



# FTSE Latin American Government Bond Index (LATAMGBI)

Sovereign | Multi-Currency

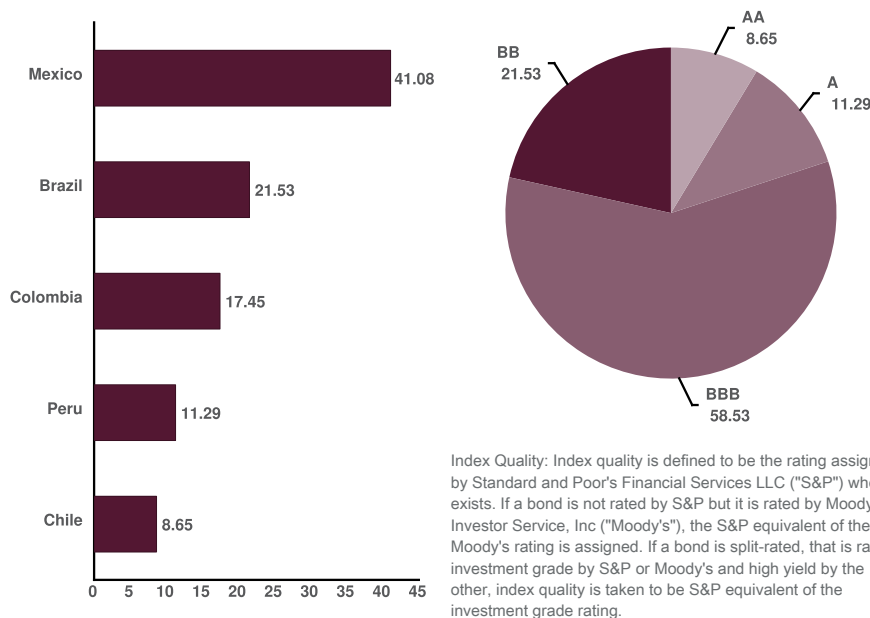
The FTSE Latin American Government Bond Index (LATAMGBI) measures the performance of government bonds from five Latin American markets, denominated in local currencies, providing a broad benchmark for sovereign Latin American markets. Sub-indexes are available in any combination of currency, maturity,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

## INDEX PROFILE

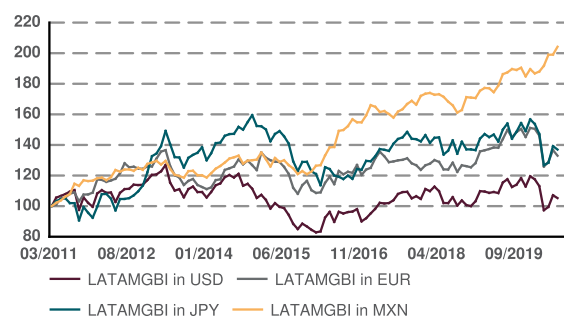
Description	# of Issues	Par Amount*	Market Value*	Market Weight (%)	Average Coupon (%)	Average Life (Years)	Yield to Maturity (%)	Effective Duration
<b>LATAMGBI</b>	<b>49</b>	<b>299.92</b>	<b>347.92</b>	<b>100.00</b>	<b>7.76</b>	<b>8.21</b>	<b>4.93</b>	<b>5.88</b>
1-3 Years	8	62.45	68.93	19.81	7.88	2.16	4.01	1.98
3-5 Years	7	60.59	71.98	20.69	8.87	4.20	4.68	3.54
5-7 Years	7	54.44	63.37	18.21	7.52	6.23	4.94	5.04
7-10 Years	6	37.64	43.48	12.50	7.56	8.38	5.50	6.46
10+ Years	21	84.79	100.15	28.79	7.13	16.72	5.48	10.53
Brazil	5	61.85	74.91	21.53	10.00	4.75	5.32	3.71
Chile	9	23.97	30.10	8.65	4.67	12.02	2.20	9.97
Colombia	9	53.97	60.70	17.45	7.26	6.97	4.94	5.28
Mexico	15	127.31	142.94	41.08	7.81	8.69	5.53	5.71
Peru	11	32.82	39.27	11.29	6.45	12.14	4.10	8.45

\* In USD billions

## GEOGRAPHICAL AND QUALITY COMPOSITION (Market Weight %)



## HISTORICAL INDEX LEVEL (Unhedged)



	Return*	Standard Deviation*
LATAMGBI in USD	0.55	14.47
LATAMGBI in EUR	3.13	11.99
LATAMGBI in JPY	3.46	15.16
LATAMGBI in MXN	8.02	7.63

\* Annualized Since Base Date (in %)

**ANNUALIZED RETURNS (in %)**

	USD		EUR		JPY		MXN	
	Unhedged	Hedged	Unhedged	Hedged	Unhedged	Hedged	Unhedged	Hedged
YTD*	-11.96	5.47	-12.01	4.60	-12.60	4.72	7.73	7.80
6 Months	-22.49	11.25	-22.58	9.40	-23.61	9.66	16.06	16.20
1 Year	-8.85	9.77	-7.58	7.33	-8.73	7.54	9.63	15.47
2 Years	1.59	10.19	3.58	7.31	0.26	7.51	10.15	16.23

\* 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)
Weighting:	Market capitalization
Rebalancing:	Once a month at month end
Cash Reinvestment Rate:	At daily average of the local currency one-month Eurodeposit rate, calculated from the actual scheduled payment date of the cash flow through the end of the reporting period.
Pricing:	Brazil, Chile, Colombia, and Peru provided by Refinitiv and Mexico provided by Proveedor Integral de Precios S.A. de C.V. All pricing is generally taken as of local market close.
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>
  - LATAMGBI in USD – SBLGBIU <INDEX>
  - LATAMGBI in EUR – SBLGBIE <INDEX>
  - LATAMGBI in JPY – SBLGBIY <INDEX>
- Reuters
  - LATAMGBI in USD – .SBLGBIU
  - LATAMGBI in EUR – .SBLGBIE
  - LATAMGBI in JPY – .SBLGBIY

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