

FTSE Latin American Government Bond Index (LATAMGBI)

Sovereign | Multi-Currency

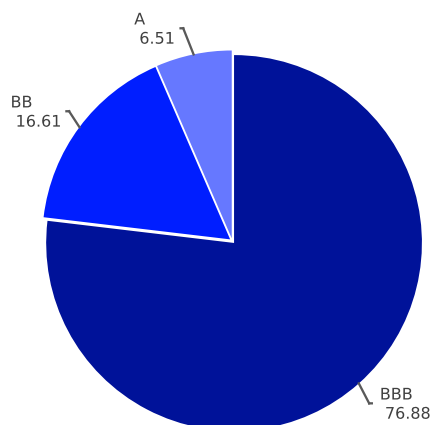
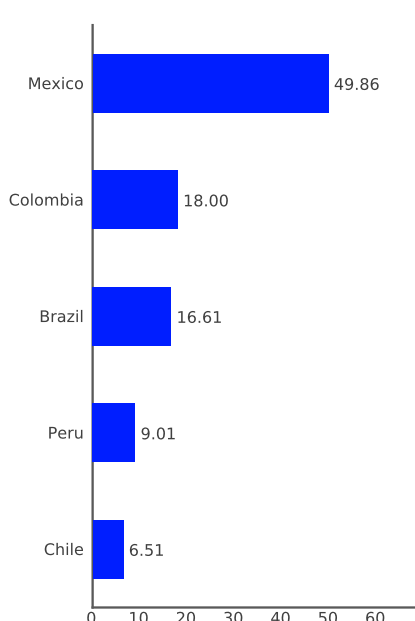
The FTSE Latin American Government Bond Index (LATAMGBI) measures the performance of government bonds from five Latin American markets, denominated in local currencies, providing a broad benchmark for sovereign Latin American markets. Sub-indices are available in any combination of currency, maturity, and rating.

INDEX PROFILE

Description	# of Issues	Par Amount*	Market Value*	Market Weight (%)	Average Coupon (%)	Average Life (Years)	Yield to Maturity (%)	Effective Duration
LATAMGBI	56	445.68	423.02	100.00	7.65	9.03	9.12	5.26
1-3 Years	8	98.66	94.64	22.37	6.95	2.42	9.42	2.14
3-5 Years	9	77.81	76.12	18.00	7.82	4.17	9.15	3.40
5-7 Years	6	47.29	45.44	10.74	8.17	6.14	9.35	4.63
7-10 Years	10	85.20	82.78	19.57	8.12	8.27	8.96	5.81
10+ Years	23	136.71	124.03	29.32	7.60	18.04	8.91	8.65
Brazil	5	70.19	70.26	16.61	10.00	5.29	10.28	3.79
Chile	12	28.07	27.55	6.51	5.14	10.84	5.77	7.35
Colombia	13	81.93	76.14	18.00	7.69	9.57	9.56	5.31
Mexico	15	226.20	210.94	49.86	7.43	9.67	9.46	5.23
Peru	11	39.29	38.13	9.01	6.47	9.61	6.70	6.57

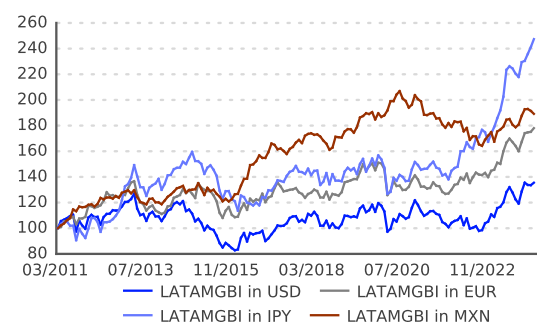
* In USD billions

GEOGRAPHICAL AND QUALITY COMPOSITION (Market Weight %)



Index Quality: Index quality is defined to be the rating assigned by Standard and Poor's Financial Services LLC ("S&P") when it exists. If a bond is not rated by S&P but it is rated by Moody's Investor Service, Inc ("Moody's"), the S&P equivalent of the Moody's rating is assigned. If a bond is split-rated, that is rated investment grade by S&P or Moody's and high yield by the other, index quality is taken to be S&P equivalent of the investment grade rating.

HISTORICAL INDEX LEVEL (Unhedged)



	Return*	Standard Deviation*
LATAMGBI in USD	2.36	14.08
LATAMGBI in EUR	4.54	11.23
LATAMGBI in JPY	7.22	14.20
LATAMGBI in MXN	5.02	7.91

* Annualized Since Base Date (in %)

ANNUALIZED RETURNS (in %)

	USD		EUR		JPY		MXN	
	Unhedged	Hedged	Unhedged	Hedged	Unhedged	Hedged	Unhedged	Hedged
YTD*	0.00	-0.67	2.28	-1.04	7.35	-2.11	-1.85	0.84
6 Months	22.46	11.39	17.68	9.39	25.96	4.64	12.02	17.69
1 Year	17.15	4.89	17.85	2.83	33.21	-1.17	7.84	11.51
2 Years	11.34	1.99	13.01	-0.41	24.33	-2.97	1.65	8.62

* Not annualized

DESIGN CRITERIA AND CALCULATION METHODOLOGY

Coupon:	Fixed-rate
Currency:	BRL, CLP, COP, MXN, PEN
Minimum Maturity:	At least one year
Minimum Size Outstanding:	Brazil: BRL 5 billion, Chile: CLP 100 billion, Colombia: COP 2 trillion, Mexico: MXN 10 billion, Peru: PEN 2 billion
Minimum Quality:	C by S&P or Ca by Moody's (excludes defaulted bonds)
Accessibility:	Minimum level of 1
Weighting:	Market capitalization
Rebalancing:	Once a month at month end
Reinvestment of cash flows:	Intra-month cash flows from interest and principal payments are not reinvested as part of monthly index total return calculations.
Pricing:	Brazil, Chile, Colombia, and Peru provided by Refinitiv and Mexico provided by Proveedor Integral de Precios S.A. de C.V.
Calculation Frequency:	Daily
Settlement Date:	Monthly – Settlement is on the last calendar day of the month. Daily – Same day settlement except if the last business day of the month is not the last calendar day of the month; then, settlement is on the last calendar day of the month.
Base Date:	March 31, 2011

VENDOR CODES

Bloomberg SBI <GO>; SBBI <GO>		Reuters	
LATAMGBI in USD	SBLGBIU <INDEX>	LATAMGBI in USD	.SBLGBIU
LATAMGBI in EUR	SBLGBIE <INDEX>	LATAMGBI in EUR	.SBLGBIE
LATAMGBI in JPY	SBLGBIY <INDEX>	LATAMGBI in JPY	.SBLGBIY

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