



FTSE World Inflation-Linked Securities 0+ Years Index

Multi-Sector | Multi-Currency

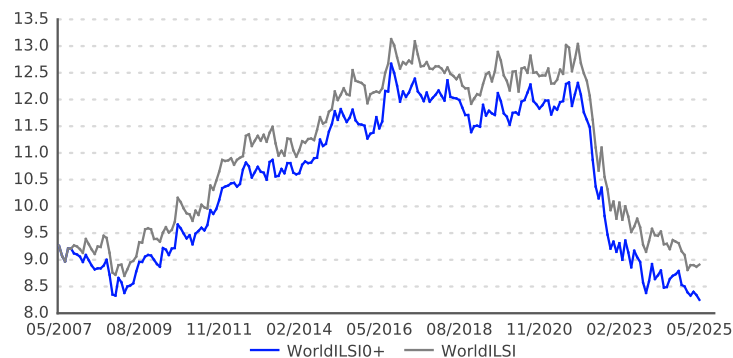
The FTSE World Inflation Linked Securities 0+ Years Index (WorldILSI0+) tracks the universe of securities that meet the eligibility criteria for the flagship FTSE World Inflation Linked Securities Index (WorldILSI) through to maturity. The WorldILSI measures the returns of inflation-linked government bonds with fixed-rate coupon payments that are linked to an inflation index. The WorldILSI measures the performance of debt from twelve countries denominated in ten 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
WorldILSI0+	182	2,881.60	3,382.58	100.00	1.12	9.99	1.47	8.25
1-3 Months	2	36.34	48.86	1.44	0.43	0.20	1.52	0.20
3-6 Months	3	35.97	45.14	1.33	0.41	0.45	0.47	0.45
6-9 Months	4	52.59	70.05	2.07	1.53	0.67	1.43	0.67
9-12 Months	5	84.45	108.44	3.21	0.11	0.92	0.48	0.91
0-1 Year	14	209.35	272.49	8.06	0.57	0.65	0.91	0.65
1-3 Years	26	462.41	593.85	17.56	1.01	2.13	0.80	2.11
3-5 Years	23	477.95	581.01	17.18	1.36	3.98	1.10	3.85
5-7 Years	18	307.34	365.82	10.81	0.65	5.97	1.42	5.74
7-10 Years	22	489.01	569.93	16.85	1.31	8.38	1.49	7.84
10+ Years	79	935.54	999.49	29.55	1.23	21.20	2.26	17.67
United States	52	1,343.73	1,522.31	45.00	1.02	7.23	1.36	5.97
Canada	8	33.26	50.32	1.49	2.06	16.75	1.24	12.76
Mexico	12	202.06	184.74	5.46	3.75	12.91	5.07	8.48
Australia	7	26.51	33.09	0.98	1.50	9.02	2.01	7.33
New Zealand	4	10.61	13.99	0.41	2.55	9.25	2.31	7.75
Japan	7	32.05	35.83	1.06	0.06	4.81	-0.82	4.73
EuroILSI	40	602.43	734.68	21.72	0.96	8.33	0.95	7.31
France	18	262.83	321.43	9.50	0.82	8.77	0.86	7.59
Germany	4	75.31	91.38	2.70	0.23	7.72	0.64	7.10
Italy	13	186.67	226.92	6.71	1.46	8.52	1.27	7.36
Spain	5	77.63	94.96	2.81	0.92	6.99	0.83	6.41
Sweden	7	19.05	25.93	0.77	0.80	3.62	2.15	3.42
United Kingdom	34	539.56	702.12	20.76	0.56	17.93	1.33	14.27
Israel	11	72.33	79.57	2.35	1.05	9.14	1.94	7.60

* In USD billions

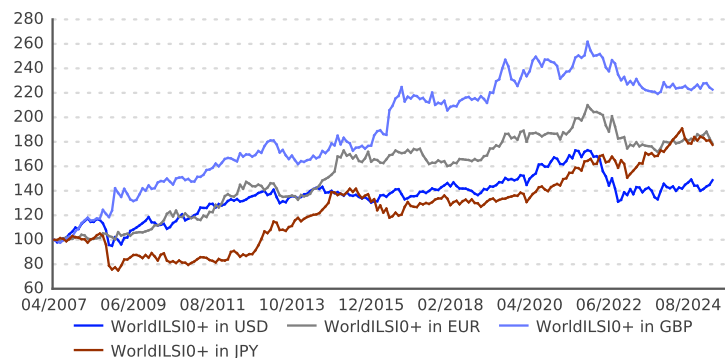
Real Yield Duration



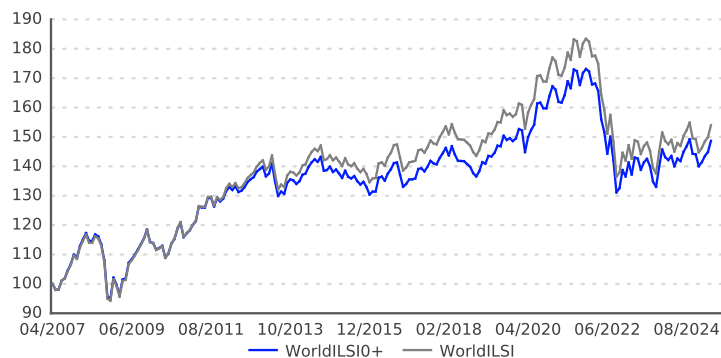
Real Yield



HISTORICAL INDEX LEVEL (By Currency)



HISTORICAL INDEX LEVEL (in USD)



	Return*	Standard Deviation*
WorldILSI0+ in USD	2.23	8.10
WorldILSI0+ in EUR	3.27	7.14
WorldILSI0+ in GBP	4.55	8.22
WorldILSI0+ in JPY	3.24	9.73

* Annualized Since Inception (in %)

	Return*	Standard Deviation*
WorldILSI0+	3.21	5.76
WorldILSI	3.40	6.07

* in USD, Annualized Since Inception (in %)

ANNUALIZED RETURNS (in %)

	USD		EUR		GBP		JPY	
	Unhedged	Hedged	Unhedged	Hedged	Unhedged	Hedged	Unhedged	Hedged
YTD*	6.21	2.14	-3.25	1.60	-0.41	2.21	-3.60	0.73
1 Year	6.21	4.17	-0.10	2.41	-0.43	3.99	-3.73	-1.16
3 Years	-1.58	-1.78	-4.00	-3.83	-3.59	-2.53	1.62	-6.87
5 Years	-0.16	0.02	-0.90	-1.64	-1.30	-0.55	5.76	-3.38

* 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 month
Minimum Market Size:	Entry: At least USD 10 billion. Exit: Below USD 5 billion.
Minimum Size Outstanding:	Varies by market
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
Market Accessibility Level:	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

SBILSZU	FTSE World Inflation Linked Securities 0+ Years Index, in USD terms
SBILSZUC	FTSE World Inflation Linked Securities 0+ Years Index, currency-hedged in USD terms

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