FTSE Argentine Inflation-Linked Securities Index

Sovereign | Argentine Peso

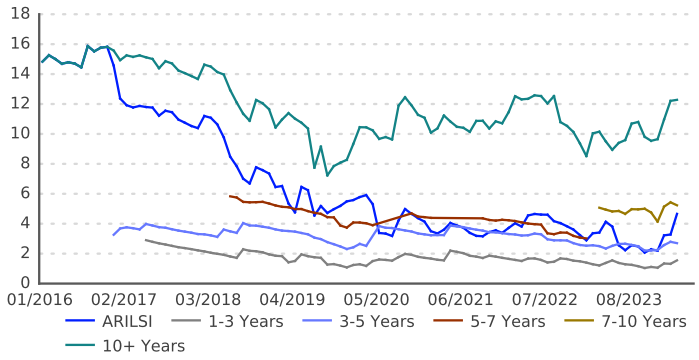
The FTSE Argentine Inflation-Linked Securities Index (ARILSI) measures the returns of fixed rate, local currency inflation-linked sovereign bonds that are linked to an inflation index.

INDEX PROFILE

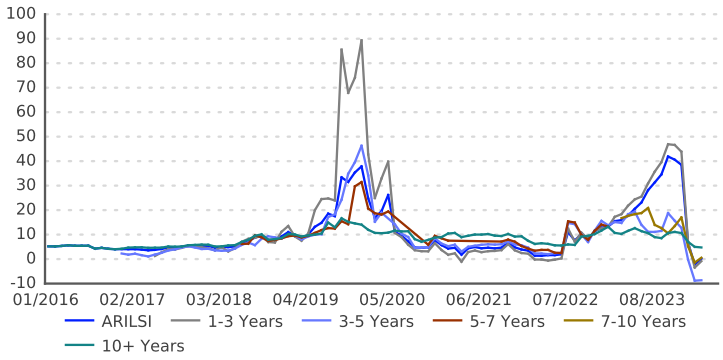
Description	# of Issues	Par Amount*	Market Value*	Market Weight (%)	Average Coupon (%)	Average Life (Years)	Real Yield	Real Yield Duration
ARILSI	**9**	**1,538.79**	**14,863.72**	**100.00**	**1.94**	**2.26**	**0.15**	**4.66**
1-3 Years	6	1,393.89	9,408.44	63.30	1.88	1.64	-0.85	1.55
3-5 Years	1	75.90	1,089.93	7.33	2.25	4.46	-8.64	2.70
7-10 Years	1	45.56	262.68	1.77	2.50	7.52	0.56	5.23
10+ Years	1	23.43	4,102.67	27.60	3.31	21.58	4.75	12.28

* In ARS billions

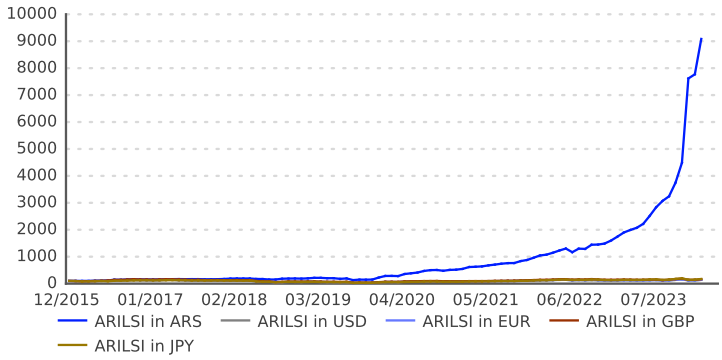
HISTORICAL REAL YIELD DURATION



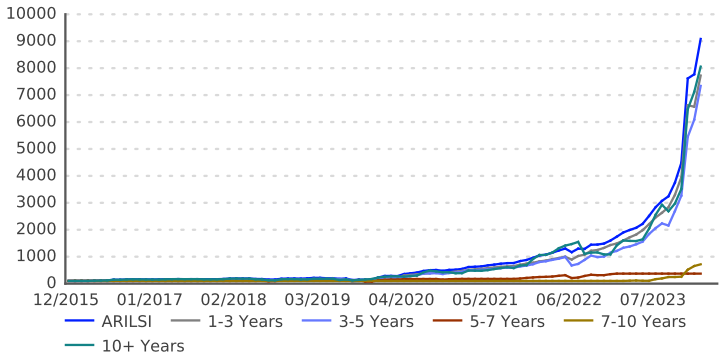
HISTORICAL REAL YIELD



HISTORICAL INDEX LEVEL (By Currency)



HISTORICAL INDEX LEVEL (in ARS)



	Return*	Standard Deviation*
ARILSI in ARS	73.70	39.00
ARILSI in USD	4.17	39.15
ARILSI in EUR	4.22	39.06
ARILSI in GBP	6.14	38.45
ARILSI in JPY	7.00	40.47

* Annualized Since Inception (in %)

	Return*	Standard Deviation*
1-3 Years	5.22	57.00
3-5 Years	5.15	47.78
5-7 Years	-11.72	55.19
7-10 Years	67.74	61.78
10+ Years	2.65	44.17

* in USD, Annualized Since Inception (in %)

Source: FTSE Russell as of February 29, 2024. Past performance is no guarantee of future results.
Returns shown before the index launch date reflect hypothetical historical performance.
Please see the end for important legal disclosures.

ANNUALIZED RETURNS (in %)

	ARS	USD		EUR		GBP		JPY	
	Unhedged	Unhedged	Hedged	Unhedged	Hedged	Unhedged	Hedged	Unhedged	Hedged
YTD*	19.28	14.49	10.87	16.87	10.96	15.38	10.86	21.54	10.68
1 Year	378.62	12.02	-7.62	9.78	-10.85	7.22	-10.12	23.09	-12.90
3 Years	145.30	16.33	-5.69	20.86	-7.87	20.27	-7.11	30.28	-8.77
5 Years	111.62	14.48	-10.39	15.65	-12.47	15.64	-11.90	21.46	-12.60
Since Inception	73.70	4.17	-7.40	4.22	-9.50	6.14	-8.82	7.00	-9.49

* 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:	Refinitiv
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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