



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 twelve countries¹ denominated in ten currencies and can be used as a benchmark for investors who are concerned with real, rather than notional, returns. Sub-indexes are available in any combination of currency, maturity, and rating.

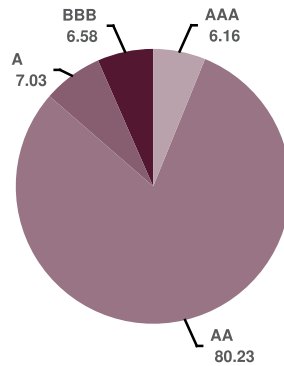
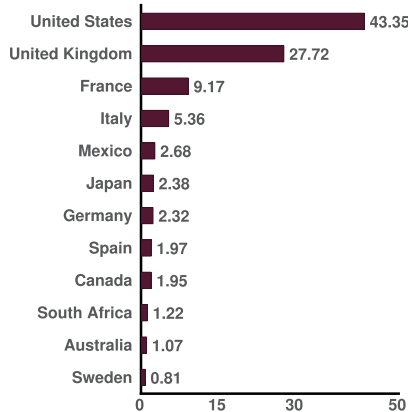
INDEX PROFILE

Description	# of Issues	Par Amount*	Market Value*	Market Weight (%)	Average Coupon (%)	Average Life (Years)	Real Yield	Real Yield Duration
WorldILSI	152	2,351.22	3,240.99	100.00	1.03	11.11	-0.38	12.34
1-3 Years	20	357.94	408.60	12.61	0.90	2.02	0.33	1.97
3-5 Years	17	386.48	452.94	13.98	0.71	3.92	-0.34	3.87
5-7 Years	21	382.59	470.33	14.51	0.91	5.86	-0.27	5.68
7-10 Years	30	482.28	615.85	19.00	1.18	8.49	-0.11	8.11
10+ Years	64	741.93	1,293.28	39.90	1.23	23.64	-0.79	23.01
United States	40	1,201.11	1,404.83	43.35	0.81	8.51	0.39	7.98
Canada	8	37.59	63.25	1.95	2.48	19.28	0.27	15.33
Mexico	7	83.05	86.91	2.68	3.62	12.59	3.46	9.19
Australia	8	25.67	34.77	1.07	1.92	11.26	0.01	9.84
Japan	8	73.16	77.27	2.38	0.10	6.70	-0.45	6.69
EuroILSI	36	482.99	609.97	18.82	1.30	8.39	-0.44	8.17
France	16	220.06	297.27	9.17	1.28	8.16	-1.01	8.13
Germany	4	62.01	75.31	2.32	0.20	9.99	-1.18	10.51
Italy	10	146.81	173.62	5.36	1.90	8.25	0.94	7.39
Spain	6	54.11	63.77	1.97	0.98	7.89	-0.69	7.70
Sweden	7	18.31	26.22	0.81	1.59	6.04	-2.12	6.11
United Kingdom	28	404.20	898.27	27.72	0.68	21.76	-2.07	22.94
South Africa	10	25.12	39.51	1.22	2.75	15.19	3.12	10.07

*In USD billions

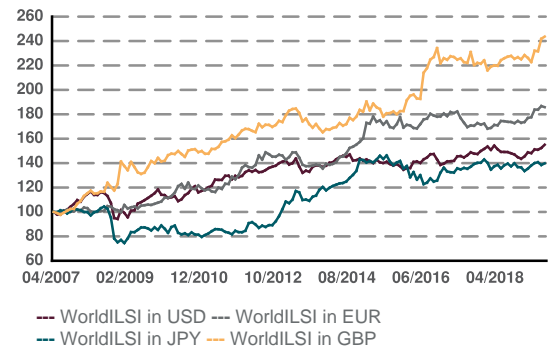
GEOGRAPHICAL AND QUALITY COMPOSITION

(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	3.67	7.55
WorldILSI in EUR	5.22	7.01
WorldILSI in JPY	2.79	10.64
WorldILSI in GBP	7.59	8.86

*Annualized Since Base Date (in %)

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.

ANNUALIZED RETURNS (in %)

	USD		EUR		JPY		GBP	
	Unhedged	Hedged	Unhedged	Hedged	Unhedged	Hedged	Unhedged	Hedged
YTD*	6.58	6.99	6.99	5.42	4.67	5.40	6.66	6.10
1 Year	3.97	6.56	6.60	3.45	1.13	3.47	7.86	4.77
3 Years	2.73	3.84	1.88	1.45	4.42	1.55	4.42	2.55
5 Years	1.22	4.49	5.02	2.87	2.47	2.82	7.38	3.90

*Not annualized.

DESIGN CRITERIA AND CALCULATION METHODOLOGY

Coupon:	Fixed-rate
Currency:	USD, CAD, MXV, AUD, JPY, EUR, PLN, SEK, GBP and ZAR
Minimum Maturity:	At least one year
Minimum Size Outstanding:	United States: USD 5 billion, Canada: CAD 1 billion, Mexico: MXV 5 billion, Australia: AUD 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, South Africa: ZAR 500 million
Minimum Quality:	BBB- by S&P or Baa3 by Moody's
Weighting:	Market capitalization
Rebalancing:	Once a month at month end
Cash Reinvestment Rate:	At daily average of the one-month Eurodeposit rate, calculated from actual scheduled payment date of cash flow through end of period
Pricing:	Refinitiv pricing except for: <ul style="list-style-type: none"> • Mexico (provided by Proveedor Integral de Precios S.A. de C.V.) • Poland (provided by BondSpot) • South Africa (provided by Johannesburg Stock Exchange)
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>
 - WorldILSI in USD – SBILUU <INDEX>
 - WorldILSI in EUR – SBILEU <INDEX>
 - WorldILSI in JPY – SBILJU <INDEX>
 - WorldILSI in GBP – SBILGU <INDEX>
- Reuters
 - WorldILSI in USD – .SBILUU
 - WorldILSI in EUR – .SBILEU
 - WorldILSI in JPY – .SBILJU
 - WorldILSI in GBP – .SBILGU

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