

# FTSE Emerging Markets Inflation-Linked Securities Index (EMILSI)

Sovereign | Multi-Currency

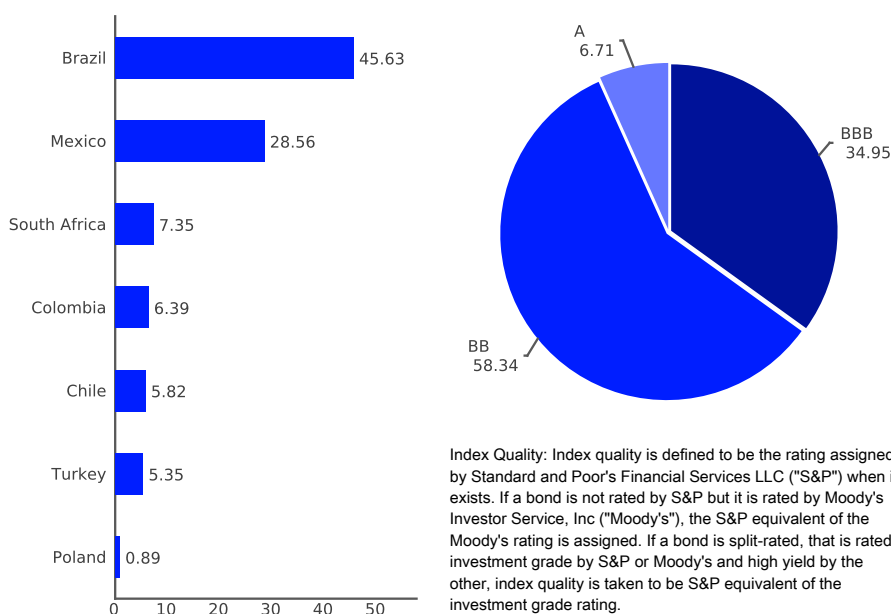
The FTSE Emerging Markets Inflation-Linked Securities Index (EMILSI) measures the returns of inflation-linked bonds with fixed-rate coupon payments that are linked to an inflation index. The EMILSI covers debt from seven countries<sup>1</sup> denominated in seven currencies and can be used as a benchmark 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

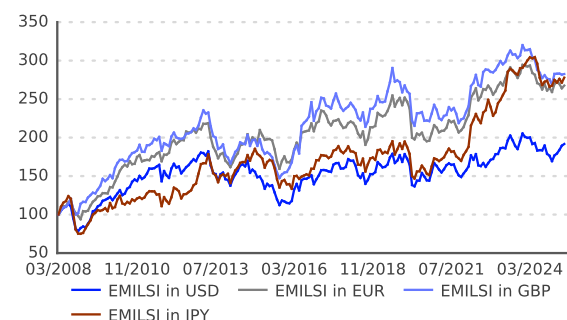
| Description   | # of Issues | Par Amount*   | Market Value* | Market Weight (%) | Average Coupon (%) | Average Life (Years) | Real Yield  | Real Yield Duration |
|---------------|-------------|---------------|---------------|-------------------|--------------------|----------------------|-------------|---------------------|
| <b>EMILSI</b> | <b>66</b>   | <b>405.81</b> | <b>637.79</b> | <b>100.00</b>     | <b>3.74</b>        | <b>12.62</b>         | <b>6.06</b> | <b>7.45</b>         |
| 1-3 Years     | 9           | 46.34         | 103.57        | 16.24             | 3.89               | 1.67                 | 7.03        | 1.53                |
| 3-5 Years     | 13          | 56.77         | 95.75         | 15.01             | 3.31               | 3.58                 | 6.09        | 3.10                |
| 5-7 Years     | 6           | 42.74         | 68.10         | 10.68             | 3.13               | 6.09                 | 5.77        | 4.96                |
| 7-10 Years    | 13          | 56.27         | 101.45        | 15.91             | 3.71               | 8.97                 | 6.18        | 6.92                |
| 10+ Years     | 25          | 203.69        | 268.93        | 42.17             | 3.96               | 20.01                | 5.71        | 12.10               |
| Brazil        | 13          | 69.01         | 291.05        | 45.63             | 6.00               | 12.01                | 7.54        | 6.28                |
| Chile         | 8           | 38.33         | 37.11         | 5.82              | 1.74               | 12.53                | 2.52        | 10.31               |
| Colombia      | 8           | 47.88         | 40.76         | 6.39              | 3.67               | 11.41                | 5.98        | 7.36                |
| Mexico        | 11          | 198.58        | 182.18        | 28.56             | 3.73               | 13.47                | 4.94        | 8.84                |
| Poland        | 1           | 5.87          | 5.69          | 0.89              | 2.00               | 11.24                | 3.16        | 9.62                |
| South Africa  | 10          | 33.16         | 46.86         | 7.35              | 2.47               | 14.31                | 5.03        | 9.59                |
| Turkey        | 15          | 12.98         | 34.15         | 5.35              | 2.04               | 3.88                 | 5.34        | 3.61                |

\* In USD billions

## GEOGRAPHICAL AND QUALITY COMPOSITION (Market Weight %)



## HISTORICAL INDEX LEVEL (Unhedged)



|               | Return* | Standard Deviation* |
|---------------|---------|---------------------|
| EMILSI in USD | 3.86    | 15.74               |
| EMILSI in EUR | 5.90    | 13.15               |
| EMILSI in JPY | 6.14    | 16.91               |
| EMILSI in GBP | 6.24    | 14.45               |

\* Annualized Since Base Date (in %)

ANNUALIZED RETURNS (in %)

|         | USD      |        | EUR      |        | JPY      |        | GBP      |        |
|---------|----------|--------|----------|--------|----------|--------|----------|--------|
|         | Unhedged | Hedged | Unhedged | Hedged | Unhedged | Hedged | Unhedged | Hedged |
| YTD*    | 13.15    | 3.35   | 3.21     | 2.55   | 3.89     | 1.56   | 5.09     | 3.37   |
| 1 Year  | -0.60    | 1.77   | -4.95    | -0.13  | -8.73    | -3.33  | -6.16    | 1.53   |
| 3 Years | 2.42     | 0.49   | 0.46     | -1.57  | 6.41     | -4.50  | 0.13     | -0.07  |
| 5 Years | 5.89     | 1.86   | 5.46     | 0.16   | 12.26    | -1.44  | 4.07     | 1.39   |

\* 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 <a href="#">Fixed Income Country Classification</a>   <a href="#">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>- Mexico (provided by Proveedor Integral de Precios S.A. de C.V.)</li><li>- Poland (provided by BondSpot)</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.<br>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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