

# FTSE Uruguayan Inflation-Linked Securities 0+ Years Index

Sovereign | Uruguay Peso en Unidades Indexadas

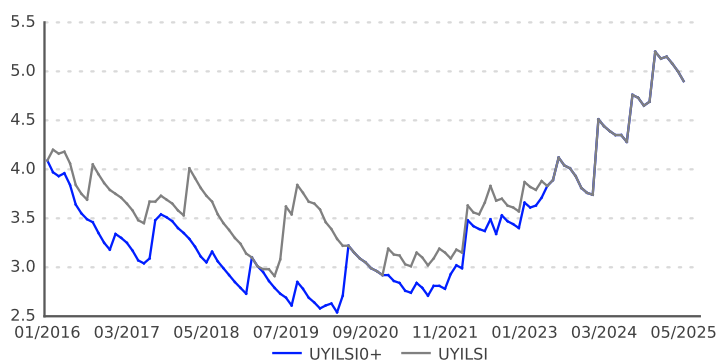
The FTSE Uruguayan Inflation-Linked Securities 0+ Years Index (UYILSI0+) tracks the universe of securities that meet the eligibility criteria for the flagship FTSE Uruguayan Inflation-Linked Securities Index (UYILSI) through to maturity. The UYILSI measures the returns of fixed rate, local currency inflation-linked sovereign bonds that are linked to an inflation index.

## INDEX PROFILE

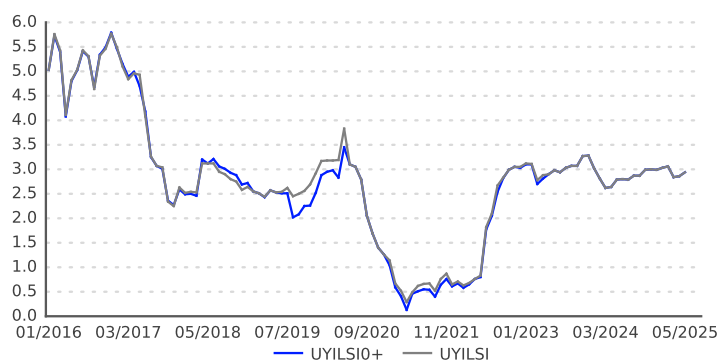
Description	# of Issues	Par Amount*	Market Value*	Market Weight (%)	Average Coupon (%)	Average Life (Years)	Yield to Maturity (%)	Effective Duration	OAS (bps)
<b>UYILSI0+</b>	<b>5</b>	<b>140.84</b>	<b>138.64</b>	<b>100.00</b>	<b>2.38</b>	<b>5.52</b>	<b>8.77</b>	<b>0.56</b>	<b>-109</b>
1-3 Years	1	37.86	37.01	26.69	1.12	1.72	8.48	0.05	-127
3-5 Years	1	26.64	27.24	19.65	3.25	3.72	8.69	0.22	-108
5-7 Years	1	26.82	26.88	19.39	2.90	5.23	8.84	0.13	-99
7-10 Years	1	41.83	39.86	28.75	2.50	9.32	8.98	1.40	-102
10+ Years	1	7.69	7.65	5.52	3.13	10.83	9.09	1.46	-96

\* In UYI billions

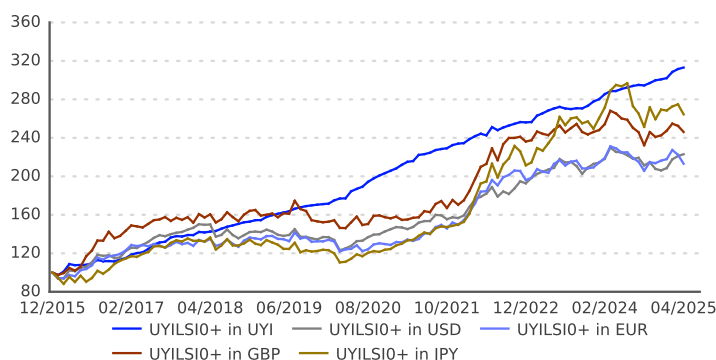
## Real Yield Duration



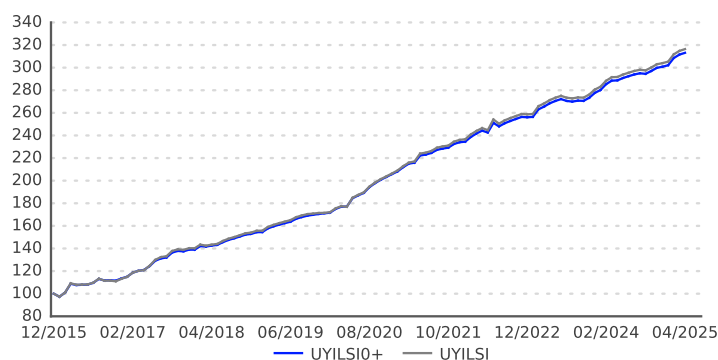
## Real Yield



## HISTORICAL INDEX LEVEL (By Currency)



## HISTORICAL INDEX LEVEL (in UYI)



	Return*	Standard Deviation*
UYILSI0+ in UYI	13.01	4.31
UYILSI0+ in USD	8.97	9.60
UYILSI0+ in EUR	8.44	10.40
UYILSI0+ in GBP	10.13	11.99
UYILSI0+ in JPY	10.98	13.98

\* Annualized Since Inception (in %)

	Return*	Standard Deviation*
UYILSI0+	13.01	4.31
UYILSI	13.14	4.62

\* 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	8.63	7.66	8.67	5.01	6.65	5.46	8.28	11.17	3.68
5 Years	12.07	12.26	12.09	11.43	10.44	10.98	11.76	18.92	8.78

\* Not annualized

DESIGN CRITERIA AND CALCULATION METHODOLOGY

Coupon:	Fixed-rate
Currency:	UYI
Minimum Maturity:	At least one month
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

SBUYIZL      FTSE Uruguay Inflation-Linked Securities 0+ Years Index, in UYI terms

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