

S&P Dow Jones Indices

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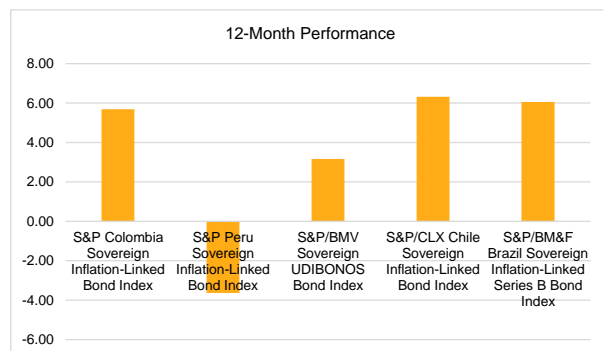
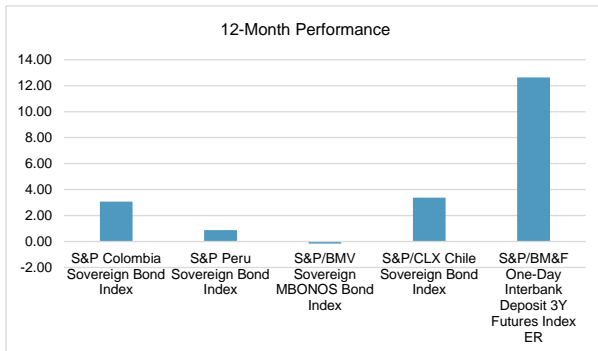
Index Dashboard: Latin America Fixed Income

October 31, 2018

Index performance based on total return.	Yield	1-M	YTD	12-M	Index performance based on total return.	Yield	1-M	YTD	12-M
Sovereign					Sovereign Inflation-Linked				
S&P Colombia Sovereign Bond Index	6.35	-0.75	2.64	3.07	S&P Colombia Sovereign Inflation-Linked Bond Index	5.89	-0.16	3.67	5.69
S&P Peru Sovereign Bond Index	5.70	-1.37	-0.75	0.88	S&P Peru Sovereign Inflation-Linked Bond Index	3.82	-1.95	-4.07	-3.63
S&P/BMV Sovereign MBONOS Bond Index	8.75	-3.73	0.62	-0.16	S&P/BMV Sovereign UDIBONOS Bond Index	4.29	-3.24	1.14	3.16
S&P/CLX Chile Sovereign Bond Index	4.43	0.28	3.54	3.37	S&P/CLX Chile Sovereign Inflation-Linked Bond Index	4.75	0.12	5.69	6.32
S&P/BM&F One-Day Interbank Deposit 3Y Futures Index ER		4.75	10.63	12.63	S&P/BM&F Brazil Sovereign Inflation-Linked Series B Bond Index	9.31	7.02	6.13	6.05
Maturities					Maturities				
S&P Colombia 1-5 Year Sovereign Bond Index	5.65	-0.02	4.01	4.61	S&P/CLX Chile Sovereign Inflation-Linked Bond 1-5 Year Index	4.08	-0.23	3.68	4.64
S&P Colombia 5-10 Year Sovereign Bond Index	6.86	-1.05	2.37	2.01	S&P/CLX Chile Sovereign Inflation-Linked Bond 5-10 Year Index	4.59	-0.05	5.62	6.10
S&P Colombia 10+ Year Sovereign Bond Index	7.45	-1.79	0.31	0.51	S&P/CLX Chile Sovereign Inflation-Linked Bond 10+ Year Index	5.16	0.38	6.88	7.35
S&P Peru Sovereign Bond 1-5 Year Index	3.72	-0.26	3.44	4.72	S&P/BMV Sovereign UDIBONOS 3-5 Year Bond Index	4.22	-1.40	3.61	5.13
S&P Peru Sovereign Bond 5-10 Year Index	5.58	-1.31	-0.49	0.48	S&P/BMV Sovereign UDIBONOS 5-10 Year Bond Index	4.22	-3.00	1.70	3.04
S&P Peru Sovereign Bond 10+ Year Index	6.26	-1.68	-1.48	0.51	S&P/BMV Sovereign UDIBONOS 10-20 Year Bond Index	4.24	-4.21	-0.26	1.56
S&P/BMV Government MBONOS 1-5 Year Bond Index	8.61	-1.18	4.25	4.02	Factors				
S&P/BMV Government MBONOS 5-10 Year Bond Index	8.79	-4.09	0.35	-1.07	S&P/BM&F Inflation-Linked NTN-B Index	8.90	4.86	4.58	5.09
S&P/BMV Sovereign MBONOS 10-20 Year Bond Index	8.96	-6.36	-3.41	-4.83	Region				
S&P/CLX Chile Sovereign Bond 1-5 Year Index	3.89	0.11	2.47	2.93	S&P Andean Sovereign Inflation-Linked Bond Index USD	5.25	-6.61	-5.58	-1.88
S&P/CLX Chile Sovereign Bond 5-10 Year Index	4.55	0.32	3.59	3.83	S&P Pacific Alliance Sovereign Inflation-Linked Bond Index USD	4.73	-8.91	-3.63	-2.27

Summary

- Within the sovereign bond indices, Chile outperformed its peers, as the S&P/CLX Chile Sovereign Bond Index increased **0.28%**, while the other indices were down for the month. Mexico had the biggest loss, at **3.73%**, as measured by the S&P/BMV Sovereign MBONOS Bond Index. The S&P/BM&F One-Day Interbank Deposit 3Y Futures Index closed October with a gain of **4.75%**.
- In the inflation-linked indices, Chile also outperformed and closed the month up **0.12%**. Mexico, as measured by the S&P/BMV Sovereign UDIBONOS Bond Index, had the lowest return of **3.24%**, but in the 12-month window, it was still in green with **3.16%**.
- The S&P Andean Sovereign Inflation-Linked Bond Index, which seeks to track local currency bonds from Chile, Colombia, and Peru in U.S. dollars, was down **6.61%** in October. The S&P Pacific Alliance Sovereign Inflation-Linked Bond Index, which seeks to track local currency bonds from Chile, Colombia, Peru, and Mexico in U.S. dollars, decreased **8.91%** for the month.



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

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