



# FTSE World Inflation-Linked Securities Index (WorldILSI)

Sovereign | Multi-Currency

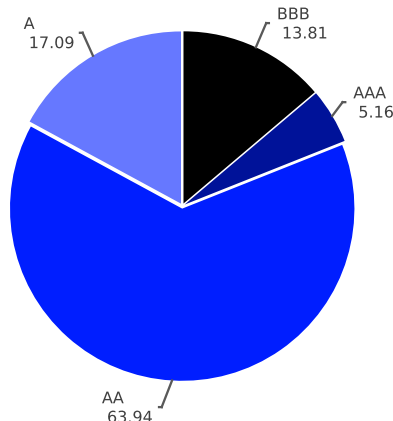
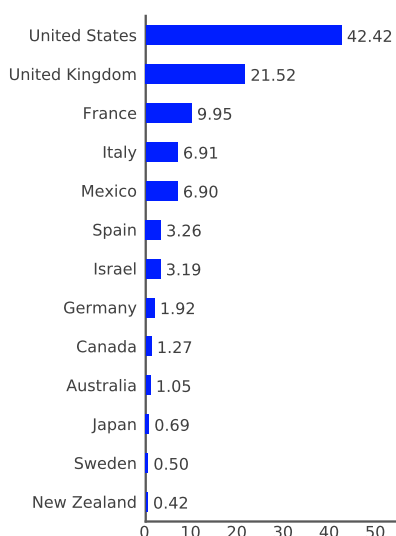
The FTSE World Inflation-Linked Securities Index (WorldILSI) measures the returns of inflation-linked government bonds with fixed-rate coupon payments that are linked to an inflation index. The WorldILSI measures the performance of debt from thirteen countries<sup>1</sup> denominated in eleven currencies 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>2,962.97</b>	<b>3,457.22</b>	<b>100.00</b>	<b>1.30</b>	<b>10.40</b>	<b>1.70</b>	<b>8.54</b>
1-3 Years	29	575.52	756.10	21.87	1.33	2.06	0.95	2.00
3-5 Years	20	447.36	536.94	15.53	1.08	3.97	1.34	3.85
5-7 Years	20	385.07	463.80	13.42	0.83	5.93	1.48	5.74
7-10 Years	23	576.08	651.80	18.85	1.81	8.52	1.91	7.80
10+ Years	78	978.94	1,048.58	30.33	1.27	21.12	2.40	17.35
United States	47	1,322.08	1,466.43	42.42	1.27	7.85	1.71	6.54
Canada	7	29.86	43.78	1.27	1.81	17.44	1.47	13.66
Mexico	11	248.48	238.58	6.90	3.83	14.34	4.41	9.67
Australia	6	29.17	36.33	1.05	1.35	8.75	2.15	7.15
New Zealand	4	10.79	14.56	0.42	2.70	11.21	2.32	8.89
Japan	6	22.23	23.93	0.69	0.04	5.70	-0.05	5.55
EUR	38	617.73	762.02	22.04	0.99	8.31	1.03	7.22
France	17	278.55	343.88	9.95	0.84	8.38	1.04	7.09
Germany	3	54.91	66.53	1.92	0.29	9.40	0.75	8.59
Italy	13	194.59	238.99	6.91	1.40	8.83	1.25	7.72
Spain	5	89.69	112.62	3.26	0.96	6.31	0.73	5.75
Sweden	5	12.68	17.19	0.50	0.93	4.43	1.29	4.03
United Kingdom	34	570.59	744.01	21.52	0.62	17.02	1.50	13.50
Israel	12	99.37	110.39	3.19	1.24	9.65	1.94	8.02

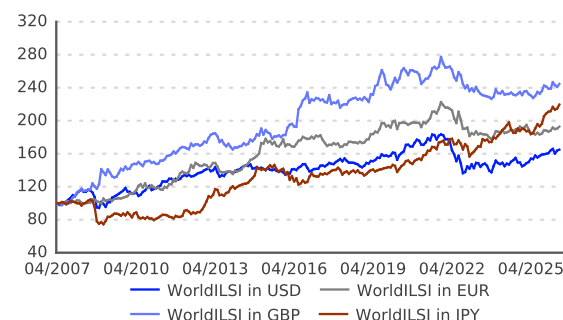
\* In USD billions

## 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.

## HISTORICAL INDEX LEVEL (Unhedged)



	Return*	Standard Deviation*
WorldILSI in USD	2.66	8.23
WorldILSI in EUR	3.50	7.20
WorldILSI in JPY	4.21	9.68
WorldILSI in GBP	4.80	8.28

\* Annualized Since Base Date (in %)

<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.

**ANNUALIZED RETURNS (in %)**

	USD		EUR		JPY		GBP	
	Unhedged	Hedged	Unhedged	Hedged	Unhedged	Hedged	Unhedged	Hedged
YTD*	2.60	2.16	3.26	1.38	4.20	0.80	2.38	2.13
1 Year	7.43	5.69	4.51	3.51	18.52	1.93	7.48	5.57
3 Years	4.58	3.24	1.48	1.28	9.23	-1.82	1.69	2.95
5 Years	-1.59	-0.52	-0.67	-2.43	6.08	-4.59	-0.54	-1.08

\* 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:	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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