

# S&P Dow Jones Indices

A Division of **S&P Global**

## Index Dashboard: Latin America Fixed Income

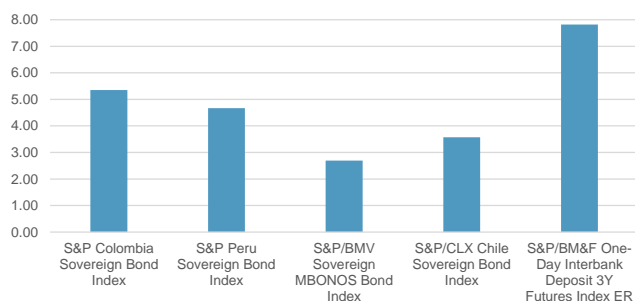
August 31, 2018

Index performance based on total return.					Index performance based on total return.				
	Yield	1-M	YTD	12-M		Yield	1-M	YTD	12-M
<b>Sovereign</b>					<b>Sovereign Inflation-Linked</b>				
S&P Colombia Sovereign Bond Index	6.05	0.48	3.03	5.35	S&P Colombia Sovereign Inflation-Linked Bond Index	6.07	0.25	3.14	6.65
S&P Peru Sovereign Bond Index	5.34	0.30	1.20	4.67	S&P Peru Sovereign Inflation-Linked Bond Index	3.85	0.34	-2.53	0.39
S&P/BMV Sovereign MBONOS Bond Index	7.90	0.05	3.98	2.69	S&P/BMV Sovereign UDIBONOS Bond Index	3.63	0.19	4.24	5.77
S&P/CLX Chile Sovereign Bond Index	4.29	0.80	3.19	3.57	S&P/CLX Chile Sovereign Inflation-Linked Bond Index	4.18	1.52	5.58	4.07
S&P/BM&F One-Day Interbank Deposit 3Y Futures Index ER		-1.48	4.26	7.82	S&P/BM&F Brazil Sovereign Inflation-Linked Series B Bond Index	10.12	-4.11	-0.11	1.16
<b>Maturities</b>					<b>Maturities</b>				
S&P Colombia 1-5 Year Sovereign Bond Index	5.28	0.48	3.51	5.70	S&P/CLX Chile Sovereign Inflation-Linked Bond 1-5 Year Index	3.37	0.40	3.69	3.69
S&P Colombia 5-10 Year Sovereign Bond Index	6.53	0.46	3.10	4.63	S&P/CLX Chile Sovereign Inflation-Linked Bond 5-10 Year Index	4.04	1.05	5.64	4.49
S&P Colombia 10+ Year Sovereign Bond Index	7.10	0.63	1.91	4.60	S&P/CLX Chile Sovereign Inflation-Linked Bond 10+ Year Index	4.69	2.34	6.64	3.81
S&P Peru Sovereign Bond 1-5 Year Index	2.73	0.31	3.12	5.82	S&P/BMV Sovereign UDIBONOS 3-5 Year Bond Index	3.55	0.63	4.36	6.61
S&P Peru Sovereign Bond 5-10 Year Index	4.86	0.39	1.28	5.00	S&P/BMV Sovereign UDIBONOS 5-10 Year Bond Index	3.55	0.56	4.23	5.10
S&P Peru Sovereign Bond 10+ Year Index	5.80	0.25	1.01	4.42	S&P/BMV Sovereign UDIBONOS 10-20 Year Bond Index	3.65	0.24	4.39	4.80
S&P/BMV Government MBONOS 1-5 Year Bond Index	7.85	0.53	4.58	4.87	<b>Factors</b>				
S&P/BMV Government MBONOS 5-10 Year Bond Index	7.86	-0.03	3.81	1.50	S&P/BM&F Inflation-Linked NTN-B Index	9.83	-5.13	-0.68	1.19
S&P/BMV Sovereign MBONOS 10-20 Year Bond Index	7.95	-0.57	3.17	-0.09	<b>Region</b>				
S&P/CLX Chile Sovereign Bond 1-5 Year Index	3.66	0.34	2.37	3.01	S&P Andean Sovereign Inflation-Linked Bond Index USD	5.03	-4.90	-2.35	-1.30
S&P/CLX Chile Sovereign Bond 5-10 Year Index	4.45	0.80	3.47	3.69	S&P Pacific Alliance Sovereign Inflation-Linked Bond Index USD	4.27	-3.49	2.86	-1.14

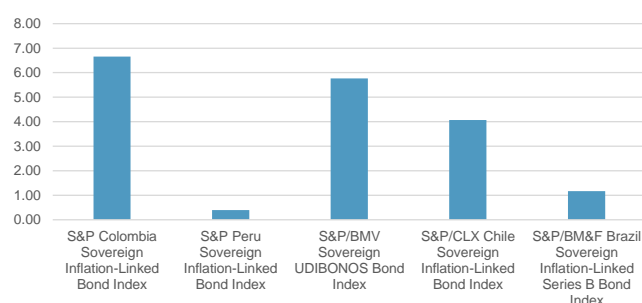
### Summary

- Chile outperformed its peers in the sovereign bond indices, as the S&P/CLX Chile Sovereign Bond Index increased **0.80%**, followed by Colombia, as measured by the S&P Colombia Sovereign Bond Index, which closed the month with **0.48%**. The S&P/BM&F One-Day Interbank Deposit 3Y Futures Index ER closed August with a loss of **1.48%**.
- In the inflation-linked indices, Chile also outperformed, with the S&P/CLX Chile Sovereign Inflation-Linked Bond Index gaining **1.52%** for the month. Peru and Colombia, as measured by the S&P Peru Sovereign Inflation-Linked Bond Index and the S&P Colombia Sovereign Inflation-Linked Bond Index, gained **0.34%** and **0.25%**, respectively.
- The S&P Andean Sovereign Inflation-Linked Bond Index USD, which seeks to track local currency bonds from Chile, Colombia, and Peru in U.S. dollars, declined **4.90%** in August. The S&P Pacific Alliance Sovereign Inflation-Linked Bond Index USD, which seeks to track local currency bonds from Chile, Colombia, Peru, and Mexico in U.S. dollars, decreased **3.49%** for the month.

12-Month Performance



12-Month Performance



Source: S&P Dow Jones Indices LLC and/or its affiliates. Data as of August 31, 2018. Index performance based on total return. Past performance is no guarantee of future results. Charts and table are provided for illustrative purposes.

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