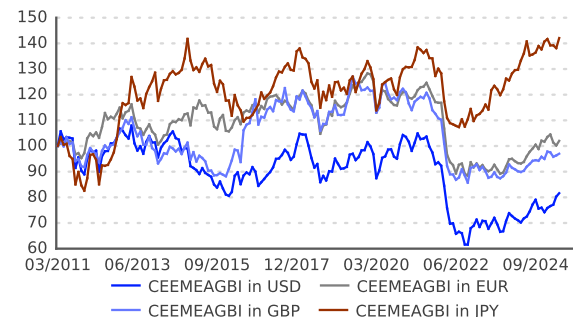
\* In USD billions

## 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	-1.42	12.52
CEEMEAGBI in EUR	0.14	9.10
CEEMEAGBI in JPY	2.51	12.40
CEEMEAGBI in GBP	-0.21	10.53

\* Annualized Since Base Date (in %)

ANNUALIZED RETURNS (in %)

	USD		EUR		JPY		GBP	
	Unhedged	Hedged	Unhedged	Hedged	Unhedged	Hedged	Unhedged	Hedged
YTD*	9.98	1.87	0.32	1.11	0.98	0.09	2.14	1.91
6 Months	15.40	2.72	-0.11	0.87	6.53	-1.76	2.52	2.79
1 Year	13.74	7.49	8.77	5.62	4.44	2.13	7.39	7.30
2 Years	9.75	4.93	6.36	3.06	11.53	-0.75	5.21	4.56

\* 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 <a href="#">Fixed Income Country Classification   LSEG</a>
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: <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>	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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