FTSE World Inflation-Linked Securities Index (WorldILSI)

Sovereign | Multi-Currency

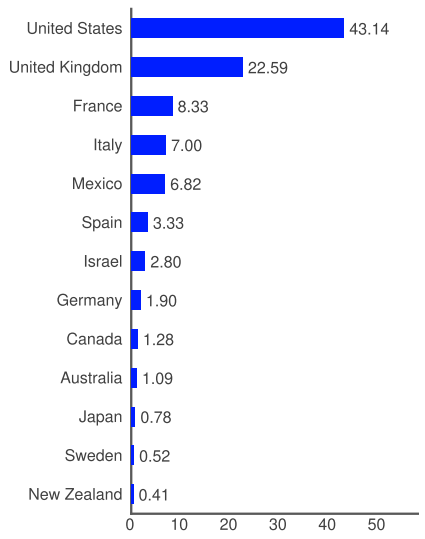
The FTSE World Inflation-Linked Securities Index (WorldILSI) measures the returns of inflation-linked government bonds with fixed-rate coupon payments that are linked to an inflation index. The WorldILSI measures the performance of debt from thirteen countries[1] denominated in eleven currencies and 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

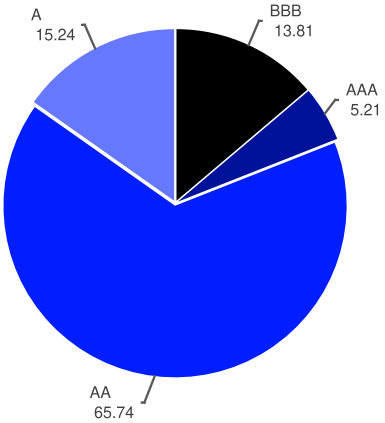
Description	# of Issues	Par Amount*	Market Value*	Market Weight (%)	Average Coupon (%)	Average Life (Years)	Real Yield	Real Yield Duration
WorldILSI	**174**	**2,960.46**	**3,356.34**	**100.00**	**1.33**	**10.31**	**2.25**	**8.34**
1-3 Years	30	571.96	742.05	22.11	1.41	2.03	1.68	1.94
3-5 Years	20	476.40	559.28	16.66	0.86	4.08	1.87	3.95
5-7 Years	17	338.04	395.47	11.78	1.05	5.88	2.19	5.62
7-10 Years	26	588.39	645.45	19.23	1.81	8.39	2.43	7.63
10+ Years	81	985.67	1,014.09	30.21	1.32	20.79	2.78	16.97
United States	47	1,347.95	1,448.04	43.14	1.33	7.87	2.42	6.43
Canada	7	29.47	42.89	1.28	1.81	17.02	1.65	13.35
Mexico	13	245.84	228.80	6.82	3.84	14.05	4.56	9.18
Australia	6	29.40	36.70	1.09	1.35	8.31	2.46	6.74
New Zealand	4	10.26	13.84	0.41	2.70	10.79	2.46	8.56
Japan	7	24.43	26.10	0.78	0.09	5.69	0.31	5.48
EUR	39	588.63	689.93	20.56	0.98	8.37	1.83	7.01
France	17	248.02	279.51	8.33	0.76	8.91	2.29	7.18
Germany	3	52.52	63.92	1.90	0.29	8.98	0.99	8.13
Italy	14	198.34	234.78	7.00	1.43	8.52	1.86	7.24
Spain	5	89.75	111.72	3.33	0.99	6.16	1.10	5.45
Sweden	6	13.13	17.58	0.52	0.91	4.55	0.84	4.01
United Kingdom	34	584.21	758.32	22.59	0.64	16.41	1.76	12.96
Israel	11	87.14	94.14	2.80	1.33	10.18	1.98	8.23

* In USD billions

GEOGRAPHICAL AND QUALITY COMPOSITION (Market Weight %)

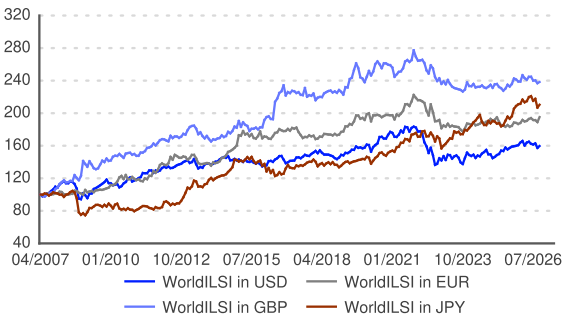


[1] Poland is eligible for inclusion but currently its inflation-linked securities do not meet the minimum size criteria due to large buy-back by the government in February 2014.



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.

HISTORICAL INDEX LEVEL (Unhedged)



	Return*	Standard Deviation*
WorldILSI in USD	2.43	8.20
WorldILSI in EUR	3.49	7.17
WorldILSI in JPY	3.89	9.68
WorldILSI in GBP	4.56	8.22

* Annualized Since Base Date (in %)

ANNUALIZED RETURNS (in %)

	USD		EUR		JPY		GBP	
	Unhedged	Hedged	Unhedged	Hedged	Unhedged	Hedged	Unhedged	Hedged
YTD*	-0.66	1.09	4.51	-0.36	-0.20	-1.43	-0.26	0.99
1 Year	0.18	0.77	3.58	-1.00	2.41	-2.36	-1.75	0.68
3 Years	5.10	4.06	3.21	2.14	6.48	-0.58	1.69	3.84
5 Years	-2.57	-1.59	-1.86	-3.54	3.93	-5.81	-2.12	-2.13

* 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 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

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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