

FTSE World Inflation-Linked Securities Index (WorldILSI)

Sovereign | Multi-Currency

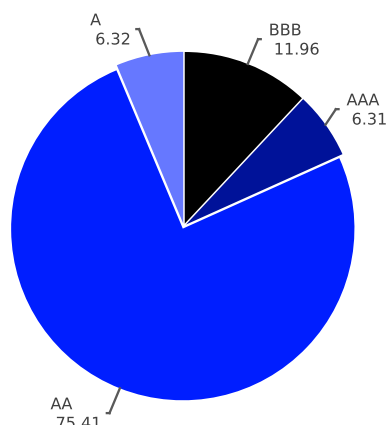
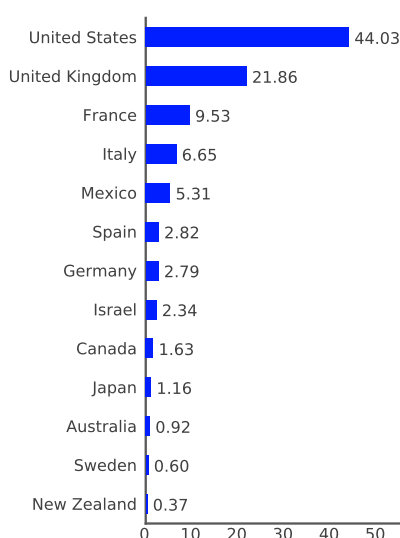
The FTSE World Inflation-Linked Securities Index (WorldILSI) measures the returns of inflation-linked government bonds with fixed-rate coupon payments that are linked to an inflation index. The WorldILSI measures the performance of debt from thirteen countries¹ denominated in eleven currencies and can 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	167	2,581.44	3,029.37	100.00	1.11	10.51	1.50	8.90
1-3 Years	27	462.31	589.77	19.47	0.82	1.97	0.96	1.96
3-5 Years	24	483.02	584.16	19.28	1.35	3.90	1.25	3.76
5-7 Years	17	307.36	364.59	12.04	0.65	6.03	1.41	5.80
7-10 Years	24	465.62	539.94	17.82	1.25	8.46	1.40	7.95
10+ Years	75	863.13	950.90	31.39	1.22	21.48	2.07	18.09
United States	47	1,198.26	1,333.80	44.03	1.03	7.99	1.51	6.82
Canada	8	31.89	49.33	1.63	2.06	16.92	1.07	13.18
Mexico	10	179.08	160.75	5.31	3.72	13.53	5.18	8.95
Australia	6	22.94	27.97	0.92	1.34	10.15	2.02	8.52
New Zealand	3	8.60	11.20	0.37	2.63	10.74	2.66	9.01
Japan	7	31.24	35.08	1.16	0.06	4.94	-0.91	4.87
EUR	39	536.15	659.93	21.78	0.95	8.26	0.97	7.41
France	18	233.31	288.58	9.53	0.82	8.69	0.87	7.68
Germany	4	68.90	84.47	2.79	0.23	7.89	0.63	7.41
Italy	12	164.07	201.53	6.65	1.43	8.28	1.29	7.34
Spain	5	69.86	85.35	2.82	0.92	7.16	0.87	6.60
Sweden	5	13.32	18.30	0.60	0.79	3.90	0.94	3.77
United Kingdom	32	495.61	662.10	21.86	0.53	18.12	1.21	14.67
Israel	10	64.34	70.91	2.34	1.07	10.04	1.87	8.50

* In USD billions

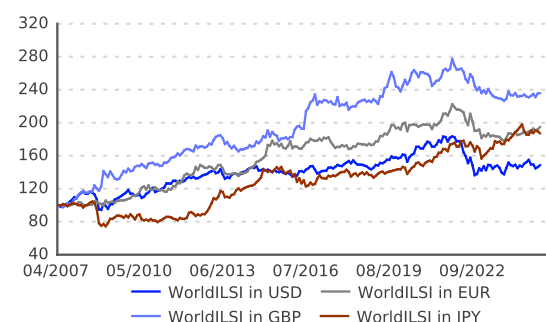
GEOGRAPHICAL AND QUALITY COMPOSITION (Market Weight %)



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.

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.

HISTORICAL INDEX LEVEL (Unhedged)



	Return*	Standard Deviation*
WorldILSI in USD	2.24	8.39
WorldILSI in EUR	3.81	7.33
WorldILSI in JPY	3.58	9.86
WorldILSI in GBP	4.93	8.45

* Annualized Since Base Date (in %)

ANNUALIZED RETURNS (in %)

	USD		EUR		JPY		GBP	
	Unhedged	Hedged	Unhedged	Hedged	Unhedged	Hedged	Unhedged	Hedged
YTD*	2.56	2.19	2.12	1.94	-1.66	1.46	2.01	2.22
1 Year	0.68	3.18	4.76	1.43	1.37	-2.49	1.15	2.89
3 Years	-5.81	-3.59	-3.36	-5.67	3.02	-8.57	-3.79	-4.44
5 Years	-1.59	-0.44	-0.51	-2.12	5.21	-3.80	-1.31	-1.10

* 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: <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

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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