

FTSE US Inflation-Linked Securities Index

Sovereign | US Dollar

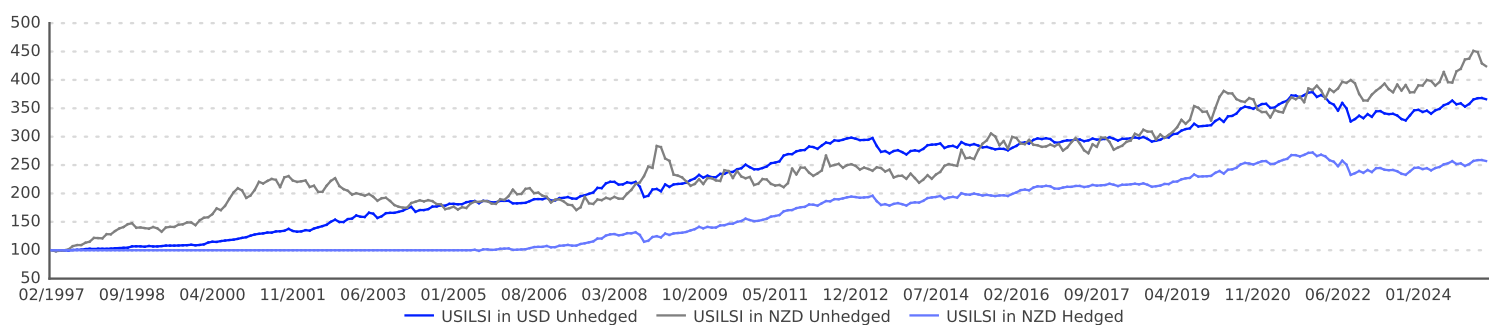
The FTSE US Inflation-Linked Securities Index (USILSI) measures the returns of Treasury Inflation-Protected Securities (TIPS) with fixed-rate coupon payments that are linked to the CPI, published by the US Department of Labor, Bureau of Labor Statistics. The USILSI can be used as a benchmark for investors who are concerned with real, rather than notional, returns.

INDEX PROFILE

Description	# of Issues	Par Amount*	Market Value*	Market Weight (%)	Average Coupon (%)	Average Life (Years)	Yield to Maturity (%)	Effective Duration
USILSI	47	2,064.67	2,283.91	100.00	1.09	7.87	1.65	6.55

* In NZD billions

HISTORICAL INDEX LEVEL



ANNUALIZED RETURNS (in %)

	USD	NZD	
	Unhedged	Unhedged	Hedged
YTD*	3.66	-2.72	3.43
1 Year	5.67	8.74	5.07
3 Years	0.88	3.83	0.16
5 Years	1.68	2.43	1.18

* Not annualized

DESIGN CRITERIA AND CALCULATION METHODOLOGY

Coupon:	Fixed-rate
Minimum Maturity:	At least one year
Minimum Issue Size:	USD 5 billion (excludes Federal Reserve holdings)
Weighting:	Market capitalization
Rebalancing:	Once a month at the end of the month
Reinvestment of Cash Flow:	Intra-month cash flows from interest and principal payments are not reinvested as part of monthly index total return calculations.
Pricing:	LSEG Pricing Service
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:	February 28, 1997

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