

FACTSHEET - Solactive GBS Emerging Markets Latin America Large & Mid Cap USD Index NTR AS OF 18-Jun-2024



DESCRIPTION

The Solactive GBS Emerging Markets Latin America Large & Mid Cap USD Index NTR is part of the Solactive Global Benchmark Series which includes benchmark indices for developed and emerging market countries. The index intends to track the performance of the large and mid cap segment covering approximately the largest 85% of the free-float market capitalization in Latin America. It is calculated as a net total return index in USD and weighted by free-float market capitalization.

HISTORICAL PERFORMANCE



ANNUAL PERFORMANCE

Year	YTD	2023	2022	2021	2020	2019
Performance	-15.30%	34.01%	6.70%	-11.59%	-11.65%	18.24%

CHARACTERISTICS

ISIN / WKN	DE000SLA7687 / SLA768	Base Value / Base Date	764.59 Points / 08.05.2006
Bloomberg / Reuters	/ .SELLMCUN	Last Price	1128.75
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	8:00 am to 10:30 pm (CET), every 15 seconds
Index Currency	USD	History	Available daily back to 08.05.2006
Index Members	102		

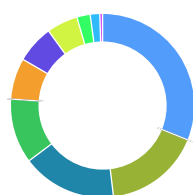
STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-12.14%	-12.65%	-13.98%	-6.13%	-15.30%	47.63%
Performance (p.a.)						2.17%
Volatility (p.a.)	19.12%	18.25%	16.42%	17.89%	16.58%	28.78%
High	1285.90	1316.78	1338.42	1338.42	1332.70	1544.11
Low	1116.60	1116.60	1116.60	1067.49	1116.60	501.26
Sharpe Ratio*	-4.43	-2.61	-1.93	-0.64	-2.11	-0.11
Max. Drawdown	-13.17%	-15.20%	-16.57%	-16.57%	-16.22%	-67.54%
VaR 95 \ 99				-34.7% \ -45.3%		-43.5% \ -81.5%
CVaR 95 \ 99				-41.0% \ -51.4%		-69.5% \ -124.7%

* Up to 31 December 2021, ex-post Sharpe ratios use as input for the risk free rate term the London Inter-Bank Offered rates in the respective currencies of the index and at a term equal to the observation period. From 3 January 2022 onwards, Sharpe ratios will be / are calculated using as reference risk free rate input the overnight replacement rate for these currencies, namely SONIA (for GBP), SOFR (for USD) and EURIBOR Overnight (for EUR).

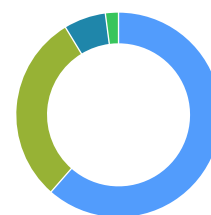
COMPOSITION BY SECTORS

- Finance 31.1%
- Consumer Non-Cyclicals 17.0%
- Non-Energy Materials 16.7%
- Energy 11.4%
- Utilities 7.2%
- Industrials 6.7%
- Telecommunications 5.5%
- Consumer Cyclical 2.3%
- Healthcare 1.7%
- Technology 0.5%



COMPOSITION BY COUNTRIES

- Brazil 61.5%
- Mexico 29.9%
- Chile 6.6%
- Colombia 2.1%



TOP COMPONENTS AS OF 18-Jun-2024

Company	Ticker	Country	Currency	Index Weight (%)
VALE (VALE DO RIO DOCE) SA ORD	VALE3 BS Equity	BR	BRL	7.39%
PETROLEO BRASILEIRO SA PETROBRAS	PETR4 BS Equity	BR	BRL	5.09%
ITAU UNIBANCO HLDG (MULTIPL) PFD	ITUB4 BS Equity	BR	BRL	4.79%
AMERICA MOVIL SAB DE CV	AMXB MF Equity	MX	MXN	4.52%
NU HOLDINGS LTD	NU UN Equity	BR	USD	4.51%
PETROBRAS ORD	PETR3 BS Equity	BR	BRL	4.35%
FOMENTO ECONOMICO MEXICA - UBD	FEMSAUBD MF Equity	MX	MXN	3.93%
GRUPO FINANCIERO BANORTE SAB DE CV	GFNORTEO MF Equity	MX	MXN	3.81%
WAL-MART DE MEXICO SAB DE CV	WALMEX* MF Equity	MX	MXN	2.82%
GRUPO MEXICO SAB DE CV	GMEXICOB MF Equity	MX	MXN	2.78%

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