

S&P Dow Jones Indices

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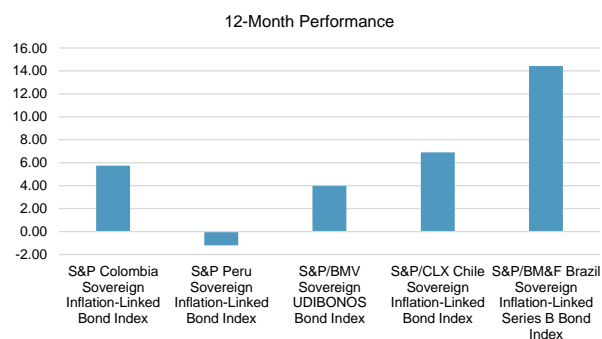
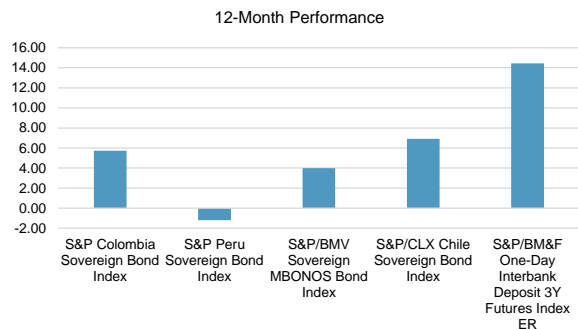
Index Dashboard: Latin America Fixed Income

January 31, 2019

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	6.17	0.60	0.60	5.74	S&P Colombia Sovereign Inflation-Linked Bond Index	5.75	0.02	0.02	5.74
S&P Peru Sovereign Bond Index	5.59	0.77	0.77	-1.19	S&P Peru Sovereign Inflation-Linked Bond Index	4.82	-0.60	-0.60	-1.19
S&P/BMV Sovereign MBONOS Bond Index	8.35	1.92	1.92	3.99	S&P/BMV Sovereign UDIBONOS Bond Index	4.56	-0.26	-0.26	3.99
S&P/CLX Chile Sovereign Bond Index	4.18	0.40	0.40	6.90	S&P/CLX Chile Sovereign Inflation-Linked Bond Index	4.24	0.59	0.59	6.90
S&P/BM&F One-Day Interbank Deposit 3Y Futures Index ER		1.86	1.86	14.43	S&P/BM&F Brazil Sovereign Inflation-Linked Series B Bond Index	7.82	4.38	4.38	14.43
Maturities					Maturities				
S&P Colombia 1-5 Year Sovereign Bond Index	5.30	0.68	0.68	5.90	S&P/CLX Chile Sovereign Inflation-Linked Bond 1-5 Year Index	3.69	0.43	0.43	5.90
S&P Colombia 5-10 Year Sovereign Bond Index	6.43	0.64	0.64	5.72	S&P/CLX Chile Sovereign Inflation-Linked Bond 5-10 Year Index	4.08	0.63	0.63	5.72
S&P Colombia 10+ Year Sovereign Bond Index	7.07	0.40	0.40	4.62	S&P/CLX Chile Sovereign Inflation-Linked Bond 10+ Year Index	4.58	0.66	0.66	4.62
S&P Peru Sovereign Bond 1-5 Year Index	4.27	0.58	0.58	2.84	S&P/BMV Sovereign UDIBONOS 3-5 Year Bond Index	4.22	0.96	0.96	2.84
S&P Peru Sovereign Bond 5-10 Year Index	5.31	0.68	0.68	-0.51	S&P/BMV Sovereign UDIBONOS 5-10 Year Bond Index	4.14	0.57	0.57	-0.51
S&P Peru Sovereign Bond 10+ Year Index	5.98	0.87	0.87	-1.70	S&P/BMV Sovereign UDIBONOS 10-20 Year Bond Index	4.20	-0.32	-0.32	-1.70
S&P/BMV Government MBONOS 1-5 Year Bond Index	8.18	1.40	1.40	6.48	Factors				
S&P/BMV Government MBONOS 5-10 Year Bond Index	8.28	2.31	2.31	3.97	S&P/BM&F Inflation-Linked NTN-B Index	7.45	2.72	2.72	3.97
S&P/BMV Sovereign MBONOS 10-20 Year Bond Index	8.58	2.11	2.11	0.74	Region				
S&P/CLX Chile Sovereign Bond 1-5 Year Index	3.62	0.30	0.30	3.38	S&P Andean Sovereign Inflation-Linked Bond Index USD	4.92	5.47	5.47	3.38
S&P/CLX Chile Sovereign Bond 5-10 Year Index	4.21	0.47	0.47	6.23	S&P Pacific Alliance Sovereign Inflation-Linked Bond Index USD	4.73	3.90	3.90	6.23

Summary

- In January, Mexico outperformed its peers in the sovereign bond indices, as the S&P/BMV Sovereign MBONOS Bond Index increased 1.92%. Peru's and Colombia's sovereign bond indices followed with monthly gains of 0.77% and 0.60%, respectively. The S&P/BM&F One-Day Interbank Deposit 3Y Futures Index ER closed the month up 1.86%.
- In the inflation-linked indices, Brazil outperformed and increased 4.38%. Peru's and Mexico's inflation-linked indices presented losses for the month, off 0.60% and down 0.26%, 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, was up 5.47% in January. 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 3.90%.



Source: S&P Dow Jones Indices LLC and/or its affiliates. Data as of January 31, 2019. 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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