

FTSE World Inflation-Linked Securities Index (WorldILSI)

Sovereign | Multi-Currency

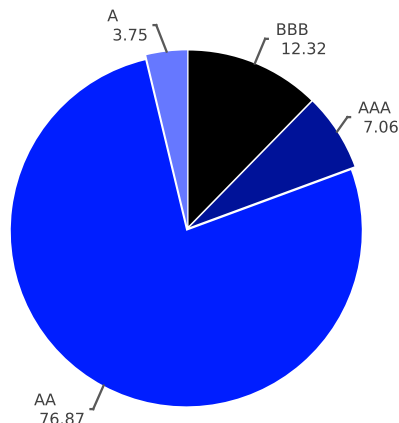
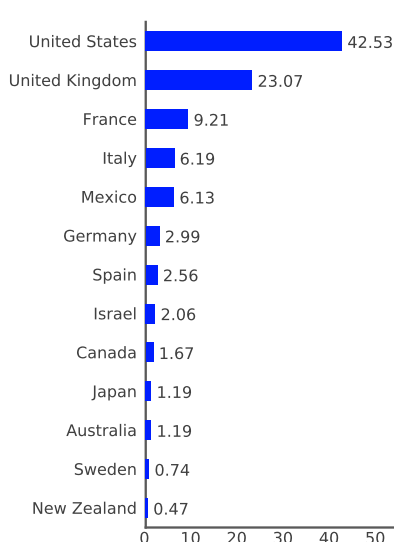
The FTSE World Inflation-Linked Securities Index (WorldILSI) measures the returns of inflation-linked government bonds with fixed-rate coupon payments that are linked to an inflation index. The WorldILSI measures the performance of debt from thirteen countries¹ denominated in eleven currencies and can 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	2,463.22	2,932.97	100.00	1.04	10.74	1.57	9.53
1-3 Years	26	402.56	488.75	16.66	0.82	2.00	2.05	1.96
3-5 Years	27	509.00	619.74	21.13	1.15	4.02	1.40	3.89
5-7 Years	17	259.98	325.07	11.08	0.78	6.04	1.25	5.81
7-10 Years	24	475.76	531.21	18.11	0.93	8.54	1.39	8.16
10+ Years	73	815.93	968.19	33.01	1.24	22.03	1.64	18.96
United States	47	1,135.89	1,247.37	42.53	0.81	7.92	2.01	6.77
Canada	8	33.95	48.98	1.67	2.06	17.83	1.67	13.61
Mexico	9	195.37	179.67	6.13	3.79	13.22	5.16	8.89
Australia	7	26.84	34.82	1.19	1.66	9.06	1.36	7.62
New Zealand	4	10.83	13.91	0.47	2.52	9.94	2.45	8.34
Japan	7	31.08	34.97	1.19	0.06	5.26	-1.09	5.26
EUR	37	495.12	614.42	20.95	0.94	8.92	0.79	8.25
France	17	211.90	270.06	9.21	0.84	9.22	0.51	8.51
Germany	4	71.55	87.68	2.99	0.23	8.81	0.40	8.61
Italy	12	149.86	181.69	6.19	1.43	9.16	1.39	8.19
Spain	4	61.82	74.98	2.56	0.87	7.45	0.84	7.00
Sweden	6	16.07	21.61	0.74	0.84	4.05	1.36	3.92
United Kingdom	32	463.59	676.66	23.07	0.51	18.86	0.64	16.28
Israel	10	54.48	60.55	2.06	1.02	9.83	1.51	8.40

* In USD billions

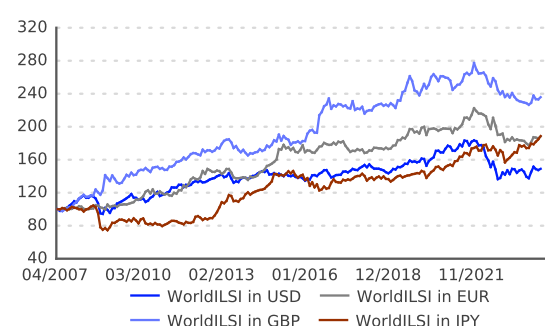
GEOGRAPHICAL AND QUALITY COMPOSITION (Market Weight %)



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	2.39	8.45
WorldILSI in EUR	3.81	7.46
WorldILSI in JPY	3.82	9.99
WorldILSI in GBP	5.20	8.63

* Annualized Since Base Date (in %)

ANNUALIZED RETURNS (in %)

	USD		EUR		JPY		GBP	
	Unhedged	Hedged	Unhedged	Hedged	Unhedged	Hedged	Unhedged	Hedged
YTD*	-1.68	-0.77	0.56	-1.16	5.55	-2.24	-0.78	-0.83
1 Year	0.07	-0.00	0.67	-2.00	13.80	-6.05	-2.05	-0.64
3 Years	-4.46	-2.35	-1.73	-4.19	6.10	-5.90	-1.61	-3.16
5 Years	-0.29	0.74	0.49	-1.12	6.15	-2.13	0.33	-0.10

* 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 FTSE Fixed Income Country Classification Process
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: <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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