

STOXX® LATIN AMERICA TOTAL MARKET INDEX

Index description

The STOXX Total Market Indices (TMI) cover 95% of the free-float market cap of the relevant investable stock universe by region or country. The STOXX Global TMI serves as the basis for all regional and country TMI indices. All TMI indices offer exposure to global equity markets with the broadest diversification within the STOXX equity universe in terms of regions, currencies and sectors.

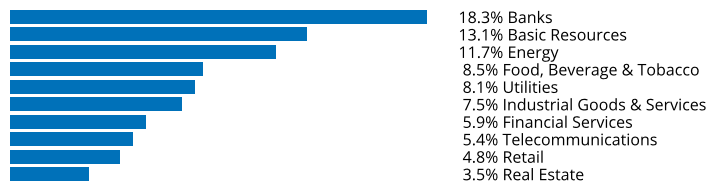
Key facts

» With 95% coverage of the free-float market cap of the relevant investable stock universe per region, the index forms a unique benchmark for a truly global investment approach

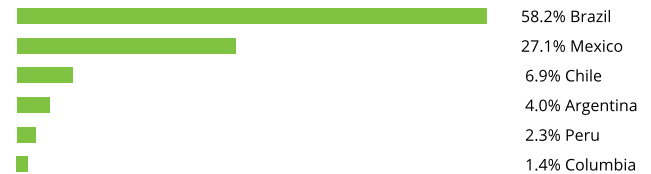
Descriptive statistics

Index	Market cap (EUR bn.)		Components (EUR bn.)				Component weight (%)		Turnover (%)
	Full	Free-float	Mean	Median	Largest	Smallest	Largest	Smallest	Last 12 months
STOXX Latin America Total Market Index	1,409.5	710.6	2.5	1.0	47.1	0.1	6.6	0.0	8.6
STOXX Americas Total Market Index	46,098.6	43,034.1	14.3	2.1	2,660.8	0.0	6.2	0.0	2.2

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 Total Market Index	8.9	17.4	27.9	62.2	37.4	N/A	N/A	28.1	17.6	6.6
STOXX Americas Total Market Index	4.4	13.5	13.8	50.9	80.6	N/A	N/A	13.9	14.8	12.7
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio ²				
STOXX Latin America Total Market Index	17.0	19.7	23.9	22.7	27.8	N/A	N/A	0.9	0.7	0.2
STOXX Americas Total Market Index	10.0	15.4	19.1	18.4	22.1	N/A	N/A	0.5	0.8	0.5
Index to benchmark	Correlation					Tracking error (%)				
STOXX Latin America Total Market Index	0.3	0.5	0.4	0.4	0.6	16.5	18.4	24.2	22.4	22.9
Index to benchmark	Beta					Annualized information ratio				
STOXX Latin America Total Market Index	0.5	0.6	0.5	0.5	0.8	3.0	0.3	0.4	0.0	-0.3

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

² Based on EURIBOR1M

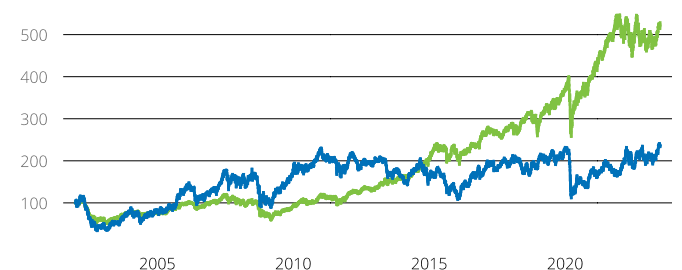
(EUR, gross return), all data as of Jun. 30, 2023

TOTAL MARKET INDICES

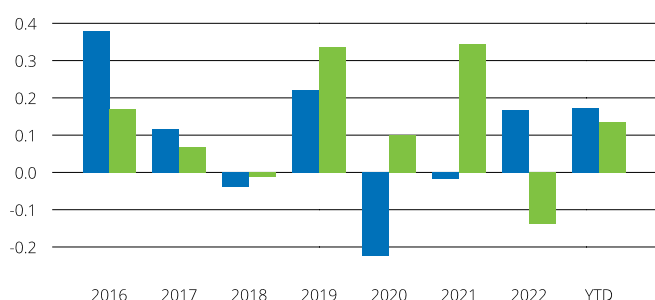
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Fundamentals (for last 12 months)

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 Total Market Index	8.2	10.0	7.0	9.6	1.6	10.0	0.8	1.4
STOXX Americas Total Market Index	-0.6	20.4	20.9	19.2	0.1	2.0	2.1	15.2

Performance and annual returns⁴

— STOXX® Latin America Total Market Index — STOXX® Americas Total Market Index



■ STOXX® Latin America Total Market Index ■ STOXX® Americas Total Market Index

Methodology

The STOXX Global TMI Index comprises all shares of the eligible STOXX universe. The other regional TMI indices consist of components of the relevant Total Market Country indices. The detailed methodology including the calculation formula can be found in our rulebook: www.stoxx.com/indices/rulebooks.html

Versions and symbols

Index	ISIN	Symbol	Bloomberg	Reuters
Gross Return EUR	CH0121749110	TLTAMGR	TLTAMGR INDEX	.TLTAMGR
Gross Return EUR	CH0121749110	TLTAMGR	TLTAMGR INDEX	.TLTAMGR
Net Return EUR	CH0121749086	TLTAMR	TLTAMR INDEX	.TLTAMR
Net Return EUR	CH0121749086	TLTAMR	TLTAMR INDEX	.TLTAMR
Price EUR	CH0121749078	TLTAMP	TLTAMP INDEX	.TLTAMP
Price EUR	CH0121749078	TLTAMP	TLTAMP INDEX	.TLTAMP
Gross Return USD	CH0121749128	TLTAMGV	TLTAMGV INDEX	.TLTAMGV
Gross Return USD	CH0121749128	TLTAMGV	TLTAMGV INDEX	.TLTAMGV
Net Return USD	CH0121749102	TLTAMV	TLTAMV INDEX	.TLTAMV
Net Return USD	CH0121749102	TLTAMV	TLTAMV INDEX	.TLTAMV

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

Quick facts

Weighting	Free-float market cap
Cap factor	No
No. of components	Variable
Review frequency	Quarterly (Mar., Jun., Sep., Dec.)

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

CONTACT DETAILS

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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 a wide range of customization, in terms of component selection, weighting schemes and personalized calculation methodologies.

³ gr. div. yield is calculated as gr. return index return minus price index return

⁴ STOXX data from Dec. 27, 2001 to Jun. 30, 2023

(EUR, gross return), all data as of Jun. 30, 2023

TOTAL MARKET INDICES

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Top 10 Components⁵

Company	Supersector	Country	Weight (%)
Vale SA	Basic Resources	Brazil	6.62
America Movil SAB de CV	Telecommunications	Mexico	4.13
PETROLEO BRASILEIRO S.A. -PREF	Energy	Brazil	3.71
ITAU UNIBANCO HOLDING SA -PREF	Banks	Brazil	3.68
Petroleo Brasileiro SA	Energy	Brazil	3.28
Fomento Economico Mexicano	Food, Beverage & Tobacco	Mexico	3.08
Grupo Financiero Banorte SAB d	Banks	Mexico	3.05
Wal-Mart de Mexico SAB de CV	Retail	Mexico	2.63
BANCO BRADESCO SA - PREF	Banks	Brazil	2.34
B3 SA - Brasil Bolsa Balcao	Financial Services	Brazil	2.27

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