

# FTSE Argentine Inflation-Linked Securities 0+ Years Index

Sovereign | Argentine Peso

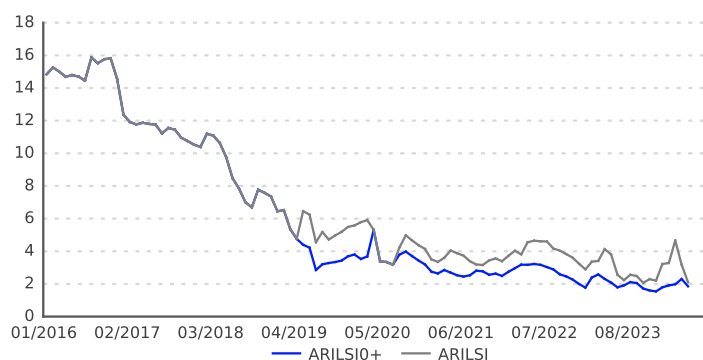
The FTSE Argentine Inflation-Linked Securities 0+ Years Index (ARILSI0+) tracks the universe of securities that meet the eligibility criteria for the flagship FTSE Argentine Inflation-Linked Securities Index (ARILSI) through to maturity. The FTSE Argentine Inflation-Linked Securities Index measures the returns of fixed rate, local currency inflation-linked sovereign bonds that are linked to an inflation index.

## INDEX PROFILE

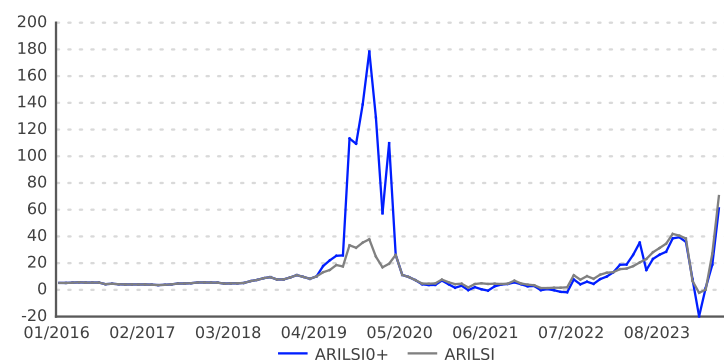
Description	# of Issues	Par Amount*	Market Value*	Market Weight (%)	Average Coupon (%)	Average Life (Years)	Real Yield	Real Yield Duration
<b>ARILSI0+</b>	<b>20</b>	<b>58,121.75</b>	<b>104,264.98</b>	<b>100.00</b>	<b>0.29</b>	<b>2.58</b>	<b>61.00</b>	<b>1.85</b>
1-3 Months	1	99.64	1,418.09	1.36	1.55	0.24	-33.75	0.29
3-6 Months	1	412.97	2,020.68	1.94	4.00	0.46	29.98	0.40
6-9 Months	1	219.28	907.92	0.87	4.25	0.62	58.92	0.48
9-12 Months	2	2,642.64	13,966.05	13.39	4.25	0.79	18.30	0.74
0-1 Year	5	3,374.53	18,312.74	17.56	4.14	0.73	17.58	0.66
1-3 Years	9	34,247.65	54,747.75	52.51	0.07	2.04	87.82	1.09
3-5 Years	4	20,430.57	26,821.27	25.72	0.01	3.75	45.08	2.57
7-10 Years	1	45.56	280.54	0.27	2.50	7.40	6.37	4.75
10+ Years	1	23.43	4,102.67	3.93	3.31	21.58	4.75	12.28

\* In ARS billions

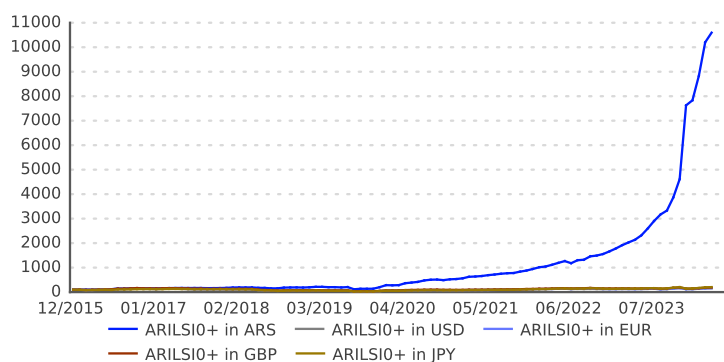
## HISTORICAL REAL YIELD DURATION



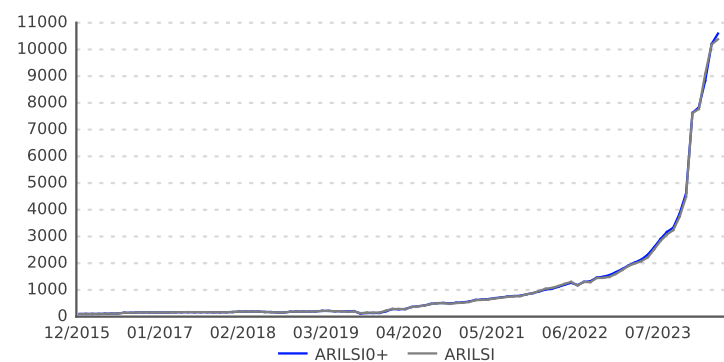
## HISTORICAL REAL YIELD



## HISTORICAL INDEX LEVEL (By Currency)



## HISTORICAL INDEX LEVEL (in ARS)



	Return*	Standard Deviation*		Return*	Standard Deviation*
ARILSI0+ in ARS	74.99	39.49	ARILSI0+	5.52	40.90
ARILSI0+ in USD	5.52	40.90	ARILSI	5.26	38.88
ARILSI0+ in EUR	5.72	40.89	* in ARS, Annualized Since Inception (in %)		
ARILSI0+ in GBP	7.60	40.32			
ARILSI0+ in JPY	8.97	42.17			

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	Return*	Standard Deviation*
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\* Annualized Since Inception (in %)

ANNUALIZED RETURNS (in %)

	ARS	USD		EUR		GBP		JPY	
	Unhedged	Unhedged	Hedged	Unhedged	Hedged	Unhedged	Hedged	Unhedged	Hedged
YTD*	38.94	28.12	17.92	32.37	17.63	30.44	17.78	43.01	16.23
1 Year	395.72	25.85	-0.53	29.94	-2.84	26.33	-2.07	45.45	-6.92
3 Years	152.75	19.88	-3.51	24.72	-5.58	23.97	-4.68	35.37	-6.66
5 Years	121.06	21.53	-5.64	22.67	-7.76	22.51	-7.06	30.22	-7.88
Since Inception	74.99	5.52	-5.85	5.72	-7.97	7.60	-7.21	8.97	-7.94

\* Not annualized

DESIGN CRITERIA AND CALCULATION METHODOLOGY

Coupon:	Fixed-rate
Currency:	ARS
Minimum Maturity:	At least one month
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:	December 31, 2005

VENDOR CODES

SBARIZL	FTSE Argentine Inflation-Linked Securities 0+ Years Index, in ARS terms
SBARIZU	FTSE Argentine Inflation-Linked Securities 0+ Years Index, in USD terms

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