

S&P Dow Jones Indices

A Division of **S&P Global**

Index Dashboard: Latin America Fixed Income

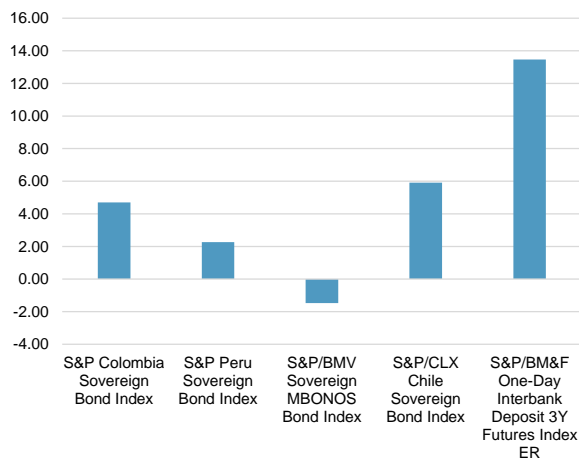
November 30, 2018

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	6.40	1.33	4.01	4.70	S&P Colombia Sovereign Inflation-Linked Bond Index	5.82	1.53	5.26	6.07
S&P Peru Sovereign Bond Index	5.54	1.77	1.01	2.27	S&P Peru Sovereign Inflation-Linked Bond Index	3.78	2.50	-1.67	-0.37
S&P/BMV Sovereign MBONOS Bond Index	8.98	-0.93	-0.32	-1.47	S&P/BMV Sovereign UDIBONOS Bond Index	4.67	-1.91	-0.79	-0.06
S&P/CLX Chile Sovereign Bond Index	4.29	1.67	5.27	5.91	S&P/CLX Chile Sovereign Inflation-Linked Bond Index	4.72	1.32	7.08	8.50
S&P/BM&F One-Day Interbank Deposit 3Y Futures Index ER		1.03	11.77	13.46	S&P/BM&F Brazil Sovereign Inflation-Linked Series B Bond Index	9.43	0.98	7.17	7.78
Maturities					Maturities				
S&P Colombia 1-5 Year Sovereign Bond Index	5.54	0.73	4.77	5.27	S&P/CLX Chile Sovereign Inflation-Linked Bond 1-5 Year Index	4.14	0.38	4.07	5.04
S&P Colombia 5-10 Year Sovereign Bond Index	6.68	1.60	4.00	4.65	S&P/CLX Chile Sovereign Inflation-Linked Bond 5-10 Year Index	4.55	0.77	6.44	7.91
S&P Colombia 10+ Year Sovereign Bond Index	7.31	1.78	2.10	3.22	S&P/CLX Chile Sovereign Inflation-Linked Bond 10+ Year Index	5.08	2.03	9.05	10.81
S&P Peru Sovereign Bond 1-5 Year Index	3.79	0.37	3.82	5.06	S&P/BMV Sovereign UDIBONOS 3-5 Year Bond Index	4.57	-0.24	3.36	3.68
S&P Peru Sovereign Bond 5-10 Year Index	5.36	1.77	1.27	2.61	S&P/BMV Sovereign UDIBONOS 5-10 Year Bond Index	4.51	-0.78	0.91	1.00
S&P Peru Sovereign Bond 10+ Year Index	6.10	2.09	0.58	1.80	S&P/BMV Sovereign UDIBONOS 10-20 Year Bond Index	4.56	-2.32	-2.57	-1.73
S&P/BMV Government MBONOS 1-5 Year Bond Index	8.62	0.61	4.89	4.25	Factors				
S&P/BMV Government MBONOS 5-10 Year Bond Index	9.04	-0.52	-0.17	-1.90	S&P/BM&F Inflation-Linked NTN-B Index	9.16	0.53	5.13	5.86
S&P/BMV Sovereign MBONOS 10-20 Year Bond Index	9.42	-2.79	-6.10	-7.78	Region				
S&P/CLX Chile Sovereign Bond 1-5 Year Index	3.78	0.56	3.05	3.59	S&P Andean Sovereign Inflation-Linked Bond Index USD	5.20	3.08	-2.68	1.72
S&P/CLX Chile Sovereign Bond 5-10 Year Index	4.38	1.45	5.09	5.97	S&P Pacific Alliance Sovereign Inflation-Linked Bond Index USD	4.93	0.22	-3.41	-4.06

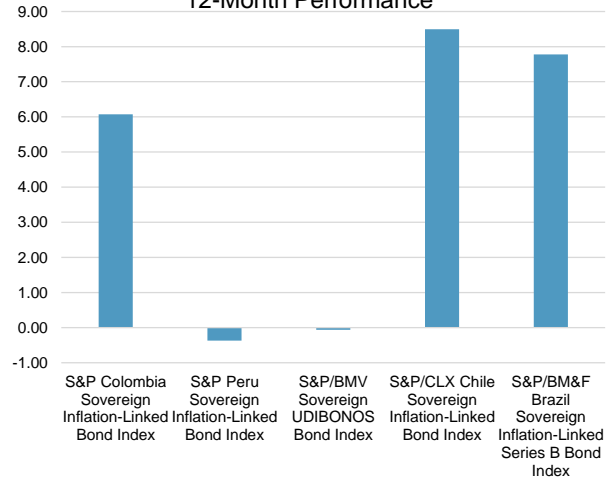
Summary

- Peru outperformed its peers in the sovereign bond indices, as the S&P Peru Sovereign Bond Index increased **1.77%**. Mexico was the only country to post a loss, down **0.93%**, as measured by the S&P/BMV Sovereign MBONOS Bond Index. The S&P/BM&F One-Day Interbank Deposit 3Y Futures Index ER closed November with a gain of **1.03%**.
- In the inflation-linked indices, Peru had the biggest gain, closing the month up **2.50%**, and Mexico, as measured by the S&P/BMV Sovereign UDIBONOS Bond Index, declined **1.91%** and closed in the red YTD, down **0.79%**.
- 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, increased **3.08%** in November. 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, increased **0.22%** for the month.

12-Month Performance



12-Month Performance



Source: S&P Dow Jones Indices LLC and/or its affiliates. Data as of Nov. 30, 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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