



FTSE Latin American Government Bond Index (LATAMGBI)

Sovereign | Multi-Currency

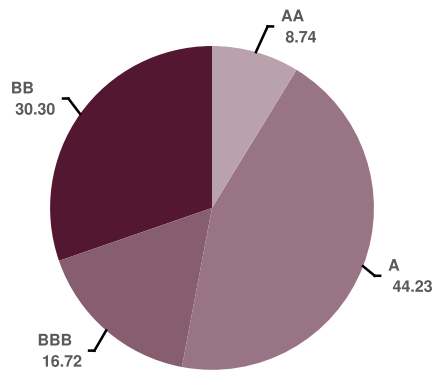
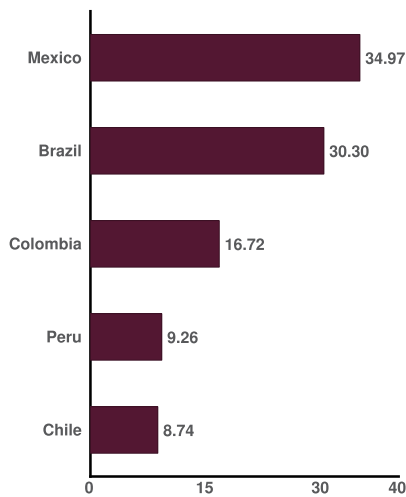
The FTSE Latin American Government Bond Index (LATAMGBI) measures the performance of government bonds from five Latin American markets, denominated in local currencies, providing a broad benchmark for sovereign Latin American markets. Sub-indexes are available in any combination of currency, maturity,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

INDEX PROFILE

Description	# of Issues	Par Amount*	Market Value*	Market Weight (%)	Average Coupon (%)	Average Life (Years)	Yield to Maturity (%)	Effective Duration
LATAMGBI	53	366.95	404.31	100.00	8.04	7.82	6.28	5.34
1-3 Years	11	85.25	89.31	22.09	7.82	2.08	6.00	1.86
3-5 Years	5	50.04	55.55	13.74	8.95	3.77	6.37	3.12
5-7 Years	8	71.35	80.35	19.87	8.48	5.70	6.34	4.47
7-10 Years	9	78.49	87.63	21.67	8.11	8.30	6.56	6.06
10+ Years	20	81.82	91.48	22.63	7.27	17.68	6.18	10.15
Brazil	5	106.02	122.51	30.30	10.00	4.49	6.60	3.43
Chile	14	30.40	35.35	8.74	4.96	11.06	3.24	8.22
Colombia	9	60.43	67.61	16.72	7.65	7.06	5.56	5.22
Mexico	15	137.94	141.39	34.97	7.74	9.17	7.53	5.66
Peru	10	32.17	37.45	9.26	6.53	11.40	4.65	7.85

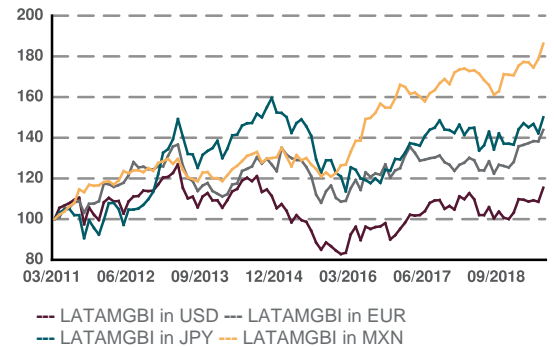
*In USD billions

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	1.76	13.76
LATAMGBI in EUR	4.51	11.06
LATAMGBI in JPY	5.04	14.43
LATAMGBI in MXN	7.83	7.79

*Annualized Since Base Date (in %)

ANNUALIZED RETURNS (in %)

	USD		EUR		JPY		MXN	
	Unhedged	Hedged	Unhedged	Hedged	Unhedged	Hedged	Unhedged	Hedged
YTD*	11.87	8.05	12.29	6.37	9.85	6.48	9.13	11.12
6 Months	25.14	16.75	26.10	13.15	20.68	13.37	19.09	23.47
1 Year	13.22	10.62	16.08	7.29	10.13	7.47	10.66	17.00
2 Years	5.43	5.78	5.51	2.90	3.24	3.24	8.62	11.97

*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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