



# FTSE Latin American Government Bond Index (LATAMGBI)

Sovereign | Multi-Currency

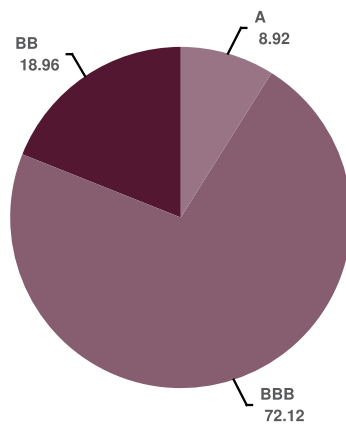
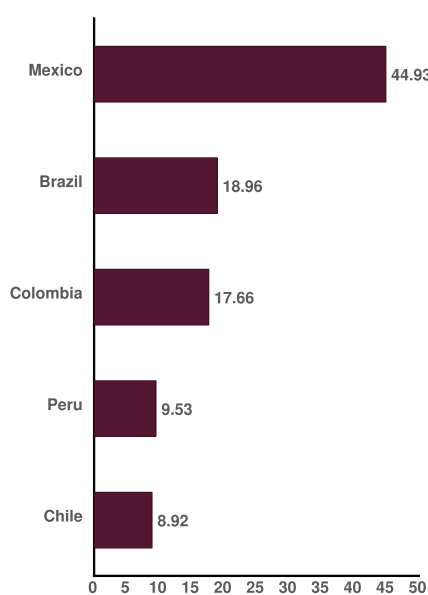
The FTSE Latin American Government Bond Index (LATAMGBI) measures the performance of government bonds from five Latin American markets, denominated in local currencies, providing a broad benchmark for sovereign Latin American markets. Sub-indexes are available in any combination of currency, maturity, 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>54</b>	<b>359.22</b>	<b>346.76</b>	<b>100.00</b>	<b>7.62</b>	<b>8.24</b>	<b>8.70</b>	<b>5.17</b>
1-3 Years	12	82.86	83.36	24.04	8.24	2.47	8.82	2.15
3-5 Years	7	69.03	65.62	18.92	7.43	4.31	9.26	3.54
5-7 Years	8	56.35	53.44	15.41	7.34	6.06	8.92	4.66
7-10 Years	7	58.20	56.65	16.34	7.87	8.47	8.59	5.96
10+ Years	20	92.78	87.70	25.29	7.23	17.49	8.12	9.08
Brazil	4	67.75	65.74	18.96	10.00	5.00	11.24	3.59
Chile	13	34.06	30.94	8.92	4.18	9.08	6.42	6.20
Colombia	12	67.55	61.24	17.66	7.19	9.05	9.32	5.38
Mexico	14	156.26	155.79	44.93	7.79	8.66	8.31	5.19
Peru	11	33.61	33.05	9.53	6.43	10.33	6.48	6.90

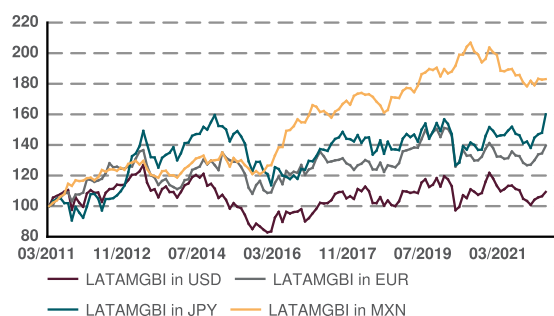
\* In USD billions

## 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	0.81	13.96
LATAMGBI in EUR	3.07	11.43
LATAMGBI in JPY	4.37	14.56
LATAMGBI in MXN	5.65	7.67

\* Annualized Since Base Date (in %)

**ANNUALIZED RETURNS (in %)**

	USD		EUR		JPY		MXN	
	Unhedged	Hedged	Unhedged	Hedged	Unhedged	Hedged	Unhedged	Hedged
YTD*	4.92	-3.71	7.24	-3.98	10.59	-3.90	2.24	-2.21
6 Months	8.71	-8.07	17.95	-9.05	28.65	-8.70	2.43	-2.11
1 Year	-0.36	-7.65	5.25	-8.55	9.45	-8.15	-2.88	-2.63
2 Years	5.97	-2.24	5.23	-3.30	12.36	-2.90	-2.30	2.58

\* 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
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.
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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