FTSE Emerging Markets Inflation-Linked Securities 0+ Years Index

Multi-Sector | Multi-Currency

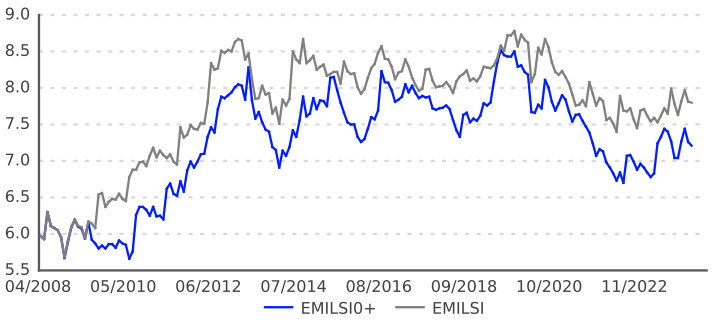
The FTSE Emerging Markets Inflation-Linked Securities 0+ Years Index (EMILSI0+) tracks the universe of securities that meet the eligibility criteria for the flagship FTSE Emerging Markets Inflation-Linked Securities Index (EMILSI) through to maturity. The EMILSI measures the performance of inflation-linked 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+	**69**	**390.24**	**695.04**	**100.00**	**3.88**	**12.09**	**4.89**	**7.21**
1-3 Months	1	0.18	1.48	0.21	2.40	0.19	-5.44	0.19
3-6 Months	2	10.62	44.88	6.46	5.95	0.45	6.93	0.43
6-9 Months	2	0.49	3.12	0.45	2.56	0.61	-4.33	0.61
9-12 Months	2	3.57	7.33	1.05	2.04	0.92	2.95	0.90
0-1 Year	7	14.86	56.81	8.17	4.85	0.57	5.47	0.49
1-3 Years	10	64.16	126.50	18.20	3.93	2.03	4.97	1.80
3-5 Years	12	50.02	105.57	15.19	3.94	4.28	4.36	3.65
5-7 Years	6	18.91	38.55	5.55	3.25	5.87	4.92	5.11
7-10 Years	12	47.91	66.83	9.62	2.67	8.30	4.32	7.18
10+ Years	22	194.39	300.77	43.27	4.13	19.83	5.06	12.27
Brazil	15	82.23	357.42	51.42	6.00	10.89	5.89	6.29
Chile	8	34.76	33.46	4.81	1.70	11.34	2.58	9.35
Colombia	7	44.66	43.18	6.21	3.62	10.50	4.25	7.34
Mexico	9	187.58	175.14	25.20	3.80	13.30	4.97	9.12
South Africa	11	29.41	41.67	6.00	2.36	13.94	4.87	9.13
Turkey	19	11.61	44.17	6.36	1.40	4.59	-1.11	3.50

* In USD billions

Real Yield Duration



Real Yield



HISTORICAL INDEX LEVEL (By Currency)

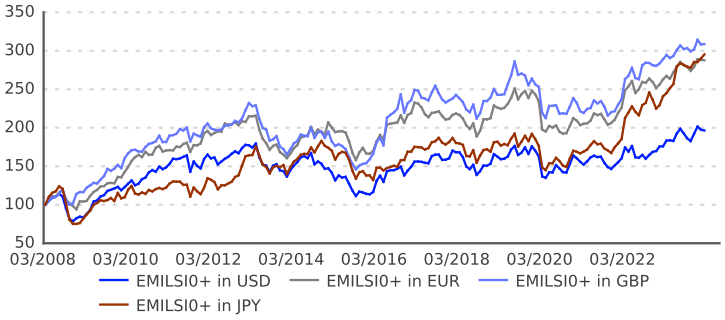
HISTORICAL INDEX LEVEL (in USD)

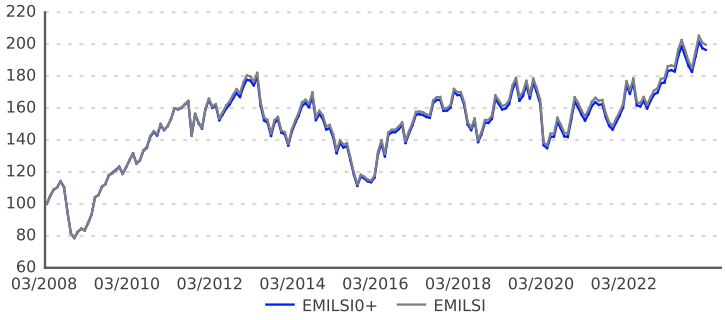
Source: FTSE Russell as of February 29, 2024. Past performance is no guarantee of future results.
Returns shown before the index launch date reflect hypothetical historical performance.
Please see the end for important legal disclosures.

FTSE Emerging Markets Inflation-Linked Securities 0+ Years Index

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	Return*	Standard Deviation*
EMILSI0+ in USD	4.33	15.88
EMILSI0+ in EUR	6.86	13.27
EMILSI0+ in GBP	7.34	14.66
EMILSI0+ in JPY	7.04	17.24

* Annualized Since Inception (in %)

	Return*	Standard Deviation*
EMILSI0+	11.46	5.10
EMILSI	11.58	5.38

* in USD, Annualized Since Inception (in %)

ANNUALIZED RETURNS (in %)

	USD		EUR		GBP		JPY	
	Unhedged	Hedged	Unhedged	Hedged	Unhedged	Hedged	Unhedged	Hedged
YTD*	-2.54	-0.86	-0.51	-1.12	-1.78	-0.90	3.47	-1.86
1 Year	11.61	2.40	9.38	0.36	6.82	1.70	22.64	-3.53
3 Years	8.02	1.50	12.24	-0.25	11.69	0.99	20.98	-1.59
5 Years	3.86	4.22	4.92	2.29	4.91	3.43	10.19	1.61

* 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:	Refinitiv pricing 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

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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