

# S&P Dow Jones Indices

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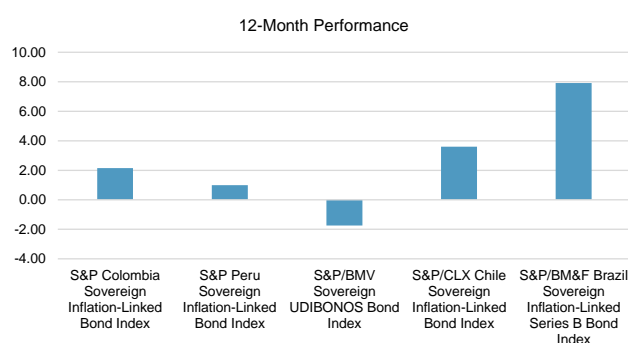
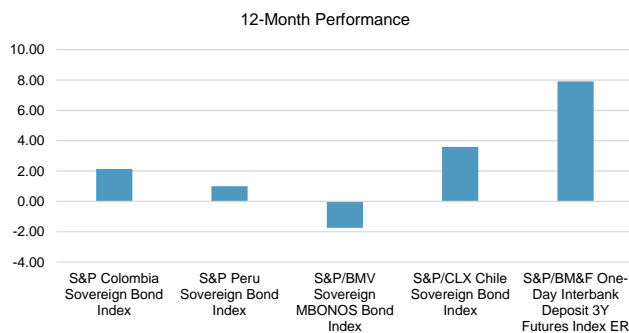
## Index Dashboard: Latin America Fixed Income

December 31, 2018

Index performance based on total return.	Yield	1-M	YTD	4Q	Index performance based on total return.	Yield	1-M	YTD	4Q
<b>Sovereign</b>					<b>Sovereign Inflation-Linked</b>				
S&P Colombia Sovereign Bond Index	6.21	1.56	5.64	2.15	S&P Colombia Sovereign Inflation-Linked Bond Index	5.74	0.88	6.18	2.15
S&P Peru Sovereign Bond Index	5.54	0.62	1.63	1.00	S&P Peru Sovereign Inflation-Linked Bond Index	4.39	0.10	-1.57	1.00
S&P/BMV Sovereign MBONOS Bond Index	8.66	3.03	2.71	-1.74	S&P/BMV Sovereign UDIBONOS Bond Index	4.39	5.16	4.33	-1.74
S&P/CLX Chile Sovereign Bond Index	4.14	1.62	6.97	3.60	S&P/CLX Chile Sovereign Inflation-Linked Bond Index	4.52	1.44	8.62	3.60
S&P/BM&F One-Day Interbank Deposit 3Y Futures Index ER		1.96	13.96	7.91	S&P/BM&F Brazil Sovereign Inflation-Linked Series B Bond Index	8.60	1.52	8.80	7.91
<b>Maturities</b>					<b>Maturities</b>				
S&P Colombia 1-5 Year Sovereign Bond Index	5.42	0.71	5.51	1.42	S&P/CLX Chile Sovereign Inflation-Linked Bond 1-5 Year Index	4.05	0.18	4.26	1.42
S&P Colombia 5-10 Year Sovereign Bond Index	6.45	1.72	5.79	2.26	S&P/CLX Chile Sovereign Inflation-Linked Bond 5-10 Year Index	4.36	0.69	7.17	2.26
S&P Colombia 10+ Year Sovereign Bond Index	7.05	2.65	4.80	2.61	S&P/CLX Chile Sovereign Inflation-Linked Bond 10+ Year Index	4.82	2.38	11.65	2.61
S&P Peru Sovereign Bond 1-5 Year Index	4.00	-0.13	3.69	-0.02	S&P/BMV Sovereign UDIBONOS 3-5 Year Bond Index	4.24	2.30	5.74	-0.02
S&P Peru Sovereign Bond 5-10 Year Index	5.35	0.47	1.75	0.91	S&P/BMV Sovereign UDIBONOS 5-10 Year Bond Index	4.08	3.77	4.71	0.91
S&P Peru Sovereign Bond 10+ Year Index	6.06	0.92	1.51	1.30	S&P/BMV Sovereign UDIBONOS 10-20 Year Bond Index	4.09	6.22	3.49	1.30
S&P/BMV Government MBONOS 1-5 Year Bond Index	8.52	0.94	5.87	0.36	<b>Factors</b>				
S&P/BMV Government MBONOS 5-10 Year Bond Index	8.65	2.64	2.46	-2.07	S&P/BM&F Inflation-Linked NTN-B Index	8.22	1.42	6.62	-2.07
S&P/BMV Sovereign MBONOS 10-20 Year Bond Index	8.80	5.57	-0.87	-3.90	<b>Region</b>				
S&P/CLX Chile Sovereign Bond 1-5 Year Index	3.56	0.76	3.83	1.43	S&P Andean Sovereign Inflation-Linked Bond Index USD	5.07	-0.73	1.71	1.43
S&P/CLX Chile Sovereign Bond 5-10 Year Index	4.23	1.28	6.43	3.08	S&P Pacific Alliance Sovereign Inflation-Linked Bond Index USD	4.71	4.34	0.78	3.08

### Summary

- In 2018, Chile outperformed its peers in the sovereign bond indices, as the S&P/CLX Chile Sovereign Bond Index increased **6.97%** YTD. Colombia's and Mexico's sovereign bond indices followed, with YTD gains of **5.64%** and **2.71%**, respectively. The S&P/BM&F One-Day Interbank Deposit 3Y Futures Index ER closed the year with a gain of **13.96%**.
- In the inflation-linked indices, Brazil and Chile outperformed in 2018 with gains of **8.80%** and **8.62%**, respectively. Peru's inflation-linked index was the only one in the region to post a YTD loss, off **1.57%**.
- 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, was up **1.71%** for the year. 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 **0.78%** for 2018.



Source: S&P Dow Jones Indices LLC and/or its affiliates. Data as of December 28, 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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