

# FTSE World Inflation-Linked Securities Index (WorldILSI)

Sovereign | Multi-Currency

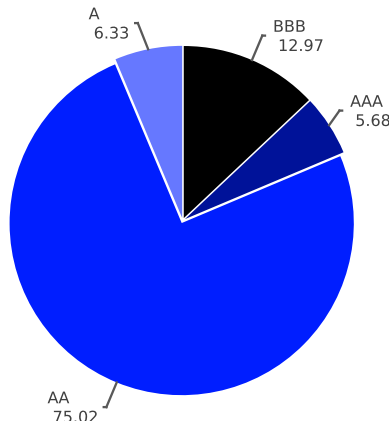
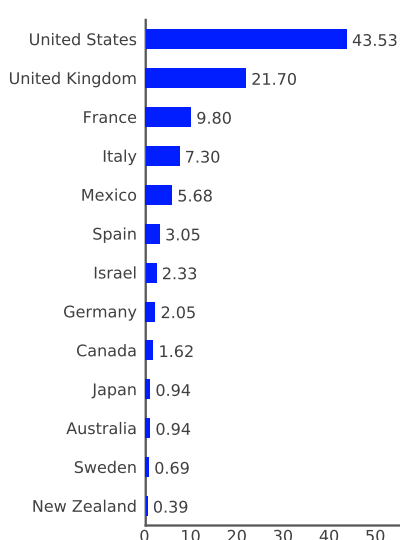
The FTSE World Inflation-Linked Securities Index (WorldILSI) measures the returns of inflation-linked government bonds with fixed-rate coupon payments that are linked to an inflation index. The WorldILSI measures the performance of debt from thirteen countries<sup>1</sup> denominated in eleven currencies 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
<b>WorldILSI</b>	<b>168</b>	<b>2,672.25</b>	<b>3,110.09</b>	<b>100.00</b>	<b>1.16</b>	<b>10.72</b>	<b>1.52</b>	<b>8.91</b>
1-3 Years	26	462.41	593.85	19.09	1.01	2.13	0.80	2.11
3-5 Years	23	477.95	581.01	18.68	1.36	3.98	1.10	3.85
5-7 Years	18	307.34	365.82	11.76	0.65	5.97	1.42	5.74
7-10 Years	22	489.01	569.93	18.33	1.31	8.38	1.49	7.84
10+ Years	79	935.54	999.49	32.14	1.23	21.20	2.26	17.67
United States	47	1,215.39	1,353.71	43.53	1.07	7.93	1.44	6.64
Canada	8	33.26	50.32	1.62	2.06	16.75	1.24	12.76
Mexico	11	193.93	176.52	5.68	3.72	13.43	5.03	8.85
Australia	6	23.93	29.17	0.94	1.34	9.95	1.96	8.26
New Zealand	3	9.19	12.07	0.39	2.63	10.61	2.55	8.93
Japan	6	26.27	29.26	0.94	0.05	5.67	-0.66	5.60
EUR	38	566.70	690.33	22.20	1.01	8.80	0.97	7.72
France	17	248.92	304.69	9.80	0.86	9.22	0.89	7.97
Germany	3	53.48	63.76	2.05	0.29	10.48	0.56	9.76
Italy	13	186.67	226.92	7.30	1.46	8.52	1.27	7.36
Spain	5	77.63	94.96	3.05	0.92	6.99	0.83	6.41
Sweden	6	15.62	21.35	0.69	0.75	4.39	1.08	4.13
United Kingdom	33	521.59	674.76	21.70	0.57	18.52	1.37	14.81
Israel	10	66.37	72.61	2.33	1.07	9.91	2.00	8.29

\* In USD billions

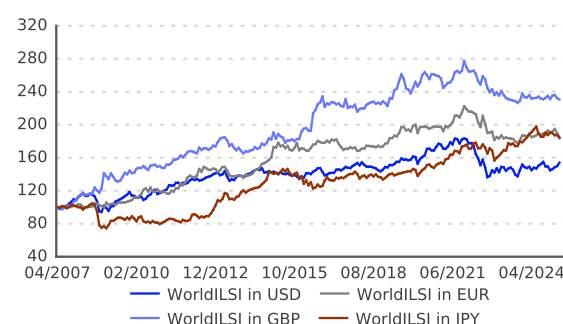
## GEOGRAPHICAL AND QUALITY COMPOSITION (Market Weight %)



**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.

<sup>1</sup> 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	2.43	8.37
WorldILSI in EUR	3.47	7.36
WorldILSI in JPY	3.44	9.83
WorldILSI in GBP	4.75	8.42

\* Annualized Since Base Date (in %)

ANNUALIZED RETURNS (in %)

	USD		EUR		JPY		GBP	
	Unhedged	Hedged	Unhedged	Hedged	Unhedged	Hedged	Unhedged	Hedged
YTD*	6.37	2.15	-3.11	1.61	-3.46	0.74	-0.26	2.23
1 Year	6.18	4.09	-0.12	2.32	-3.75	-1.26	-0.46	3.90
3 Years	-2.13	-2.33	-4.54	-4.38	1.06	-7.44	-4.13	-3.10
5 Years	-0.55	-0.36	-1.28	-2.04	5.35	-3.78	-1.68	-0.95

\* 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 <a href="#">Fixed Income Country Classification   LSEG</a>
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"><li>- Israel (provided by Tel Aviv Stock Exchange)</li><li>- Mexico (provided by Proveedor Integral de Precios S.A. de C.V.)</li><li>- Poland (provided by BondSpot)</li></ul>
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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