

FTSE Argentine Inflation-Linked Securities Index

Sovereign | Argentine Peso

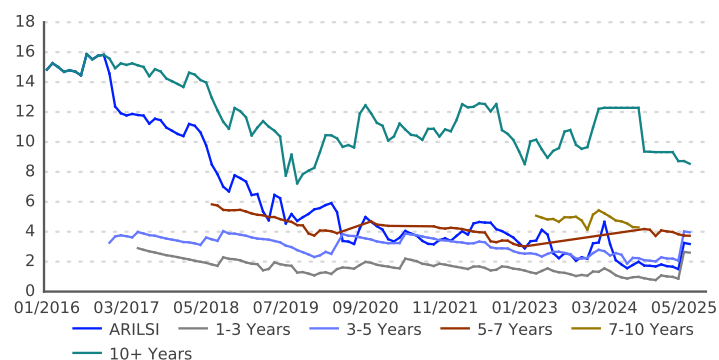
The FTSE Argentine Inflation-Linked Securities Index (ARILSI) measures the returns of fixed rate, local currency inflation-linked sovereign bonds that are linked to an inflation index.

INDEX PROFILE

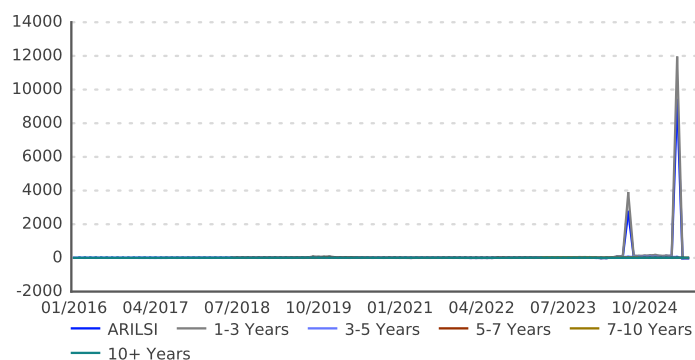
Description	# of Issues	Par Amount*	Market Value*	Market Weight (%)	Average Coupon (%)	Average Life (Years)	Real Yield	Real Yield Duration
ARILSI	10	41,821.76	84,092.77	100.00	0.01	2.10	-23.40	3.18
1-3 Years	7	35,060.20	64,324.88	76.49	0.00	1.90	-26.88	2.60
3-5 Years	1	6,692.56	14,522.85	17.27	0.00	3.08	-20.97	3.96
5-7 Years	1	45.56	422.74	0.50	2.50	5.13	9.88	3.73
10+ Years	1	23.43	4,822.30	5.73	3.31	19.47	12.75	8.54

* In ARS billions

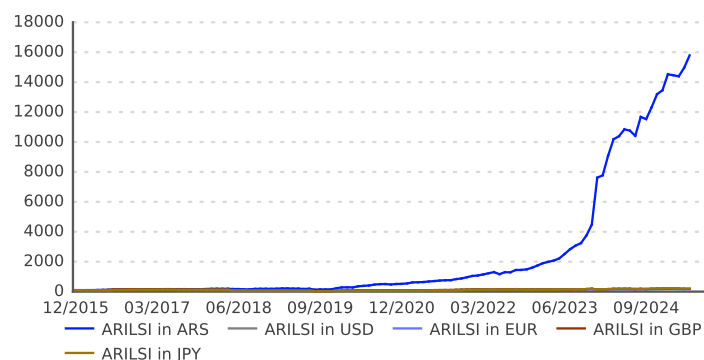
HISTORICAL REAL YIELD DURATION



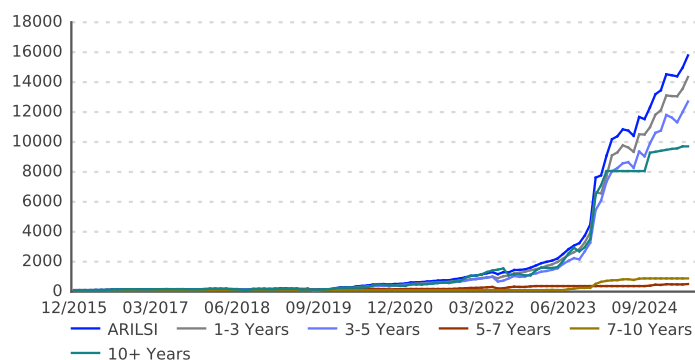
HISTORICAL REAL YIELD



HISTORICAL INDEX LEVEL (By Currency)



HISTORICAL INDEX LEVEL (in ARS)



	Return*	Standard Deviation*
ARILSI in ARS	71.18	36.80
ARILSI in USD	5.85	36.92
ARILSI in EUR	5.36	37.04
ARILSI in GBP	6.85	36.49
ARILSI in JPY	7.92	38.53

* Annualized Since Inception (in %)

	Return*	Standard Deviation*
1-3 Years	7.92	52.90
3-5 Years	6.85	44.59
5-7 Years	-7.87	51.64
7-10 Years	44.62	50.11
10+ Years	0.52	41.49

* in USD, Annualized Since Inception (in %)

ANNUALIZED RETURNS (in %)

	ARS	USD		EUR		GBP		JPY	
	Unhedged	Unhedged	Hedged	Unhedged	Hedged	Unhedged	Hedged	Unhedged	Hedged
YTD*	17.34	1.11	-1.17	-7.77	-4.61	-6.10	-3.05	-7.16	-6.08
1 Year	45.57	8.92	-3.41	4.16	-7.81	2.84	-5.40	0.02	-11.44
3 Years	129.74	6.79	-12.13	4.74	-15.28	4.41	-13.99	10.95	-17.81
5 Years	110.33	18.69	-5.36	18.21	-7.90	16.65	-6.86	25.84	-9.22
Since Inception	71.18	5.85	-6.26	5.36	-8.60	6.85	-7.72	7.92	-9.11

* 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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