

FTSE World Inflation-Linked Securities Index (WorldILSI)

Sovereign | Multi-Currency

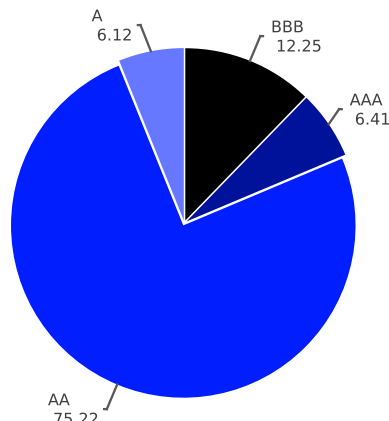
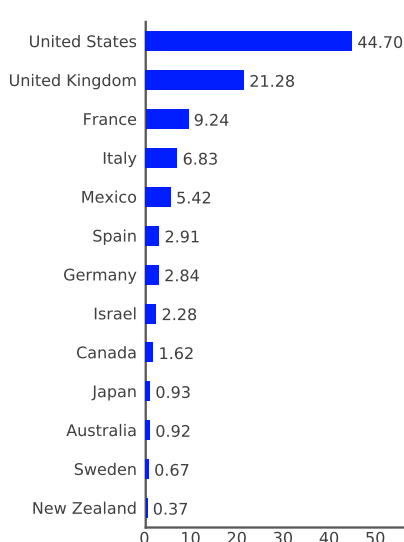
The FTSE World Inflation-Linked Securities Index (WorldILSI) measures the returns of inflation-linked government bonds with fixed-rate coupon payments that are linked to an inflation index. The WorldILSI measures the performance of debt from thirteen countries¹ denominated in eleven currencies and can 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
WorldILSI	167	2,614.62	3,044.38	100.00	1.13	10.62	1.52	8.87
1-3 Years	26	452.86	577.31	18.96	0.84	2.01	0.83	2.00
3-5 Years	22	464.46	567.73	18.65	1.41	3.85	1.19	3.71
5-7 Years	19	323.88	385.05	12.65	0.63	5.98	1.36	5.76
7-10 Years	22	478.47	553.62	18.19	1.31	8.46	1.49	7.92
10+ Years	78	894.96	960.66	31.56	1.22	21.32	2.21	17.86
United States	47	1,216.26	1,360.79	44.70	1.04	7.93	1.46	6.70
Canada	8	31.92	49.21	1.62	2.06	16.84	0.99	12.99
Mexico	10	181.01	164.89	5.42	3.72	13.60	5.00	9.01
Australia	6	23.18	27.90	0.92	1.34	10.06	2.12	8.34
New Zealand	3	8.75	11.35	0.37	2.63	10.67	2.66	9.00
Japan	6	25.52	28.40	0.93	0.05	5.72	-0.68	5.63
EUR	38	547.44	664.34	21.82	0.97	8.39	0.99	7.39
France	17	230.48	281.29	9.24	0.86	9.12	0.93	7.89
Germany	4	71.56	86.36	2.84	0.23	7.81	0.58	7.13
Italy	12	172.28	207.99	6.83	1.43	8.22	1.29	7.22
Spain	5	73.12	88.70	2.91	0.92	7.09	0.86	6.49
Sweden	6	15.00	20.33	0.67	0.75	4.47	0.96	4.19
United Kingdom	33	501.53	647.84	21.28	0.57	18.64	1.37	14.97
Israel	10	64.01	69.34	2.28	1.07	9.98	2.06	8.32

* In USD billions

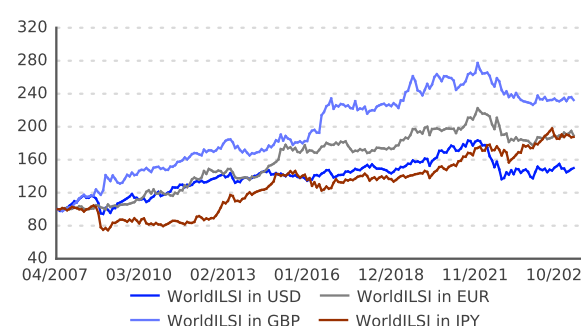
GEOGRAPHICAL AND QUALITY COMPOSITION (Market Weight %)



Index Quality: Index quality is defined to be the rating assigned by Standard and Poor's Financial Services LLC ("S&P") when it exists. If a bond is not rated by S&P but it is rated by Moody's Investor Service, Inc ("Moody's"), the S&P equivalent of the Moody's rating is assigned. If a bond is split-rated, that is rated investment grade by S&P or Moody's and high yield by the other, index quality is taken to be S&P equivalent of the investment grade rating.

¹ Poland is eligible for inclusion but currently its inflation-linked securities do not meet the minimum size criteria due to large buy-back by the government in February 2014.

HISTORICAL INDEX LEVEL (Unhedged)



	Return*	Standard Deviation*
WorldILSI in USD	2.29	8.37
WorldILSI in EUR	3.63	7.35
WorldILSI in JPY	3.57	9.84
WorldILSI in GBP	4.82	8.44

* Annualized Since Base Date (in %)

ANNUALIZED RETURNS (in %)

	USD		EUR		JPY		GBP	
	Unhedged	Hedged	Unhedged	Hedged	Unhedged	Hedged	Unhedged	Hedged
YTD*	3.56	1.79	-0.73	1.41	-1.46	0.71	0.48	1.85
1 Year	0.63	1.70	0.61	-0.03	-0.57	-3.77	-1.52	1.46
3 Years	-5.00	-3.45	-4.06	-5.53	1.84	-8.50	-4.37	-4.27
5 Years	-0.37	0.18	-0.06	-1.49	6.33	-3.23	-1.17	-0.44

* Not annualized

DESIGN CRITERIA AND CALCULATION METHODOLOGY

Coupon:	Fixed-rate
Currency:	AUD, CAD, EUR, GBP, ILS, JPY, MXV, NZD, PLN, SEK, USD
Minimum Maturity:	At least one year
Minimum Market Size:	Entry: At least USD 10 billion. Exit: Below USD 5 billion.
Minimum Size Outstanding:	United States: USD 5 billion, Canada: CAD 1 billion, Mexico: MXV 5 billion, Australia: AUD 750 million, New Zealand: NZD 750 million, Japan: JPY 250 billion, Eurozone Markets: EUR 2.5 billion, Poland: PLN 5 billion, Sweden: SEK 10 billion, United Kingdom: GBP 2 billion, Israel: ILS 5 billion
Minimum Quality:	Entry: A- by S&P and A3 by Moody's for all new markets Exit: Below BBB- by S&P or Baa3 by Moody's
Accessibility:	Minimum level of 2. 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">- Israel (provided by Tel Aviv Stock Exchange)- Mexico (provided by Proveedor Integral de Precios S.A. de C.V.)- Poland (provided by BondSpot)
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:	April 30, 2007

VENDOR CODES

Bloomberg SBI <GO>; SBBI <GO>		Reuters	
WorldILSI in USD	SBILUU <INDEX>	WorldILSI in USD	.SBILUU
WorldILSI in EUR	SBILEU <INDEX>	WorldILSI in EUR	.SBILEU
WorldILSI in JPY	SBILJU <INDEX>	WorldILSI in JPY	.SBILJU
WorldILSI in GBP	SBILGU <INDEX>	WorldILSI in GBP	.SBILGU

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