

FTSE Emerging Markets Inflation-Linked Securities 0+ Years Index

Multi-Sector | Multi-Currency

The FTSE Emerging Markets Inflation-Linked Securities 0+ Years Index (EMILSI0+) tracks the universe of securities that meet the eligibility criteria for the flagship FTSE Emerging Markets Inflation-Linked Securities Index (EMILSI) through to maturity. The EMILSI measures the performance of inflation-linked bonds with fixed-rate coupon payments that are linked to an inflation index. The EMILSI covers debt from seven countries 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
EMILSI0+	70	407.89	641.87	100.00	3.73	12.24	6.01	7.17
1-3 Months	1	0.65	4.12	0.64	1.50	0.13	7.80	0.13
6-9 Months	2	8.66	13.86	2.16	4.39	0.60	5.12	0.62
9-12 Months	1	3.08	3.10	0.48	1.50	0.84	0.89	0.83
0-1 Year	4	12.39	21.07	3.28	3.52	0.64	5.02	0.56
1-3 Years	9	46.77	104.60	16.30	3.89	1.75	6.76	1.60
3-5 Years	13	54.93	93.87	14.63	3.33	3.65	6.00	3.16
5-7 Years	6	41.92	66.02	10.29	3.12	6.18	5.76	5.06
7-10 Years	12	46.54	65.45	10.20	3.32	8.89	5.62	6.95
10+ Years	26	205.34	290.85	45.31	4.03	19.62	5.95	11.47
Brazil	13	67.65	283.56	44.18	6.00	11.97	7.54	6.11
Chile	9	39.97	39.34	6.13	1.74	11.79	2.25	9.78
Colombia	8	46.24	39.49	6.15	3.65	11.35	5.99	7.44
Mexico	12	202.06	184.74	28.78	3.75	12.91	5.07	8.48
South Africa	10	32.02	45.17	7.04	2.46	14.38	4.89	9.66
Turkey	17	14.19	43.95	6.85	1.99	3.67	4.96	2.98

* In USD billions

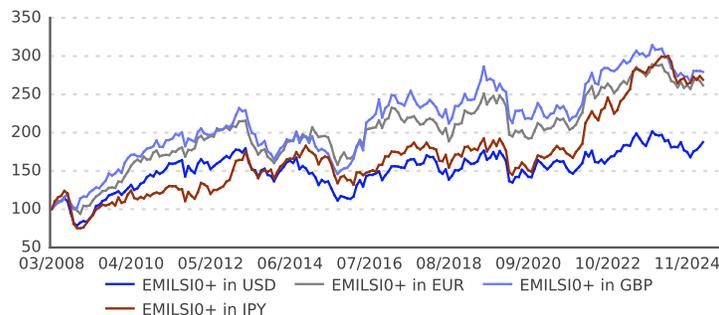
Real Yield Duration



Real Yield



HISTORICAL INDEX LEVEL (By Currency)



HISTORICAL INDEX LEVEL (in USD)



	Return*	Standard Deviation*		Return*	Standard Deviation*
EMILSI0+ in USD	3.76	15.60	EMILSI0+	11.11	5.03
EMILSI0+ in EUR	5.79	13.01	EMILSI	11.15	5.32
EMILSI0+ in GBP	6.20	14.34			
EMILSI0+ in JPY	5.96	16.82			

* Annualized Since Inception (in %)

ANNUALIZED RETURNS (in %)

	USD		EUR		GBP		JPY	
	Unhedged	Hedged	Unhedged	Hedged	Unhedged	Hedged	Unhedged	Hedged
YTD*	11.71	2.71	1.76	2.11	4.75	2.75	1.39	1.28
1 Year	-0.67	2.04	-6.57	0.21	-6.88	1.81	-9.97	-3.16
3 Years	3.57	0.72	1.02	-1.32	1.45	0.18	6.94	-4.18
5 Years	6.83	2.36	6.04	0.69	5.61	1.92	13.17	-0.87

* Not annualized

DESIGN CRITERIA AND CALCULATION METHODOLOGY

Coupon:	Fixed-rate
Currency:	BRL, CLF, COU, MXV, PLN, TRL, ZAR
Minimum Maturity:	At least one month
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

SBLEZU	FTSE Emerging Markets Inflation-Linked Securities 0+ Years Index, in USD terms
SBLEZUC	FTSE Emerging Markets Inflation-Linked Securities 0+ Years Index, currency-hedged in USD terms

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