

FTSE World Inflation-Linked Securities Index (WorldILSI)

Sovereign | Multi-Currency

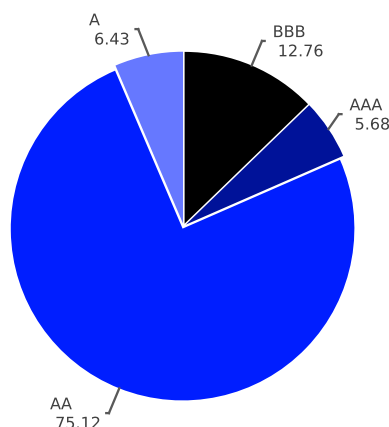
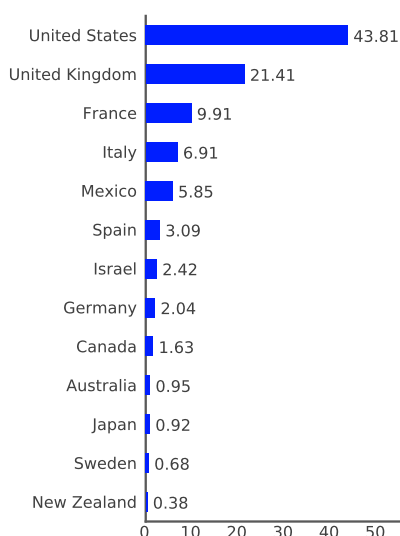
The FTSE World Inflation-Linked Securities Index (WorldILSI) measures the returns of inflation-linked government bonds with fixed-rate coupon payments that are linked to an inflation index. The WorldILSI measures the performance of debt from thirteen countries¹ denominated in eleven currencies and can 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	2,697.74	3,112.74	100.00	1.17	10.72	1.69	8.81
1-3 Years	26	469.72	602.90	19.37	1.03	2.11	1.08	2.08
3-5 Years	23	480.06	580.12	18.64	1.32	3.97	1.28	3.84
5-7 Years	17	292.05	347.16	11.15	0.66	5.94	1.57	5.70
7-10 Years	22	508.46	587.91	18.89	1.34	8.35	1.63	7.78
10+ Years	79	947.46	994.65	31.95	1.24	21.15	2.37	17.49
United States	47	1,232.71	1,363.61	43.81	1.09	7.87	1.65	6.55
Canada	8	33.41	50.61	1.63	2.06	16.67	1.32	12.69
Mexico	11	198.58	182.18	5.85	3.73	13.47	4.94	8.84
Australia	6	24.19	29.54	0.95	1.33	9.86	1.90	8.18
New Zealand	3	9.29	11.97	0.38	2.63	10.52	2.81	8.79
Japan	6	25.48	28.64	0.92	0.05	5.53	-0.87	5.45
EUR	37	558.60	683.20	21.95	1.02	8.88	1.05	7.79
France	17	251.26	308.45	9.91	0.86	9.17	0.97	7.91
Germany	3	53.41	63.48	2.04	0.29	10.40	0.69	9.65
Italy	12	175.64	215.08	6.91	1.51	8.89	1.33	7.72
Spain	5	78.29	96.19	3.09	0.92	6.90	0.91	6.32
Sweden	6	15.69	21.32	0.68	0.75	4.31	1.12	4.06
United Kingdom	33	529.79	666.30	21.41	0.58	18.47	1.59	14.59
Israel	10	69.98	75.37	2.42	1.07	9.81	2.33	8.11

* In USD billions

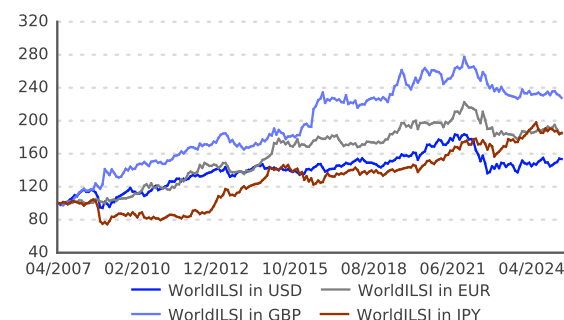
GEOGRAPHICAL AND QUALITY COMPOSITION (Market Weight %)



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	2.40	8.35
WorldILSI in EUR	3.45	7.35
WorldILSI in JPY	3.47	9.81
WorldILSI in GBP	4.65	8.41

* Annualized Since Base Date (in %)

ANNUALIZED RETURNS (in %)

	USD		EUR		JPY		GBP	
	Unhedged	Hedged	Unhedged	Hedged	Unhedged	Hedged	Unhedged	Hedged
YTD*	6.04	1.54	-3.28	0.81	-2.64	-0.23	-1.52	1.61
1 Year	3.80	2.25	-0.74	0.45	-4.69	-2.90	-2.00	2.09
3 Years	-1.22	-1.30	-3.11	-3.42	2.64	-6.56	-3.42	-2.09
5 Years	-0.93	-0.83	-1.34	-2.52	5.03	-4.30	-2.64	-1.42

* 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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