

FTSE Uruguayan Inflation-Linked Securities Index

Sovereign | Uruguay Peso en Unidades Indexadas

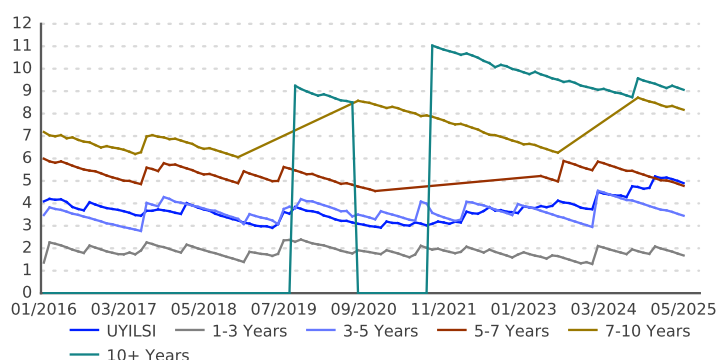
The FTSE Uruguayan Inflation-Linked Securities Index (UYILSI) measures the returns of fixed rate, local currency inflation-linked sovereign bonds that are linked to an inflation index.

INDEX PROFILE

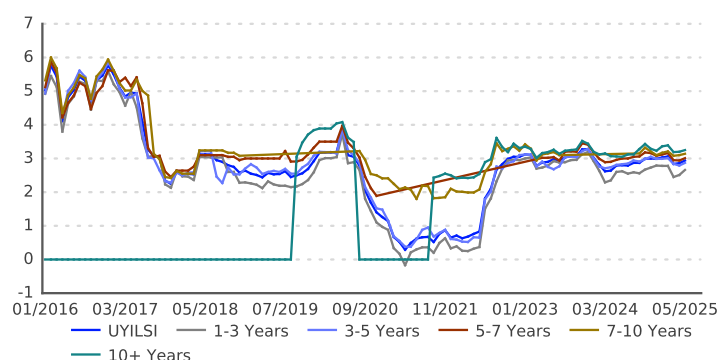
Description	# of Issues	Par Amount*	Market Value*	Market Weight (%)	Average Coupon (%)	Average Life (Years)	Real Yield	Real Yield Duration
UYILSI	5	140.84	138.64	100.00	2.38	5.52	2.94	4.90
1-3 Years	1	37.86	37.01	26.69	1.12	1.72	2.66	1.68
3-5 Years	1	26.64	27.24	19.65	3.25	3.72	2.87	3.45
5-7 Years	1	26.82	26.88	19.39	2.90	5.23	3.01	4.78
7-10 Years	1	41.83	39.86	28.75	2.50	9.32	3.14	8.17
10+ Years	1	7.69	7.65	5.52	3.13	10.83	3.25	9.06

* In UYI billions

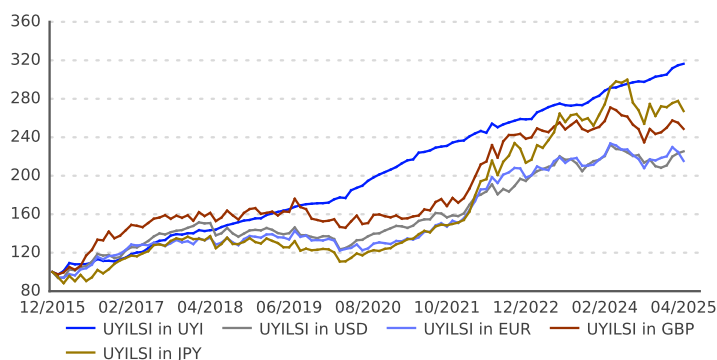
Real Yield Duration



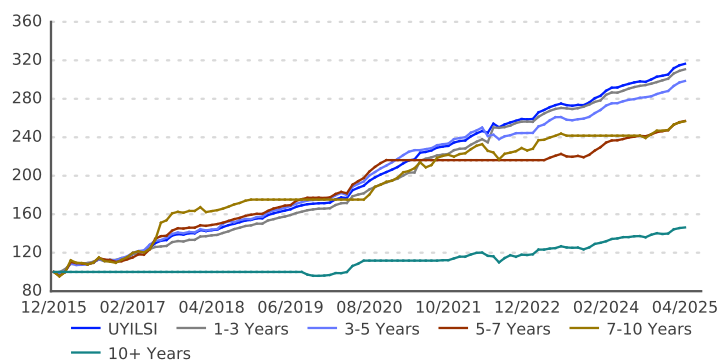
Real Yield



HISTORICAL INDEX LEVEL (By Currency)



HISTORICAL INDEX LEVEL (in UYI)



	Return*	Standard Deviation*		Return*	Standard Deviation*
UYILSI in UYI	13.14	4.62	1-3 Years	8.88	9.12
UYILSI in USD	9.10	9.74	3-5 Years	8.42	9.73
UYILSI in EUR	8.57	10.49	5-7 Years	7.56	11.36
UYILSI in GBP	10.25	12.12	7-10 Years	15.45	12.96
UYILSI in JPY	11.11	14.09	10+ Years	2.63	8.08

* Annualized Since Inception (in %)

* in UYI, Annualized Since Inception (in %)

ANNUALIZED RETURNS (in %)

	UYI	USD		EUR		GBP		JPY	
	Unhedged	Unhedged	Hedged	Unhedged	Hedged	Unhedged	Hedged	Unhedged	Hedged
YTD*	4.08	8.17	4.10	-1.46	3.53	1.43	4.15	-1.82	2.67
1 Year	8.45	-1.09	8.48	-6.96	6.76	-7.28	8.45	-10.35	3.30
3 Years	8.68	7.71	8.72	5.06	6.70	5.51	8.33	11.22	3.73
5 Years	12.33	12.53	12.35	11.69	10.70	11.24	12.03	19.20	9.04
Since Inception	13.14	9.10	13.16	8.57	11.08	10.25	12.33	11.11	10.34

* Not annualized

DESIGN CRITERIA AND CALCULATION METHODOLOGY

Coupon:	Fixed-rate
Currency:	UYI
Minimum Maturity:	At least one year
Minimum Issue Size:	UYI 125 million
Composition:	Sovereign inflation-linked debt denominated in the domestic currency. Wage Linked and Dual currency bonds are excluded
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:	December 31, 2015

VENDOR CODES

SBUYIL	FTSE Uruguay Inflation-Linked Securities Index, in UYI terms
SBUYIU	FTSE Uruguay Inflation-Linked Securities Index, in USD terms

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