

# FTSE Argentine Inflation-Linked Securities 0+ Years Index

Sovereign | Argentine Peso

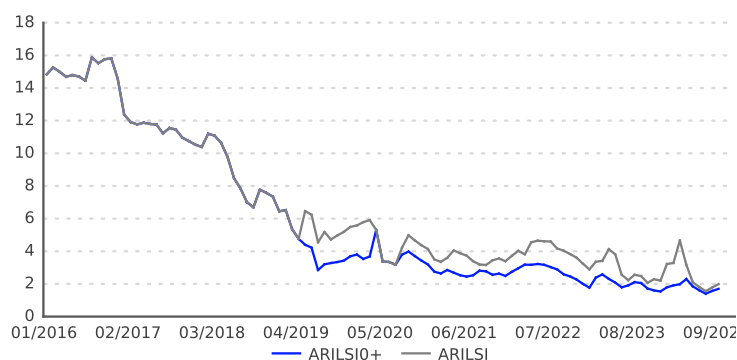
The FTSE Argentine Inflation-Linked Securities 0+ Years Index (ARILSI0+) tracks the universe of securities that meet the eligibility criteria for the flagship FTSE Argentine Inflation-Linked Securities Index (ARILSI) through to maturity. The FTSE Argentine Inflation-Linked Securities Index measures the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

## INDEX PROFILE

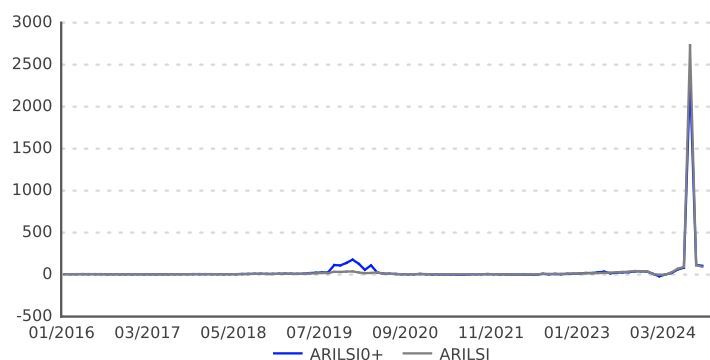
Description	# of Issues	Par Amount*	Market Value*	Market Weight (%)	Average Coupon (%)	Average Life (Years)	Real Yield	Real Yield Duration
<b>ARILSI0+</b>	<b>20</b>	<b>51,547.25</b>	<b>96,071.25</b>	<b>100.00</b>	<b>0.21</b>	<b>2.44</b>	<b>105.31</b>	<b>1.70</b>
1-3 Months	1	384.69	2,151.08	2.24	4.00	0.12	269.85	0.05
3-6 Months	2	1,671.30	9,015.41	9.38	4.25	0.44	89.82	0.32
6-9 Months	2	184.45	1,923.16	2.00	4.21	0.71	51.62	0.55
9-12 Months	2	1,842.81	3,244.49	3.38	0.03	0.83	373.10	0.18
0-1 Year	7	4,083.24	16,334.15	17.00	2.32	0.60	165.30	0.28
1-3 Years	8	28,689.32	48,699.15	50.69	0.03	2.00	119.80	0.98
3-5 Years	3	18,705.69	26,621.65	27.71	0.01	3.49	58.62	2.23
7-10 Years	1	45.56	313.63	0.33	2.50	7.03	10.54	4.29
10+ Years	1	23.43	4,102.67	4.27	3.31	21.58	4.75	12.28

\* In ARS billions

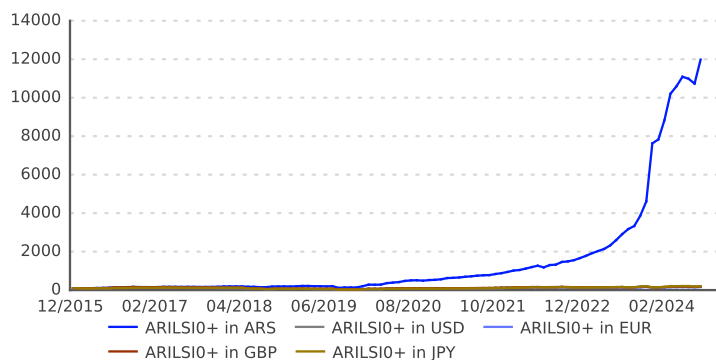
## HISTORICAL REAL YIELD DURATION



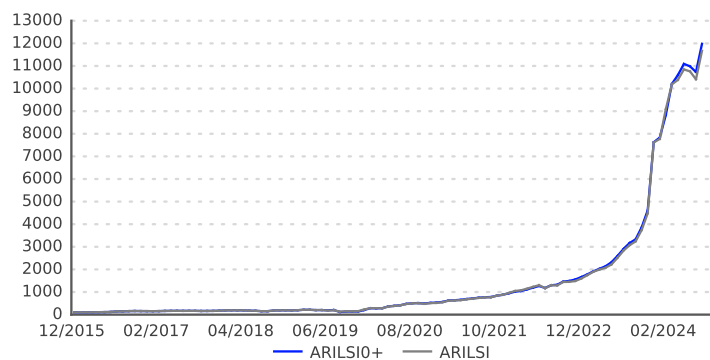
## HISTORICAL REAL YIELD



## HISTORICAL INDEX LEVEL (By Currency)



## HISTORICAL INDEX LEVEL (in ARS)



	Return*	Standard Deviation*
ARILSI0+ in ARS	73.71	38.92
ARILSI0+ in USD	5.81	40.26
ARILSI0+ in EUR	5.58	40.21
ARILSI0+ in GBP	7.22	39.67
ARILSI0+ in JPY	8.17	41.58

	Return*	Standard Deviation*
ARILSI0+	5.81	40.26
ARILSI	5.49	38.32

\* in ARS, Annualized Since Inception (in %)

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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.

	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*	57.12	33.61	15.18	33.34	14.03	29.60	14.76	37.99	10.89
1 Year	278.13	39.20	1.71	36.49	-1.33	34.21	-0.16	39.22	-6.11
3 Years	149.63	16.95	-6.09	19.48	-8.26	18.76	-7.28	28.46	-9.84
5 Years	153.06	45.19	5.53	45.04	3.30	43.00	4.10	54.67	2.46
Since Inception	73.71	5.81	-5.88	5.58	-8.01	7.22	-7.22	8.17	-8.14

\* 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:	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, 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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