



FTSE Argentine Inflation-Linked Securities Index

Sovereign | Argentine Peso

The FTSE Argentine Inflation-Linked Securities Index (ARILSI) measures the returns of fixed rate, local currency inflation-linked sovereign bonds that are linked to an inflation index.

INDEX PROFILE

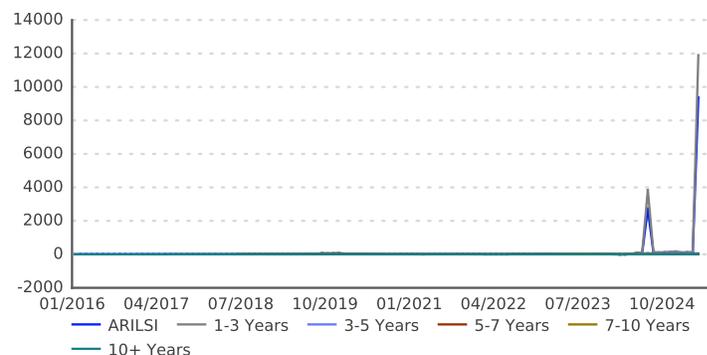
Description	# of Issues	Par Amount*	Market Value*	Market Weight (%)	Average Coupon (%)	Average Life (Years)	Real Yield	Real Yield Duration
ARILSI	12	44,643.45	85,122.74	100.00	0.02	2.18	9379.79	1.50
1-3 Years	9	37,881.90	67,022.85	78.74	0.01	1.98	11900.47	0.86
3-5 Years	1	6,692.56	12,933.37	15.19	0.00	3.25	59.18	2.07
5-7 Years	1	45.56	410.60	0.48	2.50	5.57	9.97	3.83
10+ Years	1	23.43	4,755.91	5.59	3.31	19.84	12.67	8.72

* In ARS billions

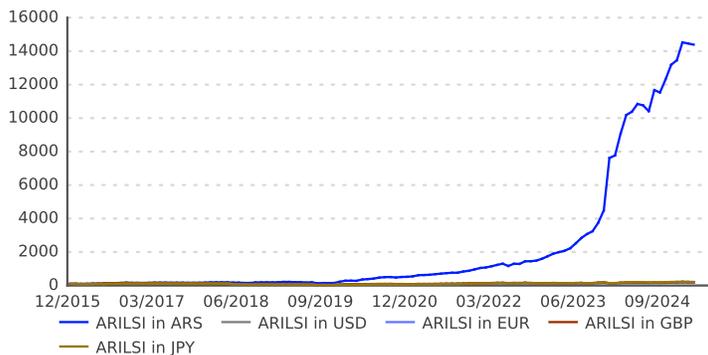
HISTORICAL REAL YIELD DURATION



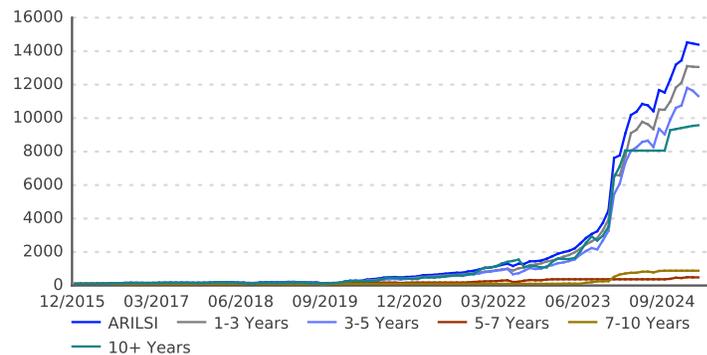
HISTORICAL REAL YIELD



HISTORICAL INDEX LEVEL (By Currency)



HISTORICAL INDEX LEVEL (in ARS)



	Return*	Standard Deviation*		Return*	Standard Deviation*
ARILSI in ARS	71.12	37.13	1-3 Years	8.29	53.40
ARILSI in USD	6.14	37.21	3-5 Years	6.90	45.02
ARILSI in EUR	6.21	37.22	5-7 Years	-6.76	52.46
ARILSI in GBP	7.68	36.71	7-10 Years	44.62	50.11
ARILSI in JPY	8.67	38.72	10+ Years	1.57	41.77

* Annualized Since Inception (in %)

* in USD, Annualized Since Inception (in %)

ANNUALIZED RETURNS (in %)

	ARS	USD		EUR		GBP		JPY	
	Unhedged	Unhedged	Hedged	Unhedged	Hedged	Unhedged	Hedged	Unhedged	Hedged
YTD*	6.94	2.74	-0.37	-1.51	0.32	-0.31	0.46	-2.24	-1.38
1 Year	41.29	12.90	-4.00	12.88	-4.69	10.49	-3.40	11.55	-9.52
3 Years	132.32	9.05	-10.88	10.13	-12.88	9.78	-11.92	16.91	-15.51
5 Years	119.86	25.25	-1.03	25.64	-2.90	24.25	-2.12	33.68	-4.34
Since Inception	71.12	6.14	-6.29	6.21	-8.25	7.68	-7.50	8.67	-8.79

* Not annualized

DESIGN CRITERIA AND CALCULATION METHODOLOGY

Coupon:	Fixed-rate
Currency:	ARS
Minimum Maturity:	At least one year
Minimum Issue Size:	ARS 2 billion
Composition:	Sovereign inflation-linked debt denominated in the domestic currency. Bono del Tesoro con Ajuste por CER (BONCER) – Treasury Bonds with CER Adjustment Bonos de la Nación Argentina con Ajuste por CER (ARGCER) – Bonds of the Argentine Nation with CER Adjustment
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
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:	July 31, 2016

VENDOR CODES

SBARIL	FTSE Argentina Inflation-Linked Securities Index, in ARS terms
SBARIU	FTSE Argentina Inflation-Linked Securities Index, in USD terms

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