

FTSE Climate Risk-Adjusted World Inflation-Linked Securities Index

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The FTSE Climate Risk-Adjusted World Inflation-Linked Securities Index measures the performance of inflation-linked fixed-rate, local currency, investment-grade sovereign bonds in the FTSE World Inflation-Linked Securities Index incorporating a tilting methodology that adjusts index weights according to each country's relative exposure to climate risk, with respect to resilience and preparedness to the risks of climate change. The country climate scores are derived by assessing each country's relative climate risk across three core climate change pillars (each with multiple sub-indicators):

- Transition risk represents the level of climate related risk exposure of the country's economy as measured by the distance to reach the modeled emissions needed to meet a 2 degree alignment
- Physical risk represents the level of climate related risk exposure to the country and its economy from the physical effects of climate change
- Resilience represents a country's preparedness and actions to cope with its level of climate related risk exposure

Countries are scored across each of the pillars with a single combined score derived for each country. Country scores are then used to reweight the country's exposure in the index to provide higher exposures to countries that are more resilient to climate change risks and lower exposures to countries that are more exposed to climate change risks.

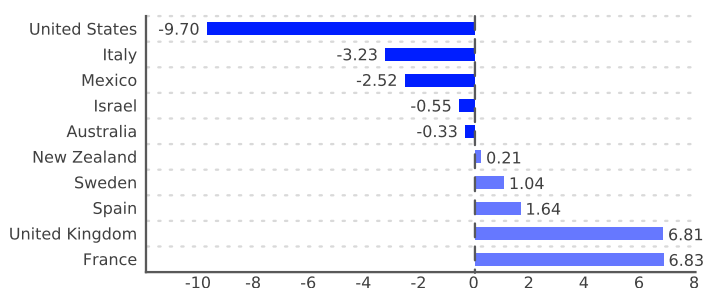
INDEX PROFILE

Description	# of Issues	Par Amount*	Market Value*	Market Weight (%)	Average Coupon (%)	Average Life (Years)	Yield to Maturity (%)	Effective Duration
Climate WorldILSI	168	2,606.45	3,105.67	100.00	1.02	11.29	3.99	7.01
1-3 Years	26	429.32	563.00	18.13	0.96	2.20	3.22	1.38
3-5 Years	23	424.42	532.33	17.14	1.25	3.97	3.45	2.56
5-7 Years	18	303.08	373.51	12.03	0.63	5.94	3.59	3.80
7-10 Years	22	456.74	561.21	18.07	1.29	8.38	3.92	5.73
10+ Years	79	992.90	1,075.61	34.63	0.94	21.31	4.84	13.93
Americas	66	1,086.22	1,202.03	38.70	1.37	8.76	4.45	5.21
Asia Pacific	15	52.68	63.13	2.03	1.12	8.26	3.96	6.34
EMEA	87	1,467.55	1,840.51	59.26	0.76	13.26	3.69	8.20
WorldILSI	168	2,672.25	3,110.09	100.00	1.16	10.72	4.18	6.53

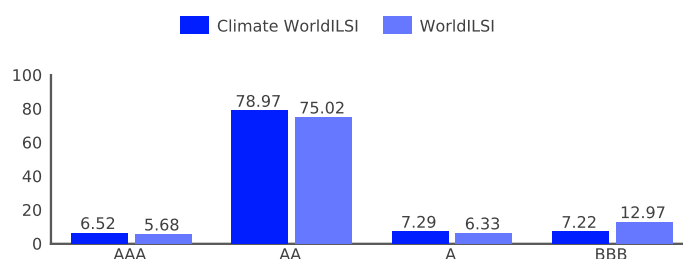
* In USD billions

COMPARATIVE ANALYSIS OF MARKET WEIGHT (in %)

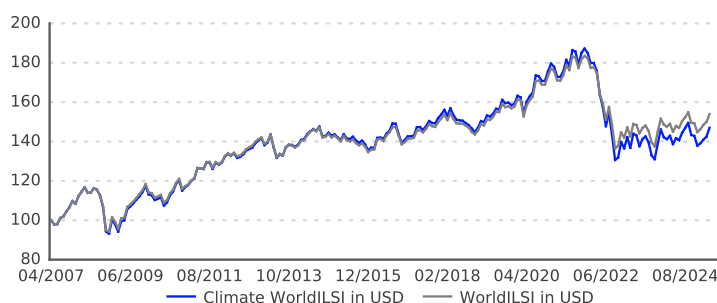
Top Underweights and Overweights (Climate WorldILSI) - (WorldILSI)



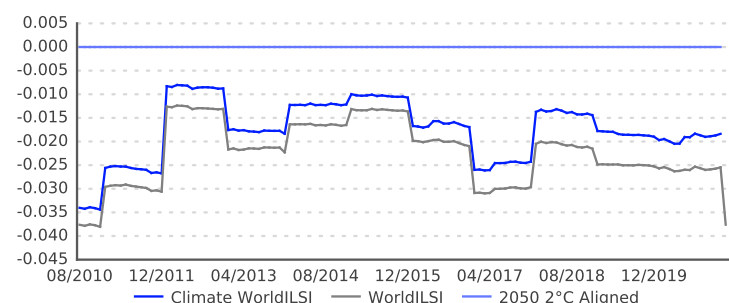
Credit Quality (Market Weight in %)



HISTORICAL INDEX LEVEL (Unhedged)



ALIGNMENT TO 2050 2°C GHG EMISSIONS TARGET



ANNUALIZED RETURNS (in %)

	Climate WorldILSI								WorldILSI							
	USD		EUR		JPY		GBP		USD		EUR		JPY		GBP	
	Unhgd	Hgd	Unhgd	Hgd	Unhgd	Hgd	Unhgd	Hgd	Unhgd	Hgd	Unhgd	Hgd	Unhgd	Hgd	Unhgd	Hgd
YTD	6.62	1.56	-2.87	1.03	-3.23	0.16	-0.02	1.64	6.37	2.15	-3.11	1.61	-3.46	0.74	-0.26	2.23
1 Year	6.00	2.73	-0.29	0.99	-3.92	-2.56	-0.63	2.56	6.18	4.09	-0.12	2.32	-3.75	-1.26	-0.46	3.90
3 Years	-3.54	-3.61	-5.92	-5.65	-0.40	-8.71	-5.51	-4.40	-2.13	-2.33	-4.54	-4.38	1.06	-7.44	-4.13	-3.10
5 Years	-1.70	-1.37	-2.43	-3.04	4.13	-4.81	-2.82	-1.97	-0.55	-0.36	-1.28	-2.04	5.35	-3.78	-1.68	-0.95
Since Climate WorldILSI Inception	2.16	3.50	3.21	2.39	3.17	1.45	4.48	3.28	2.43	3.57	3.47	2.45	3.44	1.53	4.75	3.34

DESIGN CRITERIA AND CALCULATION METHODOLOGY

Currency:	AUD, CAD, EUR, GBP, ILS, JPY, MXV, NZD, SEK, USD
Minimum Maturity:	At least one year
Minimum Market Size:	Entry: At least USD 10 billion. Exit: Below USD 5 billion.
Minimum Issue Size:	Varies by country
Quality:	Entry: A- by S&P and A3 by Moody's. Exit: Below BBB- by S&P and Baa3 by Moody's
Market Accessibility Level:	Minimum level of 2. For further details on calibration of Market Accessibility Levels, please see Fixed Income Country Classification LSEG
Weighting:	Alternatively Weighted
Country Climate Scores:	Updated annually and applied each September month-end rebalance. The cut-off for input data is September 1 of each year.
Country Climate Score Assessment Cohort:	Major local currency sovereign bond markets actively tracked by FTSE Russell. This includes: WGBI, EMGBI and sovereigns on the Watch List published through the FTSE Fixed Income Country Classification framework.
Climate Pillars and Tilt Calibration:	Transition risk: 0.25; Physical risk: 1; Resilience: 1
Rebalancing:	Once a month at month end
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

SBCILSI	FTSE Climate Risk-Adjusted World Inflation-Linked Securities Index, in LCL
SBCILEU	FTSE Climate Risk-Adjusted World Inflation-Linked Securities Index, in EUR
SBCILGU	FTSE Climate Risk-Adjusted World Inflation-Linked Securities Index, in GBP
SBCILJU	FTSE Climate Risk-Adjusted World Inflation-Linked Securities Index, in JPY
SBCILUU	FTSE Climate Risk-Adjusted World Inflation-Linked Securities Index, in USD

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