

STOXX® LATIN AMERICA 200 INDEX

Index description

STOXX global benchmark indices provide a broad yet liquid representation of different regions and countries. The indices are derived from their respective Total Market Index (TMI). They are weighted according to free-float market cap and cover about 95% of the free-float market cap of the relevant region or country.

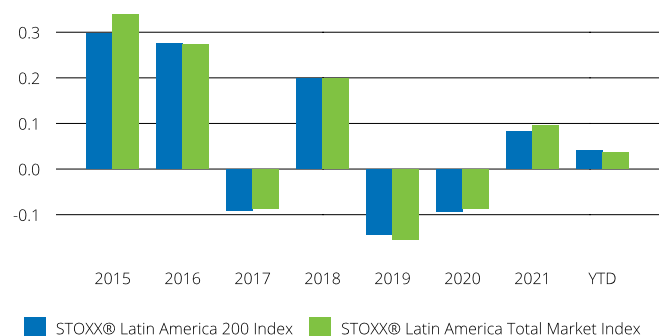
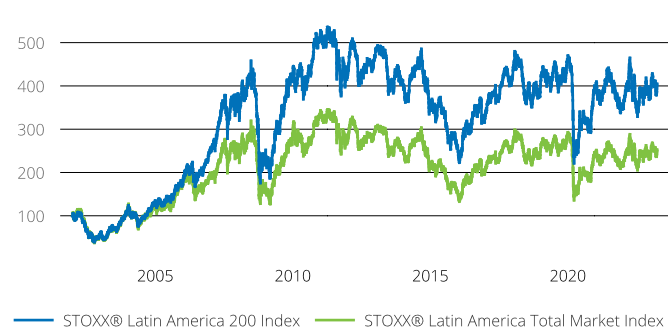
Key facts

- » Broad and liquid benchmarks for market regions and countries worldwide
- » Broad number of components
- » Serve as benchmarks for their respective regions/actively managed funds
- » Serve as an underlying for a variety of financial products, are used for academic research and receive wide media coverage

Risk and return figures¹

| Index returns | Return (%) | | | | | Annualized return (%) | | | | |
|--|---------------------------|------|-------|------|-------|--------------------------------------|-----|-------|------|------|
| | Last month | YTD | 1Y | 3Y | 5Y | Last month | YTD | 1Y | 3Y | 5Y |
| STOXX Latin America 200 Index | 1.3 | 4.1 | -10.6 | 59.7 | -10.7 | N/A | N/A | -10.7 | 17.0 | -2.3 |
| STOXX Latin America Total Market Index | 1.1 | 3.6 | -10.1 | 62.3 | -10.6 | N/A | N/A | -10.1 | 17.7 | -2.2 |
| Index volatility and risk | Annualized volatility (%) | | | | | Annualized Sharpe ratio ² | | | | |
| STOXX Latin America 200 Index | 22.0 | 21.4 | 25.3 | 26.0 | 28.3 | N/A | N/A | -0.5 | 0.6 | -0.1 |
| STOXX Latin America Total Market Index | 22.2 | 21.6 | 25.7 | 26.2 | 28.6 | N/A | N/A | -0.4 | 0.6 | -0.1 |
| Index to benchmark | Correlation | | | | | Tracking error (%) | | | | |
| STOXX Latin America 200 Index | 1.0 | 1.0 | 1.0 | 1.0 | 1.0 | 0.9 | 1.0 | 1.4 | 1.2 | 1.2 |
| Index to benchmark | Beta | | | | | Annualized information ratio | | | | |
| STOXX Latin America 200 Index | 1.0 | 1.0 | 1.0 | 1.0 | 1.0 | 2.6 | 1.7 | -0.6 | -0.5 | -0.1 |

Performance and annual returns³



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

² Based on EURIBOR1M

³ STOXX data from Dec. 27, 2001 to Mar. 31, 2023

(USD, gross return), all data as of Mar. 31, 2023

BROAD INDICES

STOXX® LATIN AMERICA 200 INDEX

Methodology

The universe is the relevant Total Market Index (TMI). All stocks in the index universe are ranked by free-float market cap to produce the index selection list. Target coverage: 95% of the free-float market cap of the index universe. The detailed methodology including the calculation formula can be found in our rulebook : www.stoxx.com/indices/rulebooks.html

Quick facts

| | |
|-------------------|--|
| Weighting | Free-float market cap |
| Cap factor | 20% |
| No. of components | Fixed component (exact number indicated in index name) |
| Review frequency | Quarterly, in 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.

Versions and symbols

| Index | ISIN | Symbol | Bloomberg | Reuters |
|------------------|--------------|---------|---------------|----------|
| Gross Return EUR | CH0121749177 | SXLBMGR | SXLBMGR INDEX | .SXLBMGR |
| Gross Return EUR | CH0121749177 | SXLBMGR | SXLBMGR INDEX | .SXLBMGR |
| Net Return EUR | CH0121749144 | SXLBMR | SXLBMR INDEX | .SXLBMR |
| Net Return EUR | CH0121749144 | SXLBMR | SXLBMR INDEX | .SXLBMR |
| Price EUR | CH0121749136 | SXLBMP | SXLBMP INDEX | .SXLBMP |
| Price EUR | CH0121749136 | SXLBMP | SXLBMP INDEX | .SXLBMP |
| Gross Return USD | CH0121749185 | SXLBMGV | SXLBMGV INDEX | .SXLBMGV |
| Gross Return USD | CH0121749185 | SXLBMGV | SXLBMGV INDEX | .SXLBMGV |
| Net Return USD | CH0121749169 | SXLBMV | SXLBMV INDEX | .SXLBMV |
| Net Return USD | CH0121749169 | SXLBMV | SXLBMV INDEX | .SXLBMV |

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

CONTACT DETAILS

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

DISCLAIMER

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

BROAD INDICES

STOXX® LATIN AMERICA 200 INDEX

Top 10 Components⁴

| Company | Supersector | Country | Weight (%) |
|--------------------------------|--------------------------|---------|------------|
| Vale SA | Basic Resources | Brazil | 9.61 |
| America Movil SAB de CV | Telecommunications | Mexico | 5.47 |
| Grupo Financiero Banorte SAB d | Banks | Mexico | 3.83 |
| ITAU UNIBANCO HOLDING SA -PREF | Banks | Brazil | 3.74 |
| PETROLEO BRASILEIRO S.A. -PREF | Energy | Brazil | 3.44 |
| Wal-Mart de Mexico SAB de CV | Retail | Mexico | 3.25 |
| Fomento Economico Mexicano | Food, Beverage & Tobacco | Mexico | 3.25 |
| Grupo Mexico SAB de CV | Basic Resources | Mexico | 2.34 |
| BANCO BRADESCO SA - PREF | Banks | Brazil | 2.18 |
| AMBEV | Food, Beverage & Tobacco | Brazil | 1.97 |

⁴ Based on the composition as of Mar. 31, 2023