

FTSE Emerging Markets Inflation-Linked Securities Index (EMILSI)

Sovereign | Multi-Currency

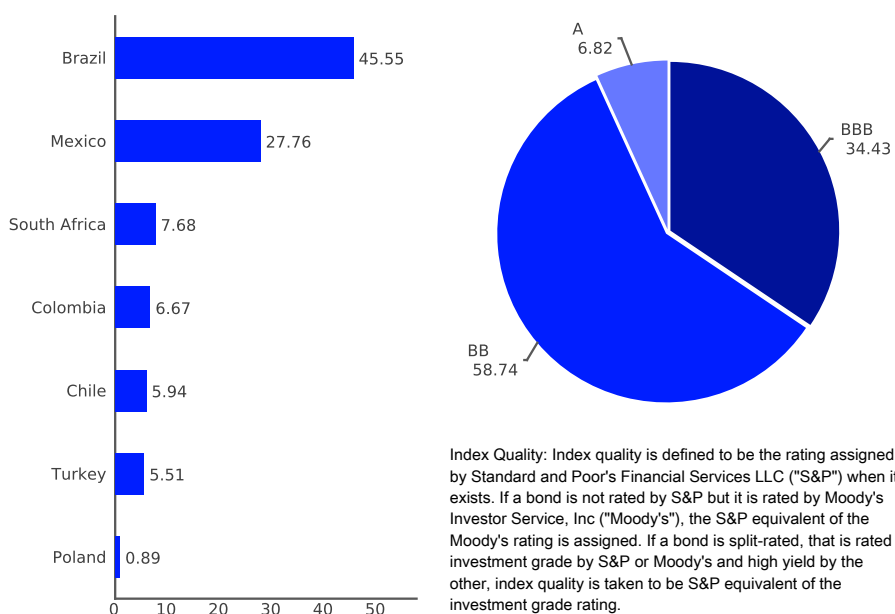
The FTSE Emerging Markets Inflation-Linked Securities Index (EMILSI) measures the returns of inflation-linked bonds with fixed-rate coupon payments that are linked to an inflation index. The EMILSI covers debt from seven countries¹ denominated in seven currencies and can be used as a benchmark for investors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

INDEX PROFILE

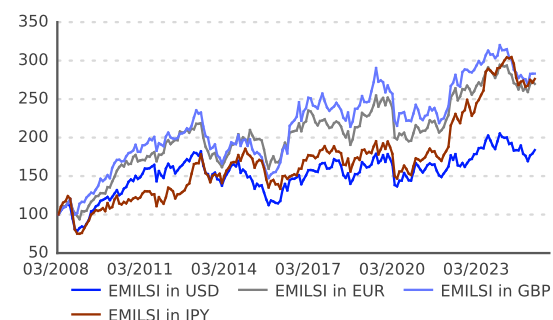
Description	# of Issues	Par Amount*	Market Value*	Market Weight (%)	Average Coupon (%)	Average Life (Years)	Real Yield	Real Yield Duration
EMILSI	64	379.14	593.99	100.00	3.72	12.72	6.13	7.46
1-3 Years	8	43.98	97.61	16.43	3.95	1.79	6.98	1.63
3-5 Years	12	51.54	91.23	15.36	3.22	3.67	6.16	3.19
5-7 Years	6	40.40	63.30	10.66	3.13	6.25	5.91	5.13
7-10 Years	11	36.33	54.62	9.19	2.93	8.72	5.59	6.96
10+ Years	27	206.89	287.23	48.36	4.06	19.27	5.99	11.41
Brazil	13	66.06	270.55	45.55	6.00	12.04	7.78	6.12
Chile	8	36.25	35.26	5.94	1.76	12.82	2.47	10.63
Colombia	8	46.02	39.63	6.67	3.65	11.39	5.97	7.39
Mexico	10	181.01	164.89	27.76	3.72	13.60	5.00	9.01
Poland	1	5.58	5.28	0.89	2.00	11.40	3.30	9.76
South Africa	10	32.26	45.64	7.68	2.46	14.46	4.81	9.80
Turkey	14	11.96	32.74	5.51	1.68	4.05	4.59	3.80

* In USD billions

GEOGRAPHICAL AND QUALITY COMPOSITION (Market Weight %)



HISTORICAL INDEX LEVEL (Unhedged)



	Return*	Standard Deviation*
EMILSI in USD	3.65	15.80
EMILSI in EUR	6.01	13.20
EMILSI in JPY	6.16	16.98
EMILSI in GBP	6.31	14.51

* Annualized Since Base Date (in %)

ANNUALIZED RETURNS (in %)

	USD		EUR		JPY		GBP	
	Unhedged	Hedged	Unhedged	Hedged	Unhedged	Hedged	Unhedged	Hedged
YTD*	8.51	1.98	4.02	1.56	3.25	0.91	5.29	2.01
1 Year	-8.11	-1.54	-8.13	-3.29	-9.21	-6.80	-10.07	-1.81
3 Years	1.30	0.26	2.31	-1.77	8.60	-4.57	1.97	-0.30
5 Years	5.85	2.32	6.18	0.64	12.97	-0.90	5.00	1.84

* 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: <ul style="list-style-type: none"> - 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>

EMILSI in USD	SBLEUU <INDEX>	Reuters	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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