

# FTSE US Inflation-Linked Securities Index

Sovereign | US Dollar

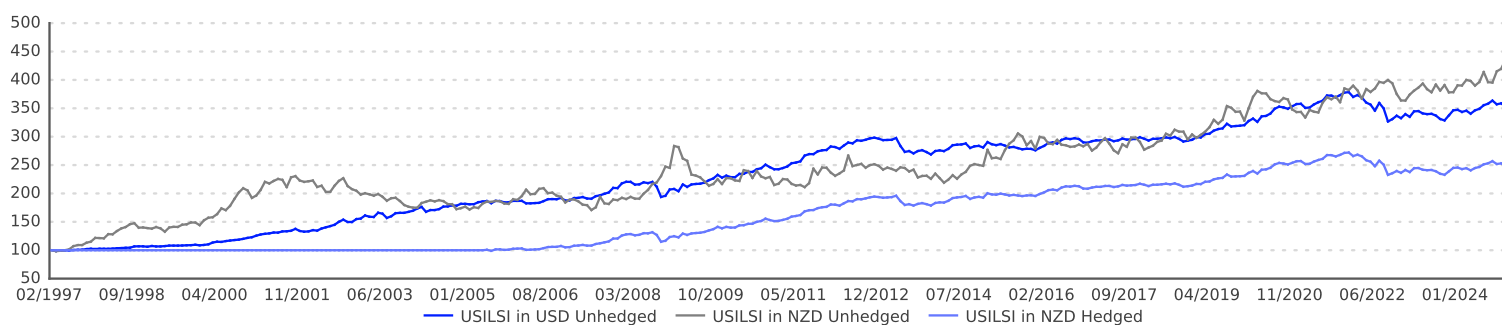
The FTSE US Inflation-Linked Securities Index (USILSI) measures the returns of Treasury Inflation-Protected Securities (TIPS) with fixed-rate coupon payments that are linked to the CPI, published by the US Department of Labor, Bureau of Labor Statistics. The USILSI can be used as a benchmark for investors 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
<b>USILSI</b>	<b>47</b>	<b>2,147.54</b>	<b>2,402.73</b>	<b>100.00</b>	<b>1.04</b>	<b>7.93</b>	<b>1.46</b>	<b>6.70</b>

\* In NZD billions

## HISTORICAL INDEX LEVEL



## ANNUALIZED RETURNS (in %)

	USD	NZD	
	Unhedged	Unhedged	Hedged
YTD*	4.17	3.05	4.08
1 Year	6.35	12.32	5.83
3 Years	-0.11	6.98	-0.84
5 Years	2.43	3.37	1.94

\* 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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