

STOXX® LATIN AMERICA ALL CAP INDEX

Index description

The STOXX Latin America All Cap Index is a broad market cap weighted index designed to represent the performance of the All Cap companies from Latin America. STOXX Latin America All Cap Index is suitable for global investment products which include funds, exchange traded funds, and derivatives and can also be used for further building block approach strategies when appropriate. It follows a robust and modular framework which enables investors to utilize this index for a variety of investment objectives whilst using a consistent approach. It is derived from STOXX World Equity Index series and its countries follow the STOXX World Country Classification Framework.

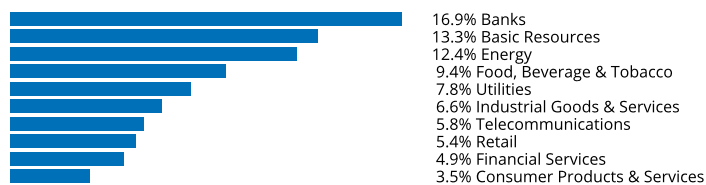
Key facts

- »Broad, yet liquid coverage of large, mid and small cap companies that supports clients' global investment decisions whilst avoiding home biases.
- »A consistent and transparent methodology which fully embraces global standards of governance.
- »Can serve as a basis for numerous derived strategies.
- »Constructed using STOXX World Methodology.
- »Its countries follow the STOXX World Country classification framework.

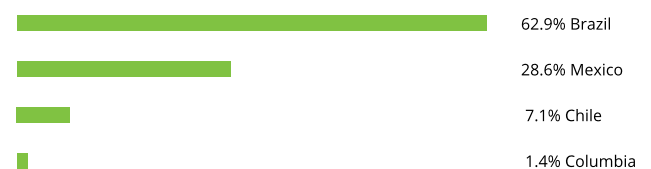
Descriptive statistics

Index	Market cap (USD bn.)		Components (USD bn.)				Component weight (%)		Turnover (%)
	Full	Free-float	Mean	Median	Largest	Smallest	Largest	Smallest	Last 12 months
STOXX Latin America All Cap Index	1,258.3	676.0	3.3	1.2	51.4	0.1	7.6	0.0	4.5
STOXX World AC All Cap Index	87,029.6	72,704.6	6.3	0.7	2,903.0	0.0	4.0	0.0	4.6

Supersector weighting (top 10)



Country weighting



Risk and return figures¹

Index returns	Return (%)					Annualized return (%)				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
STOXX Latin America All Cap Index	11.8	19.4	31.2	53.3	23.3	N/A	N/A	31.1	15.2	4.3
STOXX World AC All Cap Index	5.8	13.1	15.9	34.7	42.8	N/A	N/A	15.9	10.4	7.4
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio ²				
STOXX Latin America All Cap Index	20.0	20.7	24.8	24.3	28.9	N/A	N/A	1.0	0.5	0.1
STOXX World AC All Cap Index	10.5	11.5	15.6	15.0	17.5	N/A	N/A	0.8	0.7	0.4
Index to benchmark	Correlation					Tracking error (%)				
STOXX Latin America All Cap Index	0.5	0.5	0.4	0.5	0.7	16.7	17.6	22.8	20.8	21.6
Index to benchmark	Beta					Annualized information ratio				
STOXX Latin America All Cap Index	0.9	1.0	0.7	0.9	1.1	3.9	0.6	0.5	0.2	-0.2

¹ For information on data calculation, please refer to STOXX calculation reference guide.

² Based on EURIBOR1M

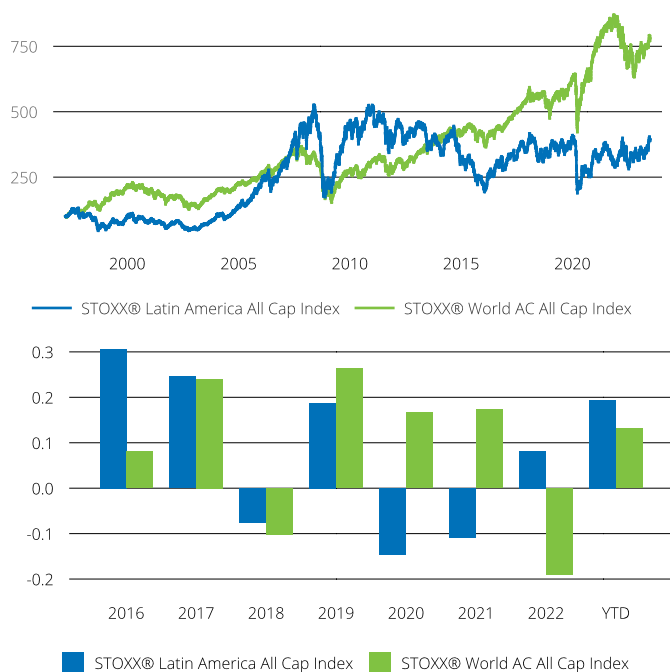
(USD, net return), all data as of Jun. 30, 2023

STOXX INDICES

STOXX® LATIN AMERICA ALL CAP INDEX

Fundamentals (for last 12 months)

Index	Price/earnings incl. negative		Price/earnings excl. negative		Price/ book	Dividend yield (%) ³	Price/ sales	Price/ cash flow
	Trailing	Projected	Trailing	Projected	Trailing	Trailing	Trailing	Trailing
STOXX Latin America All Cap Index	9.7	10.7	8.1	10.3	1.6	9.9	0.7	8.4
STOXX World AC All Cap Index	-0.9	17.7	17.6	16.8	0.2	2.0	1.5	8.3

Performance and annual returns⁴

Methodology

The STOXX Latin America All Cap Index is a broad market cap weighted index designed to represent the performance of the All Cap companies from Latin America. STOXX Latin America All Cap Index is suitable for global investment products which include funds, exchange traded funds, and derivatives and can also be used for further building block approach strategies when appropriate. It follows a robust and modular framework which enables investors to utilize this index for a variety of investment objectives whilst using a consistent approach. It is derived from STOXX World Equity Index series and its countries follow the STOXX World Country Classification Framework.

Versions and symbols

Index	ISIN	Symbol	Bloomberg	Reuters
Gross Return EUR	CH1213331973	SWLAAGR		.SWLAAGR
Net Return EUR	CH1213331965	SWLAAR		.SWLAAR
Price EUR	CH1213331981	SWLAAP		.SWLAAP
Gross Return USD	CH1213331940	SWLAAGV		.SWLAAGV
Net Return USD	CH1213331932	SWLAAV		.SWLAAV
Price USD	CH1213331957	SWLAAL		.SWLAAL

Complete list available here: www.stoxx.com/data/vendor_codes.html

Quick facts

Weighting	Free-float market capitalization
Cap factor	N/A
No. of components	Variable
Review frequency	Semi Annual
Calculation/distribution	Realtime 15 sec
Calculation hours	00:00:00 22:15:00
Base value/base date	1000 as of March. 21, 1997
History	Available from Mar. 21, 1997
Inception date	November. 16, 2022

To learn more about the inception date, the currency, the calculation hours and historical values, please see our data vendor code sheet.

CONTACT DETAILS

STOXX customer support | P +41 43 430 7272 | customersupport@stoxx.com | <https://qontigo.com/support/>

DISCLAIMER

STOXX, Deutsche Boerse Group (DBAG) and their licensors, research partners or data providers do not make any warranties or representations, express or implied, with respect to the timeliness, sequence, accuracy, completeness, currentness, merchantability, quality or fitness for any particular purpose of its index data and exclude any liability in connection therewith. STOXX, DBAG and their licensors, research partners or data providers are not providing investment advice through the publication of indices or in connection therewith. In particular, the inclusion of a company in an index, its weighting, or the exclusion of a company from an index, does not in any way reflect an opinion of STOXX, DBAG or their licensors, research partners or data providers on the merits of that company. Financial instruments based on the STOXX® indices, DAX® indices or on any other indices supported by STOXX are in no way sponsored, endorsed, sold or promoted by STOXX, DBAG or their licensors, research partners or data providers.

BACKTESTED PERFORMANCE

This document contains index performance data based on backtesting, i.e. calculations of how the index might have performed prior to launch if it had existed using the same index methodology and based on historical constituents. Backtested performance information is purely hypothetical and is provided in this document solely for information purposes. Backtested performance does not represent actual performance and should not be interpreted as an indication of actual performance.

CUSTOMIZATION

The index can be used as a basis for the definition of STOXX® Customized Indices, which can be tailored to specific client or mandate needs. STOXX offers customization in almost unlimited forms for example in terms of component selection, weighting schemes and personalized calculation methodologies.

³ Net dividend yield is calculated as net return index return minus price index return

⁴ STOXX data from Mar. 21, 1997 to Jun. 30, 2023

(USD, net return), all data as of Jun. 30, 2023

STOXX® LATIN AMERICA ALL CAP INDEX

Top 10 Components⁵

Company	Supersector	Country	Weight (%)
Vale SA	Basic Resources	Brazil	7.60
America Movil SAB de CV	Telecommunications	Mexico	4.74
PETROLEO BRASILEIRO S.A. -PREF	Energy	Brazil	4.26
ITAU UNIBANCO HOLDING SA -PREF	Banks	Brazil	4.22
Petroleo Brasileiro SA	Energy	Brazil	3.76
Fomento Economico Mexicano	Food, Beverage & Tobacco	Mexico	3.53
Grupo Financiero Banorte SAB d	Banks	Mexico	3.50
Wal-Mart de Mexico SAB de CV	Retail	Mexico	3.02
BANCO BRADESCO SA - PREF	Banks	Brazil	2.68
B3 SA - Brasil Bolsa Balcao	Financial Services	Brazil	2.61

⁵ Based on the composition as of Jun. 30, 2023