



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.

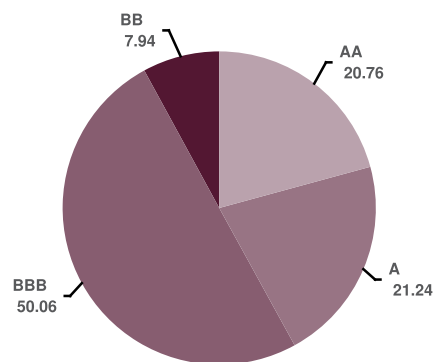
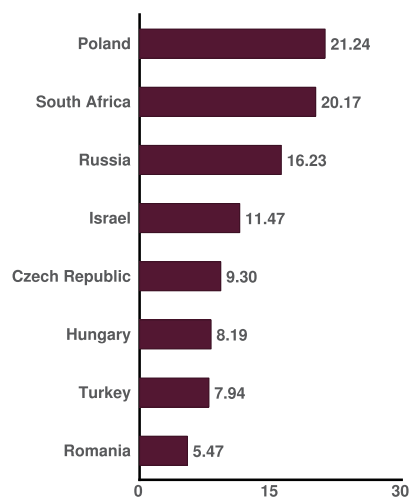
INDEX PROFILE

Description	# of Issues	Par Amount*	Market Value*	Market Weight (%)	Average Coupon (%)	Average Life (Years)	Yield to Maturity (%)	Effective Duration
CEEMEAGBI	130	535.51	550.11	100.00	5.77	7.92	5.40	5.41
Investment Grade	109	485.52	506.44	92.06	5.17	8.31	4.35	5.65
High Yield	21	49.99	43.67	7.94	11.59	4.09	17.57	2.63
1-3 Years	34	116.58	119.89	21.79	5.18	1.98	4.76	1.86
3-5 Years	35	122.89	127.85	23.24	5.34	3.95	4.64	3.55
5-7 Years	14	52.74	53.45	9.72	4.85	5.88	4.78	5.10
7-10 Years	23	113.32	120.91	21.98	5.84	8.06	5.01	6.52
10+ Years	24	129.99	128.02	23.27	7.02	17.69	7.37	9.69
Czech Republic	14	47.71	51.14	9.30	2.64	7.20	1.51	6.51
Hungary	16	40.28	45.04	8.19	3.80	5.13	1.42	4.68
Poland	18	110.78	116.86	21.24	2.90	4.68	1.93	4.29
Romania	16	29.37	30.10	5.47	4.28	4.35	4.02	3.81
Russia	19	86.90	89.29	16.23	7.41	6.71	7.23	4.87
Turkey	21	49.99	43.67	7.94	11.59	4.09	17.57	2.63
Israel	13	54.87	63.08	11.47	3.18	7.83	1.20	6.75
South Africa	13	115.62	110.93	20.17	8.37	15.79	8.94	7.59

*In USD billions

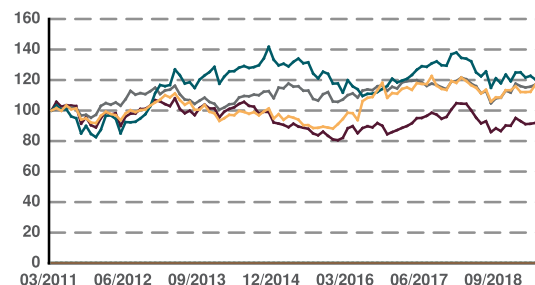
GEOGRAPHICAL AND QUALITY COMPOSITION

(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)



--- CEEMEAGBI in USD --- CEEMEAGBI in EUR
 --- CEEMEAGBI in JPY --- CEEMEAGBI in GBP

	Return*	Standard Deviation*
CEEMEAGBI in USD	-0.42	12.06
CEEMEAGBI in EUR	2.28	8.75
CEEMEAGBI in JPY	2.80	13.71
CEEMEAGBI in GBP	2.41	11.16

*Annualized Since Base Date (in %)

ANNUALIZED RETURNS (in %)

	USD		EUR		JPY		GBP	
	Unhedged	Hedged	Unhedged	Hedged	Unhedged	Hedged	Unhedged	Hedged
YTD*	7.29	4.23	7.70	2.60	5.36	2.70	7.37	3.22
6 Months	15.12	8.65	16.00	5.27	11.01	5.47	15.28	6.55
1 Year	5.49	6.10	8.16	2.91	2.61	3.15	9.43	4.16
2 Years	0.77	2.99	0.84	0.22	-1.33	0.52	1.80	1.29

*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 Size Outstanding:	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
Minimum 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"> 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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