FTSE RUSSELL
An LSEG Business

FTSE World Inflation-Linked Securities 0+ Years Index

Multi-Sector | Multi-Currency

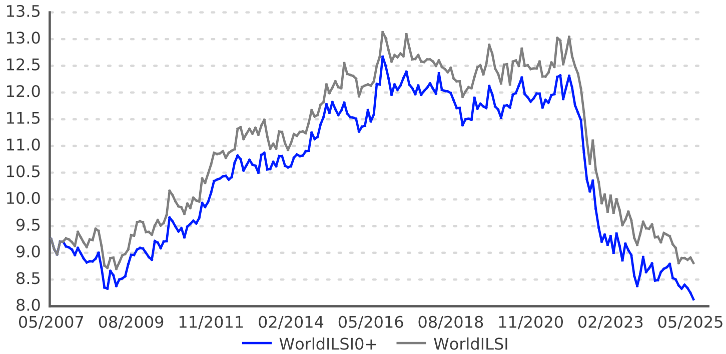
The FTSE World Inflation Linked Securities 0+ Years Index (WorldILSI0+) tracks the universe of securities that meet the eligibility criteria for the flagship FTSE World Inflation Linked Securities Index (WorldILSI) through to maturity. The WorldILSI measures the returns of inflation-linked government 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+	181	2,912.82	3,392.28	100.00	1.13	9.97	1.65	8.13
1-3 Months	1	32.91	44.40	1.31	0.38	0.12	1.19	0.12
3-6 Months	4	40.98	51.07	1.51	0.45	0.37	1.14	0.37
6-9 Months	3	46.46	62.96	1.86	1.62	0.61	1.84	0.60
9-12 Months	6	94.72	121.12	3.57	0.17	0.85	0.81	0.84
0-1 Year	14	215.07	279.54	8.24	0.57	0.59	1.17	0.59
1-3 Years	26	469.72	602.90	17.77	1.03	2.11	1.08	2.08
3-5 Years	23	480.06	580.12	17.10	1.32	3.97	1.28	3.84
5-7 Years	17	292.05	347.16	10.23	0.66	5.94	1.57	5.70
7-10 Years	22	508.46	587.91	17.33	1.34	8.35	1.63	7.78
10+ Years	79	947.46	994.65	29.32	1.24	21.15	2.37	17.49
United States	52	1,361.05	1,532.23	45.17	1.03	7.17	1.61	5.88
Canada	8	33.41	50.61	1.49	2.06	16.67	1.32	12.69
Mexico	12	206.55	190.32	5.61	3.76	12.97	4.93	8.49
Australia	7	26.79	33.50	0.99	1.50	8.93	1.92	7.25
New Zealand	4	10.72	13.91	0.41	2.55	9.17	2.54	7.61
Japan	7	31.19	35.19	1.04	0.06	4.66	-1.13	4.58
EuroILSI	40	604.50	739.94	21.81	0.96	8.27	1.05	7.26
France	18	264.58	324.52	9.57	0.82	8.74	0.96	7.56
Germany	4	75.21	91.12	2.69	0.23	7.64	0.89	6.98
Italy	13	186.42	228.11	6.72	1.46	8.43	1.31	7.33
Spain	5	78.29	96.19	2.84	0.92	6.90	0.91	6.32
Sweden	6	15.69	21.32	0.63	0.75	4.31	1.12	4.06
United Kingdom	34	547.94	694.03	20.46	0.56	17.88	1.54	14.04
Israel	11	74.97	81.24	2.39	1.05	9.19	2.32	7.55

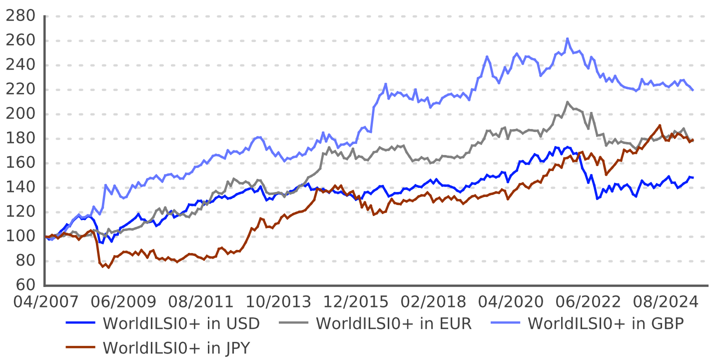
* In USD billions

Real Yield Duration

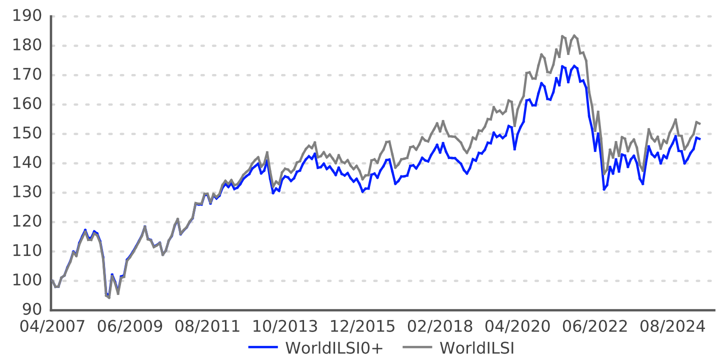


Real Yield

HISTORICAL INDEX LEVEL (By Currency)



HISTORICAL INDEX LEVEL (in USD)



	Return*	Standard Deviation*
WorldILSI0+ in USD	2.20	8.08
WorldILSI0+ in EUR	3.25	7.13
WorldILSI0+ in GBP	4.46	8.21
WorldILSI0+ in JPY	3.27	9.70

* Annualized Since Inception (in %)

	Return*	Standard Deviation*
WorldILSI0+	3.16	5.75
WorldILSI	3.35	6.06

* in USD, Annualized Since Inception (in %)

ANNUALIZED RETURNS (in %)

	USD		EUR		GBP		JPY	
	Unhedged	Hedged	Unhedged	Hedged	Unhedged	Hedged	Unhedged	Hedged
YTD*	5.93	1.59	-3.37	0.86	-1.62	1.67	-2.74	-0.18
1 Year	3.98	2.48	-0.57	0.68	-1.83	2.32	-4.52	-2.67
3 Years	-0.74	-0.83	-2.65	-2.94	-2.96	-1.59	3.13	-6.06
5 Years	-0.53	-0.42	-0.94	-2.10	-2.25	-1.00	5.45	-3.88

* 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: - 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