

FTSE Emerging Markets Inflation-Linked Securities Index (EMILSI)

Sovereign | Multi-Currency

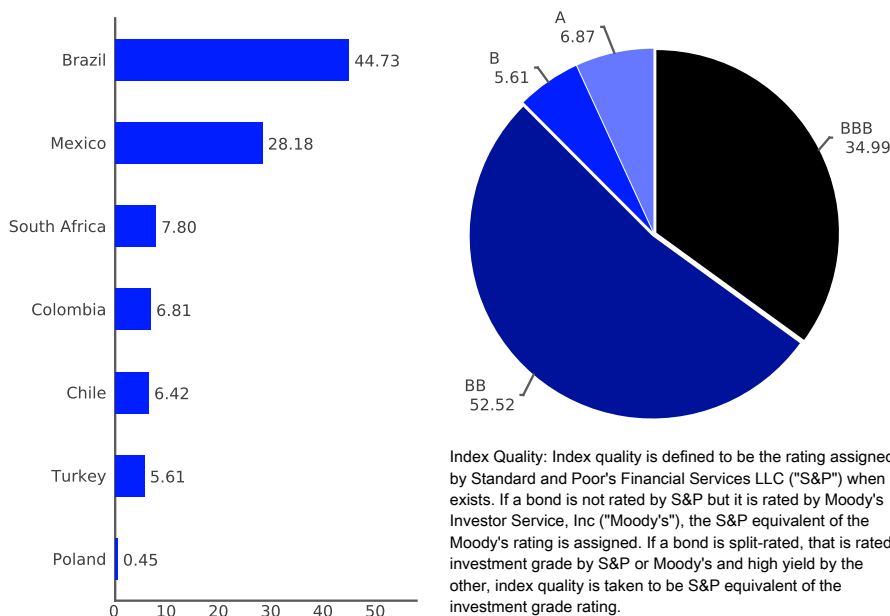
The FTSE Emerging Markets Inflation-Linked Securities Index (EMILSI) measures the returns of inflation-linked bonds with fixed-rate coupon payments that are linked to an inflation index. The EMILSI covers debt from seven countries¹ denominated in seven currencies and can be used as a benchmark for investors who are concerned with real, rather than notional, returns. Sub-indices are available in any combination of currency, maturity, and rating.

INDEX PROFILE

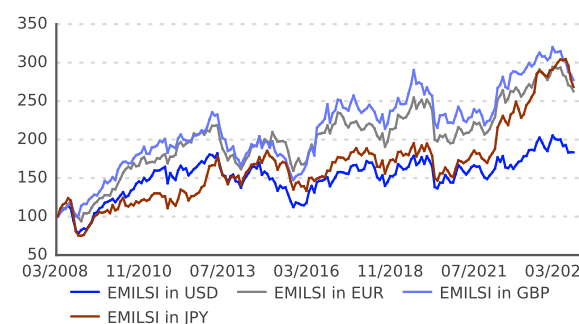
Description	# of Issues	Par Amount*	Market Value*	Market Weight (%)	Average Coupon (%)	Average Life (Years)	Real Yield	Real Yield Duration
EMILSI	62	366.64	574.09	100.00	3.70	12.64	5.49	7.85
1-3 Years	9	55.60	105.21	18.33	3.92	2.01	6.15	1.90
3-5 Years	13	51.65	89.44	15.58	3.17	4.24	5.30	3.67
5-7 Years	4	11.74	30.48	5.31	3.71	6.04	5.17	5.07
7-10 Years	12	51.24	66.34	11.56	2.76	8.06	5.14	6.92
10+ Years	24	196.41	282.62	49.23	4.02	19.45	5.42	11.90
Brazil	13	60.12	256.76	44.73	6.00	12.95	6.39	7.14
Chile	7	37.76	36.84	6.42	1.67	11.46	2.30	9.61
Colombia	6	42.57	39.12	6.81	3.59	11.33	4.95	7.93
Mexico	11	181.33	161.78	28.18	3.77	13.13	5.39	8.60
Poland	1	2.83	2.61	0.45	2.00	11.98	3.04	10.37
South Africa	10	31.37	44.77	7.80	2.42	15.10	4.73	10.28
Turkey	14	10.65	32.21	5.61	1.27	4.90	4.30	4.01

* In USD billions

GEOGRAPHICAL AND QUALITY COMPOSITION (Market Weight %)



HISTORICAL INDEX LEVEL (Unhedged)



	Return*	Standard Deviation*
EMILSI in USD	3.76	15.91
EMILSI in EUR	6.06	13.34
EMILSI in JPY	6.20	17.24
EMILSI in GBP	6.41	14.69

* Annualized Since Base Date (in %)

ANNUALIZED RETURNS (in %)

	USD		EUR		JPY		GBP	
	Unhedged	Hedged	Unhedged	Hedged	Unhedged	Hedged	Unhedged	Hedged
YTD*	-10.66	-2.29	-10.84	-3.39	-7.72	-6.16	-13.34	-2.50
1 Year	-6.54	-0.60	-8.36	-2.42	-6.53	-6.64	-9.89	-1.14
3 Years	3.58	1.63	5.82	-0.25	13.78	-2.38	5.18	1.10
5 Years	1.89	2.36	1.79	0.59	8.54	-0.52	0.35	1.71

* Not annualized

DESIGN CRITERIA AND CALCULATION METHODOLOGY

Coupon:	Fixed-rate
Currency:	BRL, CLF, COU, MXV, PLN, TRL, ZAR
Minimum Maturity:	At least one year
Minimum Size Outstanding:	Brazil: BRL 1 billion, Chile: CLF 5 million, Colombia: COU 3 billion, Mexico: MXV 5 billion, Poland: PLN 5 billion, Turkey: TRL 2 billion, South Africa: ZAR 500 million
Minimum 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: - Mexico (provided by Proveedor Integral de Precios S.A. de C.V.) - Poland (provided by BondSpot) - 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, 2008

VENDOR CODES

Bloomberg SBI <GO>; SBBI <GO>		Reuters	
EMILSI in USD	SBLEUU <INDEX>	EMILSI in USD	.SBLEUU
EMILSI in EUR	SBLEEU <INDEX>	EMILSI in EUR	.SBLEEU
EMILSI in JPY	SBLEJU <INDEX>	EMILSI in JPY	.SBLEJU
EMILSI in GBP	SBLEGU <INDEX>	EMILSI in GBP	.SBLEGU

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