

S&P Dow Jones Indices

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INDEX INVESTMENT STRATEGY

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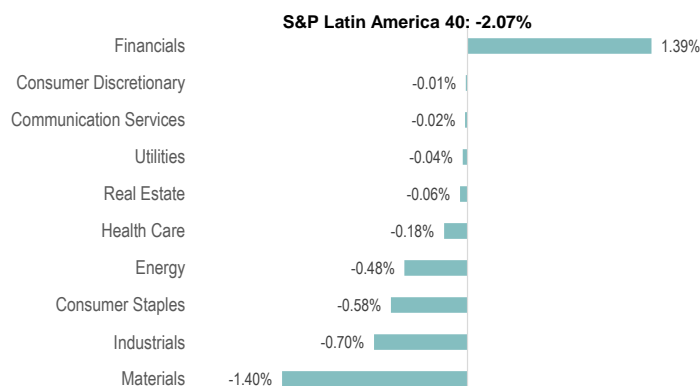
Index Dashboard: Latin America

March 28, 2024

INDEX	1M	QTD	12M
Broad Market Indices			
S&P Latin America BMI	1.82%	-2.07%	27.63%
S&P Latin America 40	1.14%	-2.07%	25.89%
S&P Latin America SmallCap	4.52%	-0.59%	26.87%
S&P/BYMA Argentina General*	18.22%	28.70%	399.08%
S&P Merval*	19.59%	30.52%	393.86%
S&P/CLX IGPA	2.86%	6.88%	21.89%
S&P/BMV IPC CompMx*	3.45%	-0.21%	6.19%
Most Liquid - Flagship			
S&P Colombia Select*	5.89%	14.49%	31.73%
S&P/BMV IRT*	3.55%	0.08%	10.17%
S&P/BMV IPC*	3.53%	-0.03%	6.43%
S&P/BMV Total Mexico*	3.17%	-0.08%	10.50%
S&P IPSA	3.01%	7.20%	24.77%
S&P/BVL Peru Select*	-0.11%	10.12%	30.80%
S&P Brazil LargeMidCap	-0.20%	-1.85%	32.22%
S&P Latin America BMI Sectors			
Materials	6.06%	-5.23%	9.98%
Industrials	5.02%	-5.08%	8.24%
Consumer Staples	2.66%	-2.55%	15.49%
Financials	2.06%	2.99%	48.51%
Consumer Discretionary	1.76%	-2.12%	31.78%
Real Estate	0.35%	-2.62%	26.93%
Communication Services	-0.45%	-0.72%	0.15%
Health Care	-1.21%	-16.16%	12.01%
Utilities	-1.39%	-5.38%	26.24%
Energy	-4.11%	-1.86%	78.17%
Information Technology	-4.45%	-13.28%	9.93%
Dividend Strategy			
S&P/CLX Chile Dividend	3.89%	7.84%	28.43%
S&P Colombia Dividend*	9.04%	19.11%	40.82%
S&P Dividend Aristocrats Brasil	0.93%	-1.56%	31.87%
S&P Brazil Dividend Opportunities	0.89%	-0.69%	33.86%
S&P/BMV Dividend*	3.20%	-0.71%	4.89%
S&P/BVL Enhanced Dividend*	2.82%	13.01%	38.14%
Other Equity Strategy			
S&P/B3 Low Volatility	0.73%	-2.10%	23.09%
S&P/BMV FIBRAS Composite*	0.03%	2.61%	16.85%
S&P/BMV FIBRAS*	-0.24%	1.94%	19.17%
S&P/B3 SmallCap Select	2.01%	-2.07%	25.78%
S&P/BMV IPC Quality, Value & Growth*	5.09%	3.45%	16.96%
S&P/BMV Ingenius*	1.35%	29.75%	66.51%
S&P/B3 Ingenius	4.13%	31.72%	75.38%
Volatility			
S&P/BMV IPC VIX (14.63)*	-1.43	-1.96	-6.47
S&P 500/CBOE Volatility (VIX®) (12.78)*	-0.62	0.33	-5.92

INDEX	1M	QTD	12M
S&P MILA Pacific Alliance			
S&P MILA Andean 40	4.41%	3.69%	23.38%
S&P MILA Pacific Alliance Select	5.18%	2.45%	18.33%
S&P MILA Pacific Alliance Financials	2.32%	7.49%	32.71%
S&P MILA Pacific Alliance Materials	17.68%	9.51%	32.27%
Global Equity			
S&P Developed Ex-U.S. BMI	3.49%	5.12%	15.23%
S&P Emerging BMI	1.31%	1.88%	9.78%
S&P Frontier BMI	-0.68%	0.10%	14.90%
Dow Jones Industrial Average® (39807)	2.21%	6.14%	22.18%
S&P 500® (5254)	3.22%	10.56%	29.88%
S&P Global 1200	3.42%	9.00%	24.88%
S&P International 700	3.84%	5.88%	15.63%
S&P/TSX 60	3.98%	3.61%	14.45%
S&P/ASX All Australian 50	2.91%	0.54%	12.19%
S&P Europe 350®	4.04%	5.38%	15.18%
S&P/TOPIX 150	2.98%	11.98%	27.69%
S&P Asia 50	5.63%	4.97%	2.05%
S&P BMI International Developed Low Volatility	1.80%	0.53%	7.17%
S&P BMI Emerging Markets Low Volatility	0.80%	0.02%	8.52%
Fixed Income			
	Yield		
S&P/B3 Brazil Sovereign Inflation-Linked Bond	6.04%	0.05%	0.43%
S&P Chile Sovereign Inflation-Linked Bond	2.48%	1.84%	0.98%
S&P/BMV Corporate Bond*	10.52%	0.43%	1.71%
S&P Colombia Sovereign Inflation-Linked Bond*	4.51%	-0.37%	-2.45%
S&P/BMV Mexico Sovereign Bond*	10.02%	0.40%	1.34%
S&P/BVL Peru Sovereign Inflation-Linked Bond*	3.22%	-2.66%	-3.09%
Commodity			
Dow Jones Commodity (DJCI)	4.20%	4.92%	4.29%
S&P GSCI	4.73%	10.36%	11.14%
S&P GSCI Precious Metals	8.42%	7.05%	11.19%
S&P GSCI Energy	5.73%	15.71%	20.10%
S&P GSCI Agriculture	4.37%	0.86%	-7.13%
S&P GSCI Industrial Metals	3.09%	0.25%	-4.91%
S&P GSCI Livestock	-1.10%	10.54%	13.08%
S&P GSCI Crude Oil	7.33%	18.29%	20.22%
S&P GSCI Gold	8.33%	7.37%	12.05%
Environmental, Social & Governance			
Dow Jones Sustainability MILA Pacific Alliance	5.77%	2.51%	17.98%
S&P/BMV Total Mexico ESG*	4.65%	0.85%	15.66%
S&P 500 ESG	3.33%	10.18%	30.47%
S&P Global LargeMidCap ESG	3.27%	8.30%	24.99%
S&P IPSA ESG Tilted	2.89%	8.06%	25.26%
S&P Emerging LargeMidCap ESG	2.74%	2.69%	12.31%
S&P Latin America Emerging LargeMidCap ESG	1.59%	-2.44%	28.89%
S&P/B3 Brazil ESG	0.87%	-4.10%	27.56%

S&P Latin America 40 Sector QTD Contribution



Source: S&P Dow Jones Indices LLC and/or its affiliates. Data as of March 28, 2024 except * as of March 27, 2024. Index performance is based on total return. Single-Country Latin American equity and fixed income indices in local currency. Remaining indices in USD.

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S&P Dow Jones Indices defines various dates to assist our clients in providing transparency on their products. The First Value Date is the first day for which there is a calculated value (either live or back-tested) for a given index. The Base Date is the date at which a given index is set at a fixed value for calculation purposes. The Launch Date designates the date upon which the values of a given index are first considered live: index values provided for any date or time period prior to the index's Launch Date are considered back-tested. S&P Dow Jones Indices defines the Launch Date as the date by which the values of an index are known to have been released to the public, for example via S&P Dow Jones Indices's public website or its datafeed to external parties. For Dow Jones-branded indices introduced prior to May 31, 2013, the Launch Date (which prior to May 31, 2013, was termed "Date of introduction") is set at a date upon which no further changes were permitted to be made to the index methodology, but that may have been prior to the index's public release date.

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