

# FTSE World Inflation-Linked Securities Index (WorldILSI)

Sovereign | Multi-Currency

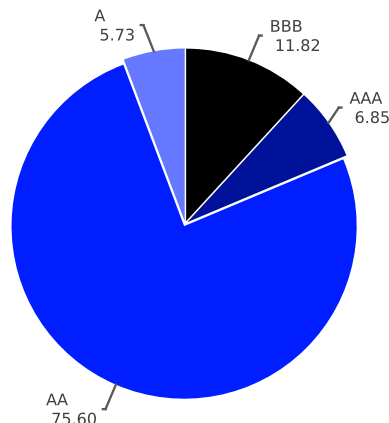
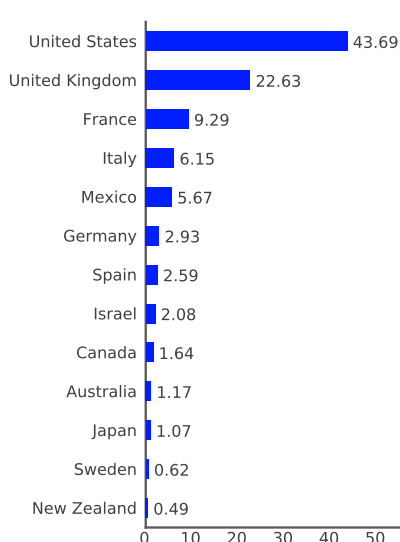
The FTSE World Inflation-Linked Securities Index (WorldILSI) measures the returns of inflation-linked government bonds with fixed-rate coupon payments that are linked to an inflation index. The WorldILSI measures the performance of debt from thirteen countries<sup>1</sup> denominated in eleven currencies 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
<b>WorldILSI</b>	<b>170</b>	<b>2,504.71</b>	<b>2,943.83</b>	<b>100.00</b>	<b>1.07</b>	<b>10.55</b>	<b>1.87</b>	<b>9.20</b>
1-3 Years	26	411.89	499.01	16.95	0.77	1.93	2.44	1.88
3-5 Years	29	537.59	661.25	22.46	1.35	3.99	1.72	3.82
5-7 Years	14	232.75	286.76	9.74	0.63	5.90	1.50	5.70
7-10 Years	25	494.83	548.11	18.62	0.95	8.35	1.68	7.94
10+ Years	76	827.66	948.70	32.23	1.22	21.74	1.90	18.59
United States	47	1,168.98	1,286.06	43.69	0.88	7.74	2.23	6.57
Canada	8	33.57	48.36	1.64	2.06	17.59	1.73	13.46
Mexico	11	187.35	166.93	5.67	3.78	13.19	5.42	8.85
Australia	7	27.30	34.41	1.17	1.60	9.30	1.84	7.75
New Zealand	4	11.05	14.29	0.49	2.52	9.69	2.59	8.15
Japan	7	27.76	31.38	1.07	0.06	4.98	-1.13	4.99
EUR	38	509.00	616.94	20.96	0.93	8.79	1.35	7.93
France	18	222.06	273.54	9.29	0.83	9.20	1.14	8.21
Germany	4	71.00	86.31	2.93	0.23	8.56	0.83	8.24
Italy	12	153.00	180.96	6.15	1.42	8.90	1.96	7.83
Spain	4	62.94	76.13	2.59	0.89	7.36	1.21	6.83
Sweden	5	13.27	18.22	0.62	0.80	4.52	1.02	4.36
United Kingdom	32	469.36	666.06	22.63	0.51	18.62	0.93	15.79
Israel	11	57.07	61.20	2.08	1.03	9.67	2.03	7.98

\* In USD billions

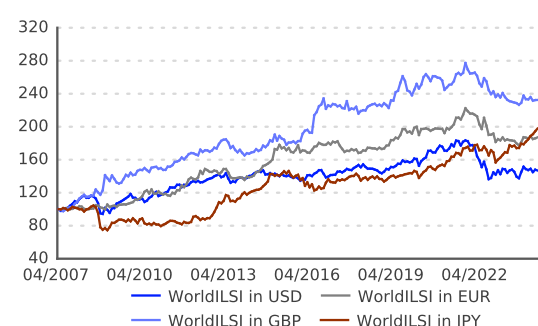
## GEOGRAPHICAL AND QUALITY COMPOSITION (Market Weight %)



**Index Quality:** Index quality is defined to be the rating assigned by Standard and Poor's Financial Services LLC ("S&P") when it exists. If a bond is not rated by S&P but it is rated by Moody's Investor Service, Inc ("Moody's"), the S&P equivalent of the Moody's rating is assigned. If a bond is split-rated, that is rated investment grade by S&P or Moody's and high yield by the other, index quality is taken to be S&P equivalent of the investment grade rating.

<sup>1</sup> Poland is eligible for inclusion but currently its inflation-linked securities do not meet the minimum size criteria due to large buy-back by the government in February 2014.

## HISTORICAL INDEX LEVEL (Unhedged)



	Return*	Standard Deviation*
WorldILSI in USD	2.27	8.43
WorldILSI in EUR	3.72	7.42
WorldILSI in JPY	4.05	9.93
WorldILSI in GBP	5.04	8.58

\* Annualized Since Base Date (in %)

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ANNUALIZED RETURNS (in %)

	USD		EUR		JPY		GBP	
	Unhedged	Hedged	Unhedged	Hedged	Unhedged	Hedged	Unhedged	Hedged
YTD*	-3.03	-1.27	-0.05	-2.06	10.65	-4.19	-2.21	-1.41
1 Year	0.06	1.53	1.86	-0.34	11.36	-4.61	0.63	1.00
3 Years	-5.88	-3.41	-2.65	-5.29	6.51	-7.37	-3.06	-4.22
5 Years	-1.07	0.03	0.14	-1.75	7.19	-2.96	-0.93	-0.74

\* 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 year
Minimum Market Size:	Entry: At least USD 10 billion. Exit: Below USD 5 billion.
Minimum Size Outstanding:	United States: USD 5 billion, Canada: CAD 1 billion, Mexico: MXV 5 billion, Australia: AUD 750 million, New Zealand: NZD 750 million, Japan: JPY 250 billion, Eurozone Markets: EUR 2.5 billion, Poland: PLN 5 billion, Sweden: SEK 10 billion, United Kingdom: GBP 2 billion, Israel: ILS 5 billion
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
Accessibility:	Minimum level of 2. For further details on calibration of Market Accessibility Levels, please see <a href="#">Fixed Income Country Classification   LSEG</a>
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:	Refinitiv pricing 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

Bloomberg SBI <GO>; SBBI <GO>		Reuters	
WorldILSI in USD	SBILUU <INDEX>	WorldILSI in USD	.SBILUU
WorldILSI in EUR	SBILEU <INDEX>	WorldILSI in EUR	.SBILEU
WorldILSI in JPY	SBILJU <INDEX>	WorldILSI in JPY	.SBILJU
WorldILSI in GBP	SBILGU <INDEX>	WorldILSI in GBP	.SBILGU

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