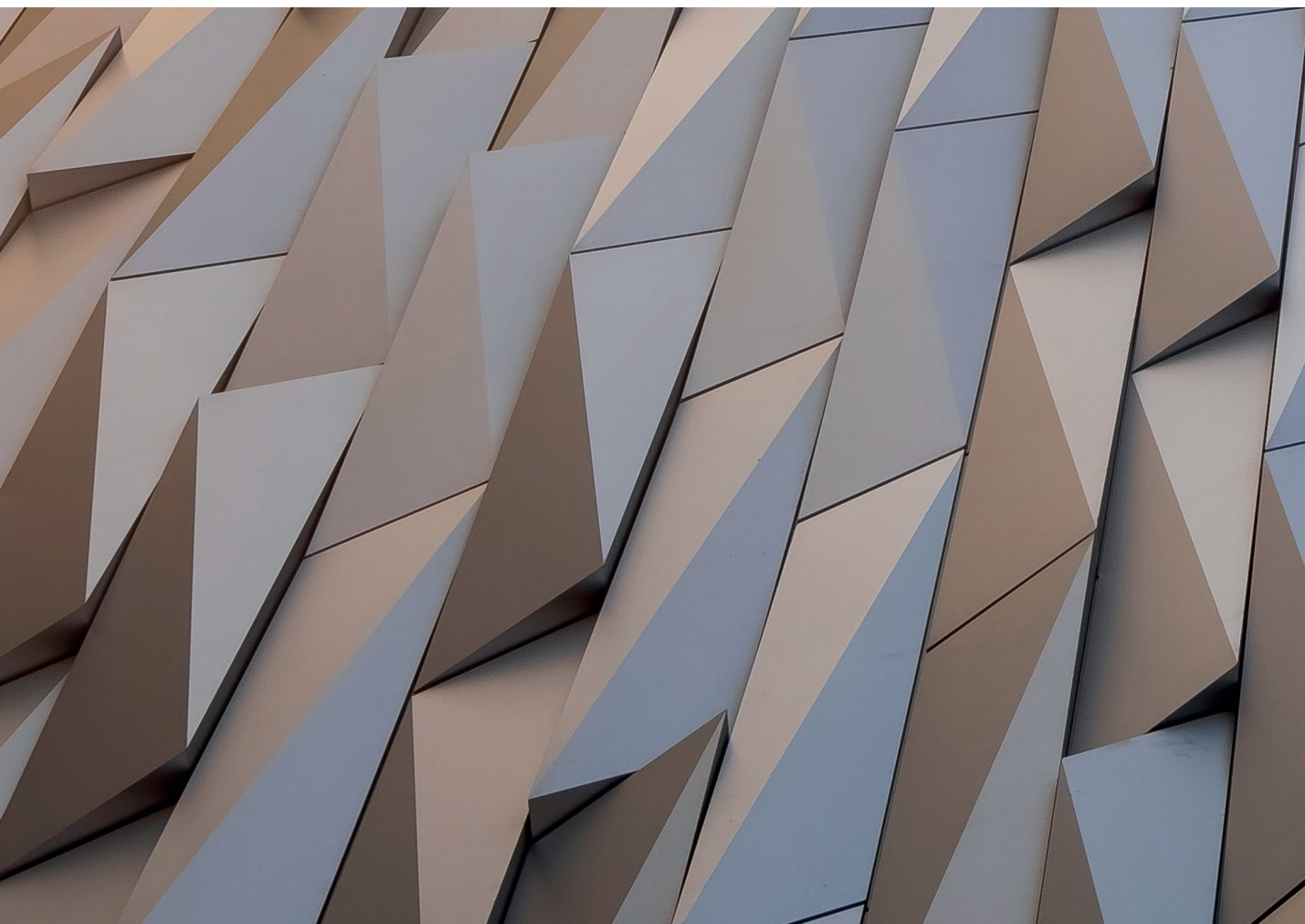


# Latin America

Index Directory



**S&P Dow Jones  
Indices**

A Division of **S&P**Global

S&P Dow Jones Indices' offerings for Latin America range from country-specific to regional strategies, spanning multiple asset classes. Partnering with exchanges like B3, BMV Group, Lima Stock Exchange, Santiago Exchange, and MILA, the financial arm of the Pacific Alliance, allows us to leverage their local expertise and our global experience to bring world-class indices to markets around the globe.

## Equity Indices

### Argentina

#### S&P Merval Index

The S&P Merval Index, Argentina's flagship index, seeks to measure the performance of the largest, most liquid stocks trading on the Bolsas y Mercados Argentinos Exchange (BYMA) classified as domestic stocks. The constituents of the index must meet minimum size and liquidity requirements.

#### S&P/BYMA Argentina General Index

The S&P/BYMA Argentina General Index is a broad index that is designed to measure the performance of all stocks trading on the BYMA exchange that have traded for at least 80% of the trading days in the previous six months.

#### S&P/BYMA Argentina General Utilities & Energy Index

The S&P/BYMA Argentina General Utilities & Energy Index is designed to measure the performance of all stocks in the S&P/BYMA Argentina General Index classified under the Energy and Utilities sectors using the Global Industry Classification Standard® (GICS®). The index is float-adjusted market capitalization weighted.

#### S&P/BYMA Argentina General Construction Index

The S&P/BYMA Argentina General Construction Index is designed to measure the performance of all stocks in the S&P/BYMA Argentina General Index classified under Construction Materials, Building Products, Construction & Engineering, Homebuilding, and other related industries using the Global Industry Classification Standard® (GICS®). The index is float-adjusted market capitalization weighted.

#### S&P/BYMA Argentina General Energy

#### S&P/BYMA Argentina General Materials

#### S&P/BYMA Argentina General Industrials

#### S&P/BYMA Argentina General Consumer Discretionary

#### S&P/BYMA Argentina General Consumer Staples

#### S&P/BYMA Argentina General Financials

#### S&P/BYMA Argentina General Communication Services

#### S&P/BYMA Argentina General Utilities

#### S&P/BYMA Argentina General Real Estate

The S&P/BYMA Argentina General Sector Indices seek to measure the different sectors of the Argentinian equities market, weighted by float-adjusted market cap. These nine indices are based on the Global Industry Classification Standard (GICS®).

#### S&P/BYMA Ingenius Index

The S&P/BYMA Ingenius Index seeks to track the performance of some of the world's best-known stocks in innovative GICS® sub-industries that trade on BYMA as CEDEARs (Argentinian Depositary Receipts), and have their primary listing in the U.S.

#### S&P/BYMA CEDEAR Index

The S&P/BYMA CEDEAR Index seeks to measure the performance of foreign companies trading on the BYMA exchange as Argentinian Depositary Receipts (CEDEARs). The index seeks to represent 90% of the local liquidity by selecting the most liquid securities.

### Brazil

#### S&P Brazil ADR Index

The S&P Brazil ADR Index is designed to measure the performance of the Brazilian equity market. The index includes all the stocks from the S&P Brazil BMI that trade on major U.S. exchanges as ADRs.

#### S&P Brazil Dividend Opportunities

The S&P Brazil Dividend Opportunities is designed to measure the performance of the 40 highest-yielding constituents of the S&P Brazil BMI that meet size, liquidity, and profitability criteria. The index aims to maximize yield through optimization, while meeting sector diversification and stock concentration requirements.

#### S&P Dividend Aristocrats Brasil Index

The S&P Dividend Aristocrats Brasil Index is designed to measure the performance of the 30 highest-dividend-paying constituents of the S&P Brazil BMI that have consistently increased or maintained stable dividends over a trailing five-year period, as measured by three-year moving averages of dividend per share paid.

#### S&P/B3 Ingenius Index

The S&P/B3 Ingenius Index is designed to measure the performance of some of the world's best-known stocks in innovative GICS® sub-industries that trade on the B3 as Brazilian Depositary Receipts (BDRs). These companies must meet eligibility criteria including high growth score, large float-adjusted market capitalization (FMC), and primary listing in the U.S.

#### S&P/B3 Brazil ESG Index

The S&P/B3 Brazil ESG Index is IPC a broad-based index that is designed to measure the performance of securities meeting sustainability criteria and weighted by S&P DJI ESG Score. The index applies exclusions based on companies' involvement in specific business activities, performance against the principles of United Nations Global Compact, and companies with no S&P DJI ESG Score.

### **S&P/B3 Enhanced Value Index**

The S&P/B3 Enhanced Value Index is designed to measure the performance of the top quartile of securities in the Brazilian equity market with attractive valuations based on value scores. The scores are calculated using three fundamental measures: book value-to-price, earnings-to-price, and sales-to-price ratios.

### **S&P/B3 Inverse-Risk Weighted Index**

The S&P/B3 Inverse-Risk Weighted Index is designed to measure the performance of the Brazilian equity market, with stocks weighted based on the inverse of their volatility.

### **S&P/B3 Low Volatility Index**

The S&P/B3 Low Volatility Index is designed to measure the performance of the top quartile of securities in the Brazilian equity market that have the lowest volatility, as measured by standard deviation.

### **S&P/B3 Momentum Index**

The S&P/B3 Momentum Index is designed to measure the performance of the top quartile of securities in the Brazilian equity market that exhibit persistence in their relative performance, as measured by their risk-adjusted price momentum scores.

### **S&P/B3 Quality Index**

The S&P/B3 Quality Index is designed to measure the performance of the top quartile of high-quality securities in the Brazilian equity market, as determined by their quality scores. These scores are calculated based on return on equity, accruals ratio, and financial leverage ratio.

### **S&P/B3 Non-State Owned Enterprises Index**

The S&P/B3 Non-State Owned Enterprises Index seeks to track the performance of equities listed on B3 that are not controlled, directly or indirectly, by public entities such as labor unions, states, the Federal District, or municipalities.

### **S&P/B3 High Beta Index**

The S&P/B3 High Beta Index is designed to measure the performance of Brazilian stocks that are most sensitive to changes in market returns. Sensitivity is measured by the beta of each individual stock.

### **S&P/B3 Low Volatility High Dividend Index**

The S&P/B3 Low Volatility High Dividend Index seeks to measure the performance of the least volatile stocks among a specified group of high-dividend-yielding constituents from the S&P Brazil BMI, subject to diversification and tradability requirements. Index constituents are weighted by dividend yield.

### **S&P/B3 SmallCap Select Index**

The S&P/B3 SmallCap Select Index is designed to measure the performance of small-cap securities with positive earnings domiciled in Brazil and listed on B3.

## **Colombia**

### **S&P Colombia Select Index**

The S&P Colombia Select Index is designed to measure the largest and most liquid stocks domiciled in Colombia. The index uses a modified market cap weighting scheme to limit the single stock weight to 15% and industry sectors to 40%, providing a broad, yet replicable index covering the Colombian equity market.

### **S&P Colombia Dividend Index**

The S&P Colombia Dividend Index is designed to measure the performance of the constituents of the S&P Colombia Select Index that have paid dividends for at least four years in the prior five-year period.

## **Chile**

### **Dow Jones Sustainability™ Chile Index (DJSI Chile)**

The Dow Jones Sustainability Chile Index is designed to measure Chilean sustainability leaders, determined by a company's Total Sustainability Score (TSS) as identified by RobecoSAM through its annual Corporate Sustainability Assessment (CSA). The index uses a "best-in-class" approach to track the top 40% of the Santiago Stock Exchange's IPSA Index (Índice de Precios Selectivo de Acciones) based on long-term environmental, social, and governance factors.

### **S&P/CLX IPSA**

The S&P/CLX IPSA (Índice de Precios Selectivo de Acciones) seeks to measure the performance of the 30 largest and most liquid stocks listed on the Santiago Exchange. The index is weighted by float-adjusted market cap and rebalances semiannually in September and March.

### **S&P/CLX IGPA**

The S&P/CLX IGPA (Índice General de Precios de Acciones) seeks to measure the performance of Chile-domiciled stocks listed on the Santiago Exchange that meet certain liquidity criteria, and is designed to serve as a broad benchmark for the Chile equities market. Stocks in the index must have a bursatility presence greater than or equal to 25%.

### **S&P IPSA ESG Tilted Index**

The S&P IPSA ESG Tilted Index is designed to measure the performance of eligible securities in the S&P IPSA that meet sustainability criteria, while attempting to improve the overall S&P DJI ESG Score with respect to the S&P IPSA by overweighting or underweighting ("tilting") companies based on their S&P DJI ESG Scores.

### **S&P/CLX Chile 15 Index**

The S&P/CLX Chile 15 Index is designed to measure the performance of the 15 largest and most liquid stocks domiciled in Chile and listed on the Santiago Exchange. Constituents must be members of the S&P Chile BMI.

### **S&P/CLX INTER-10**

The S&P/CLX INTER-10 seeks to measure the performance of the 10 most liquid stocks within the S&P/CLX IPSA that have American Depositary Receipts (ADRs) and are listed on the NYSE or NASDAQ.

### **S&P/CLX IGPA LargeCap**

The S&P/CLX IGPA LargeCap is designed to measure the performance of stocks representing the top 70% of the cumulative total market capitalization within the S&P/CLX IGPA.

### **S&P/CLX IGPA MidCap**

The S&P/CLX IGPA MidCap seeks to measure the performance of stocks representing the next 20% of the cumulative total market capitalization within the S&P/CLX IGPA.

### **S&P/CLX IGPA SmallCap**

The S&P/CLX IGPA SmallCap seeks to measure the performance of stocks representing all companies that do not belong to the S&P/CLX IGPA LargeCap and the S&P/CLX IGPA MidCap within the S&P/CLX IGPA.

### **S&P/CLX IGPA MidSmallCap**

The S&P/CLX IGPA MidSmallCap is designed to measure the performance of stocks representing all companies classified as mid cap and small cap within the S&P/CLX IGPA. The companies in the index represent the bottom 30% of the cumulative float-adjusted market capitalization within the S&P/CLX IGPA.

### **S&P/CLX IGPA Sector Indices**

The S&P/CLX IGPA Sector Indices are designed to measure the performance of the 11 Global Industry Classification Standard® (GICS®) sectors based on the S&P/CLX IGPA. These include: Communication Services, Consumer Discretionary, Consumer Staples, Energy, Financials, Health Care, Industrials, Information Technology, Materials, Real Estate, and Utilities.

### **S&P/CLX Chile Dividend Index**

The S&P/CLX Chile Dividend Index seeks to measure the performance of the constituents in the S&P Chile BMI that have paid dividends for the past five years. Constituents are weighted by the product of their float-adjusted market capitalization and 12-month dividend yield.

### **S&P/CLX Construction & Real Estate**

### **S&P/CLX Food & Beverage**

### **S&P/CLX Financials Ex-Banks**

### **S&P/CLX Industrial Conglomerates & Transportation**

### **S&P/CLX Natural Resources**

### **S&P/CLX Utilities & Telecom**

### **S&P/CLX Banks**

### **S&P/CLX Retail**

The S&P/CLX Domestic-Focus Indices are designed to measure the eight primary Chilean industries, weighted by float-adjusted market capitalization. These eight indices are based on the Global Industry Classification Standard (GICS®).

### **S&P/CLX Ingenius Index**

The S&P/CLX Ingenius Index is designed to measure the performance of some of the world's best-known stocks in innovative GICS® sub-industries that trade on the International Securities Market of the Santiago Exchange as foreign securities. These companies must meet eligibility criteria including high growth score, large float-adjusted market capitalization (FMC), and primary listing in the U.S.

## **Mexico**

### **S&P/BMV IPC**

The S&P/BMV IPC seeks to measure the performance of the largest and most liquid stocks listed exclusively on the BMV. The index provides investors with a broad, representative, yet easily replicable index covering the Mexican equities market. The constituents are weighted by float-adjusted market capitalization subject to diversification requirements.

### **S&P/BMV IPC VIX**

The S&P/BMV IPC VIX is designed to measure the implied 90-day volatility of the Mexican stock market using the end-of-day pricing for near-term and next-term options on IPC futures.

### **S&P/BMV FIBRAS Composite Index**

The S&P/BMV FIBRAS Composite Index is designed to measure the performance of Mexican Real Estate Investment Trusts (Fideicomiso de Inversión en Bienes Raíces or FIBRAS), Energy Investment Trusts and Infrastructure Investment Trusts (Fideicomisos de Inversión en Energía and Fideicomisos de Inversión en Infraestructura or FIBRAS E), and Mortgage Trusts (Fideicomisos Hipotecarios) listed on the BMV that meet certain size and liquidity criteria.

### **S&P/BMV IPC CompMx**

The S&P/BMV IPC CompMx is designed to serve as a broad benchmark for the Mexican equities market. The index seeks to measure the performance of Mexico domiciled stocks listed on the BMV that meet certain size and liquidity criteria. Index constituents are weighted by float-adjusted market capitalization, subject to diversification requirements.

### **S&P/BMV IPC CompMx Ex-Financials**

The S&P/BMV IPC CompMx Ex-Financials is designed to measure the performance of all the stocks in the S&P/BMV IPC CompMx, excluding those stocks in the GICS® Financials sector.

### **S&P/BMV IPC CompMx Trailing Income Equities Index**

The S&P/BMV IPC CompMx Trailing Income Equities Index is designed to measure the performance of large and liquid stocks listed on the BMV that have paid an average dividend greater than zero over the past five years.

### **S&P/BMV IPC CompMx Trailing Income Equities ESG Tilted Index**

The S&P/BMV IPC CompMx Trailing Income Equities ESG Tilted Index is designed to measure the performance of constituents in the S&P/BMV IPC CompMx Trailing Income Equities Index that meet sustainability criteria, while attempting to improve the overall S&P DJI ESG Score of the underlying index by over- or under-weighting components based on their S&P DJI ESG Scores.

### **S&P/BMV Ingenius Index**

The S&P/BMV Ingenius Index is designed to measure the performance of some of the world's best-known stocks in innovative GICS® sub-industries that trade on BMV's International Quotation System (SIC). These companies must meet eligibility criteria including high growth score, large float-adjusted market capitalization (FMC), and primary listing in the U.S.

### **S&P/BMV IPC Equal Weight Index**

The S&P/BMV IPC Equal Weight Index (EWI) is the equal-weight version of the widely used S&P/BMV IPC. The index includes the same constituents as the capitalization-weighted S&P/BMV IPC, but each company in the S&P/BMV IPC EWI is allocated a fixed weight—or approximately 2.86%—of the index total at each quarterly rebalance.

### **S&P/BMV IPC LargeCap Index**

The S&P/BMV IPC LargeCap Index is designed to measure the performance of stocks representing the top 75% of the cumulative market capitalization within the S&P/BMV IPC CompMx.

### **S&P/BMV IPC MidCap Index**

The S&P/BMV IPC MidCap Index is designed to measure the performance of stocks representing the next 20% of the cumulative market capitalization within the S&P/BMV IPC CompMx, excluding large-cap stocks.

### **S&P/BMV IPC SmallCap Index**

The S&P/BMV IPC SmallCap Index is designed to measure the performance of stocks representing the next 5% of the cumulative market capitalization within the S&P/BMV IPC CompMx, excluding large-cap and mid-cap stocks.

### **S&P/BMV INMEX**

The S&P/BMV INMEX is designed to measure the performance of the 20 largest and most liquid stocks listed exclusively on the BMV. The index provides investors with a broad, representative, yet easily replicable index covering the Mexican equities market.

### **S&P/BMV Market Makers**

The S&P/BMV Market Makers Index seeks to measure the performance of all stocks in the S&P/BMV IPC CompMx that maintain active contracts with market makers in order to facilitate trading liquidity and diversification.

### **S&P/BMV IPC Quality, Value & Growth Index**

The S&P/BMV Quality, Value, and Growth Index is designed to measure the performance of stocks in the S&P/BMV IPC that have the highest combination of quality, value, and growth.

### **S&P/BMV China SX20 Index**

The S&P/BMV China SX20 Index seeks to measure the performance of the largest and most liquid Chinese ADRs and ADSs listed on the NYSE and NASDAQ. The index provides investors with a broad, representative, yet easily replicable index covering the China ADR and ADS equities market. The constituents are weighted by float-adjusted market capitalization subject to diversification requirements.

### **S&P/BMV Materials Select Sector Index**

### **S&P/BMV Industrials Select Sector Index**

### **S&P/BMV Consumer Staples Select Sector Index**

### **S&P/BMV Financials Select Sector Index**

The S&P/BMV Investable Select Sector Indices are designed to measure the performance of the Materials, Industrials, Consumer Staples, and Financials sectors for stocks listed on the BMV. The constituents are weighted by float-adjusted market capitalization subject to diversification requirements.

### **S&P/BMV Industrials Sector Index**

### **S&P/BMV Consumer Discretionary Sector Index**

### **S&P/BMV Consumer Staples Sector Index**

### **S&P/BMV Health Care Sector Index**

### **S&P/BMV Financials Sector Index**

### **S&P/BMV Telecommunication Services Sector Index**

### **S&P/BMV Materials Sector Index**

The S&P/BMV Sectoral Analytical Indices are designed to measure the performance of 10 economic sectors within the Mexican equities market, as defined by a proprietary industry classification system created by the BMV. Index constituents are total market capitalization weighted.

### **S&P/BMV Construction Index**

### **S&P/BMV Infrastructure & Transportation Index**

### **S&P/BMV Mining & Agriculture Index**

### **S&P/BMV Manufacturing, Electricity, & Water Index**

### **S&P/BMV Retail & Distributors Index**

### **S&P/BMV Financial Services Index**



### **S&P/BMV Commercial Services Index**

The S&P/BMV Economic Activity Index Series is designed to measure the performance of seven economic sectors of the Mexican equities market. The constituents are weighted by float-adjusted market capitalization subject to diversification requirements.

### **S&P/BMV Dividend Index (Rentable) TR**

The S&P/BMV Dividend (Rentable) Index seeks to measure the performance of the largest and most liquid stocks listed on the BMV that have been paying dividends. The index provides investors with a broad, representative, yet easily replicable index covering the Mexican equities market.

### **S&P/BMV Bursa Optimo Index**

This S&P/BMV Bursa Optimo Index is designed to measure the performance of the largest and most liquid stocks listed on the BMV using a weighting scheme that takes into account float-adjusted market capitalization, liquidity, and fundamental variables including net income, operating profit, profit margin, P/E and net debt to equity ratio.

### **S&P/BMV IPC 2X Leverage Daily Index**

The S&P/BMV IPC 2X Leverage Daily Index seeks to provide two times the performance of the S&P/BMV IPC. The index is designed to generate a multiple of the return of the underlying index in situations where the investor borrows funds to generate index exposure beyond the investor's cash position.

### **S&P/BMV IPC Inverse Daily Index**

The S&P/BMV IPC Inverse Daily Index seeks to provide the inverse performance of the IPC while representing a short position in the underlying index.

### **S&P/BMV FIBRAS Index**

The S&P/BMV FIBRAS Index is designed to measure exposure to the largest and most liquid real estate investment trusts (REITs) listed on the BMV. The constituents are weighted by their value traded subject to a 25% stock capping.

### **S&P/BMV MXN-USD Currency Index**

The S&P/BMV MXN-USD Currency Index seeks to measure the change in the Mexican peso/U.S. dollar mid-market spot exchange rate.

### **S&P/BMV USD-MXN Currency Index**

The S&P/BMV USD-MXN Currency Index seeks to measure the change in the U.S. dollar/Mexican peso mid-market spot exchange rate.

### **S&P/BMV Mexico Target Risk Aggressive Index**

### **S&P/BMV Mexico Target Risk Conservative Index**

### **S&P/BMV Mexico Target Risk Growth Index**

### **S&P/BMV Mexico Target Risk Moderate Index**

The S&P/BMV Mexico Target Risk Index Series comprises four multi-asset class indices, each corresponding to a particular risk level. These indices are intended to represent stock-bond allocations across a risk spectrum from conservative to aggressive, while considering the constraints of local pension funds dictated by the CONSAR (Comisión Nacional del Sistema de Ahorro para el Retiro), the pension system regulator in Mexico.

### **S&P/BMV Total Mexico Index**

The S&P/BMV Total Mexico Index is designed to serve as a broad benchmark for the Mexican equities market. The index is designed to measure the performance of Mexico-domiciled stocks, including real estate investment trusts (Fideicomiso de Inversión en Bienes Raíces or FIBRAS) and mortgage trusts, that are listed on the BMV and meet certain size and liquidity criteria.

### **S&P/BMV Total Mexico ESG Index**

The S&P/BMV Total Mexico ESG Index is designed to measure the performance of stocks within the S&P/BMV Total Mexico Index that meet sustainability criteria. The index applies exclusions based on business activities and United Nations Global Compact (UNGC) scores and is weighted by S&P DJI ESG Score.

### **S&P/BMV IPC CompMx Quality Index**

The S&P/BMV IPC CompMx Quality Index is designed to measure the performance of stocks in the Mexican equity market that represent the top 30% of the broad S&P/BMV IPC CompMx based on their quality score, which is calculated based on three fundamental measures: operating return on assets, accruals ratio, and financial leverage ratio.

### **S&P/BMV IPC CompMx Enhanced Value Index**

The S&P/BMV IPC CompMx Enhanced Value Index is designed to measure the performance of stocks within the top 30% of the broad S&P/BMV IPC CompMx based on their value scores, which are calculated using three fundamental measures: book value-to-price, operating income-to-enterprise value, and sales-to-price ratios.

### **S&P/BMV IPC CompMx Short-Term Momentum Index**

The S&P/BMV IPC CompMx Short-Term Momentum Index is designed to measure the performance of stocks within the top 30% of the broad S&P/BMV IPC CompMx based on their momentum score, which is determined by the short-term persistence of their relative performance during the specified measurement period.

### **S&P/BMV IPC CompMx Short-Term Momentum Weighted Index**

The S&P/BMV IPC CompMx Short-Term Momentum Weighted Index is designed to measure the short-term performance of securities in the S&P/BMV IPC CompMx, weighting the constituents according to their price momentum.

### **S&P/BMV IPC CompMx Risk Weighted Index**

The S&P/BMV IPC CompMx Risk Weighted Index is designed to measure the performance of constituents in the S&P/BMV IPC CompMx, weighted based on the inverse of their volatility, which is defined as the standard deviation of the security's daily price returns in local currency over the prior one year of trading days.

### **S&P/BMV IPC CompMx Quality Weighted Index**

The S&P/BMV IPC CompMx Quality Weighted Index is designed to measure the performance of constituents in the S&P/BMV IPC CompMx, weighting the stocks according to their quality scores calculated based on three fundamental measures: operating return on assets, accruals ratio, and financial leverage ratio.

### **S&P/BMV IPC CompMx Enhanced Value Weighted**

The S&P/BMV IPC CompMx Enhanced Value Weighted Index is designed to measure the performance of constituents in the S&P/BMV IPC CompMx, weighting the constituents according to their value scores, which are calculated based on three fundamental measures: book value-to-price, operating income-to-enterprise value, and sales-to-price ratios.

### **S&P/BMV IPC Risk Weighted Index**

The S&P/BMV IPC Risk Weighted Index is designed to measure the performance of constituents in the S&P/BMV IPC, weighted based on the inverse of their volatility, which is defined as the standard deviation of the security's daily price returns in local currency over the prior one year of trading days.

## **Peru**

### **S&P/BVL Peru General Index**

The S&P/BVL Peru General Index is designed to measure the broad Peruvian stock market.

### **S&P/BVL Peru Select Index**

The S&P/BVL Peru Select Index is designed to measure the performance of the largest and most liquid stocks listed on the Lima Stock Exchange.

### **S&P/BVL Peru SmallCap Index**

The S&P/BVL Peru SmallCap Index is designed to measure the performance of stocks representing the bottom 15% of the cumulative market capitalization of the S&P/BVL Peru General Index, weighted by float-adjusted market capitalization and subject to constraints to improve diversification and reduce stock concentration.

### **S&P/BVL Peru Select 20% Capped**

The S&P/BVL Peru Select 20% Capped Index is designed to measure the performance of the largest, most liquid companies trading on the Lima Stock Exchange (BVL), with a 20% cap on individual stock weights.

### **S&P/BVL Peru General ESG Index**

The S&P/BVL Peru General ESG Index is designed to measure the performance of securities in the S&P/BVL Peru General Index that meet sustainability criteria, applying exclusions based on non-compliance with UNGC principles, ESG business activities, or involvement in ESG controversies per S&P Global's MSA.

### **S&P/BVL Peru Select ESG Tilted 20% Capped Index**

The S&P/BVL Peru Select ESG Tilted 20% Capped Index is designed to measure the performance of constituents in the S&P/BVL Peru Select 20% Capped Index that meet S&P DJI sustainability criteria. The index applies exclusions based on non-compliance with UNGC principles, ESG business activities, or involvement in ESG controversies per S&P Global's MSA.

### **S&P/BVL Enhanced Dividend Index**

The S&P/BVL Enhanced Dividend Index is designed to measure the performance of the largest and most liquid dividend-paying stocks in the S&P/BVL Peru General Index.

### **S&P/BVL IBGC Index (Good Corporate Governance)**

The S&P/BVL IBGC Index (Good Corporate Governance) is designed to measure the performance of companies that are committed to good corporate governance, using a modified market cap weighting scheme.

### **S&P/BVL Ingenius Index**

The S&P/BVL Ingenius Index is designed to measure the performance of some of the world's best-known stocks in innovative GICS® sub-industries that trade on the International Securities Market of the Lima Stock Exchange as foreign securities (Valores Extranjeros). These companies must meet eligibility criteria including high growth score, large float-adjusted market capitalization (FMC), and primary listing in the U.S.

### **S&P/BVL Lima 25 Index**

The S&P/BVL Lima 25 Index is designed to measure the most liquid companies trading on the Lima Stock Exchange.

### **S&P/BVL Sector and Sub-Sector Indices**

The S&P/BVL Sector and Sub-Sector Indices are designed to reflect the performance of stocks classified according to the Global Industry Classification Standard (GICS®). The indices include the following: S&P/BVL Consumer Index, S&P/BVL Construction Index, S&P/BVL Electric Utilities Index, S&P/BVL Financials & Real Estate Index, S&P/BVL Industrials Index, S&P/BVL Mining Index, and S&P/BVL Public Services Index.

## Latin America

### S&P Latin America 40

The S&P Latin America 40 is designed to measure the 40 leading blue-chip companies in Latin America, capturing approximately 70% of the region's total market capitalization. Constituents are drawn from five major Latin American markets: Brazil, Chile, Colombia, Mexico, and Peru.

### S&P Latin America Emerging LargeMidCap ESG Index

The S&P Latin America Emerging LargeMidCap ESG Index is a broad-based, market-cap-weighted index that is designed to measure the performance of securities meeting sustainability criteria, while maintaining similar overall industry group weights as the S&P Latin America Emerging LargeMidCap Index.

### S&P Latin America Ex-Mexico BMI

The S&P Latin America Ex-Mexico BMI is designed to measure the performance of constituents of the S&P Latin America BMI, a broad regional index representing large-, mid-, and small-cap stocks, excluding members of the S&P Mexico BMI.

### S&P Latin America Ex-Mexico BMI Energy

### S&P Latin America Ex-Mexico BMI Materials

### S&P Latin America Ex-Mexico BMI Industrials

### S&P Latin America Ex-Mexico BMI Consumer Discretionary

### S&P Latin America Ex-Mexico BMI Consumer Staples

### S&P Latin America Ex-Mexico BMI Health Care

### S&P Latin America Ex-Mexico BMI Financials

### S&P Latin America Ex-Mexico BMI Information Technology

### S&P Latin America Ex-Mexico BMI Communication Services

### S&P Latin America Ex-Mexico BMI Utilities

### S&P Latin America Ex-Mexico BMI Real Estate

### S&P Latin America Ex-Mexico LargeMidCap

The S&P Latin America Ex-Mexico LargeMidCap is designed to measure the performance of constituents of the S&P Latin America LargeMidCap, excluding members of the S&P Mexico LargeMidCap.

### S&P Latin America Ex-Mexico LargeMidCap Energy

### S&P Latin America Ex-Mexico LargeMidCap Materials

### S&P Latin America Ex-Mexico LargeMidCap Industrials

### S&P Latin America Ex-Mexico LargeMidCap Consumer Discretionary

### S&P Latin America Ex-Mexico LargeMidCap Consumer Staples

### S&P Latin America Ex-Mexico LargeMidCap Health Care

### S&P Latin America Ex-Mexico LargeMidCap Financials

### S&P Latin America Ex-Mexico LargeMidCap Information Technology

### S&P Latin America Ex-Mexico LargeMidCap Communication Services

### S&P Latin America Ex-Mexico LargeMidCap Utilities

### S&P Latin America Ex-Mexico LargeMidCap Real Estate

### S&P Latin America Ex-Mexico SmallCap

The S&P Latin America Ex-Mexico SmallCap is designed to measure the performance of constituents of the S&P Latin America SmallCap, excluding members of the S&P Mexico SmallCap Index.

### S&P Latin America LargeMidCap Carbon Efficient Index

The S&P Latin America LargeMidCap Carbon Efficient Index is designed to measure the performance of companies in the S&P Latin America LargeMidCap, while overweighting or underweighting those companies that have lower or higher levels of carbon emissions per unit of revenue.

### S&P Latin America 40 Fossil Fuel Free Index

The S&P Latin America 40 Fossil Fuel Free Index is designed to measure the performance of companies in the S&P Latin America 40 that do not own fossil fuel reserves. Fossil fuel reserves are defined as economically and technically recoverable sources of crude oil, natural gas, and thermal coal.

### S&P Latin America BMI

The S&P Latin America BMI is designed to serve as a Latin American benchmark and can be segmented by country, size (large, mid, small), GICS® (sector/industry), and style (value/growth).

### S&P Latin America Infrastructure Index

The S&P Latin America Infrastructure Index is designed to measure the leading publicly listed companies in the Latin American infrastructure industry. To maintain diversification, the index balances constituents across four distinct infrastructure clusters: energy, transportation, telecommunications, and utilities.

### S&P/IFCI Latin America

The S&P/IFCI Latin America is designed to support index-tracking portfolios and is segmented by country/region, size (large, mid, small), GICS® (sector/industry), and style (value/ growth). The index is a subset of the S&P/IFCI Composite, S&P DJI's leading emerging market index.

### S&P Latin America Dividend Opportunities Index

The S&P Latin America Dividend Opportunities Index is designed to measure the top 45 high-yielding common stocks from Latin American markets. The index is part of the S&P Dividend Opportunities Series, which aims to provide benchmarks for global high-yielding common stocks while meeting diversification, stability and tradability requirement.



## MILA Pacific Alliance

### Dow Jones Sustainability MILA Pacific Alliance Index

The Dow Jones Sustainability MILA Pacific Alliance Index is designed to measure best-in-class companies from members of the S&P MILA Pacific Alliance Composite that fulfill certain sustainability criteria better than the majority of their peers within a given industry. The index is calculated in CLP, COP, MXN, PEN, and USD.

### S&P MILA Andean 40

The S&P MILA Andean 40 is designed to measure the performance of the 40 largest and most liquid stocks in the Andean region (Chile, Colombia, and Peru) trading on the Mercado Integrado Latinoamericano (MILA) platform, an integrated trading venture formed by the Chile, Colombia, and Peru stock exchanges.

### S&P MILA Andean Financials

The S&P MILA Andean Financials is designed to measure the performance of financial companies trading on the Mercado Integrado Latinoamericano (MILA) platform, an integrated trading venture formed by the Chile, Colombia, and Peru stock exchanges.

### S&P MILA Andean Resources

The S&P MILA Andean Resources is designed to measure the performance of companies involved in commodity-related industries trading on the Mercado Integrado Latino Americano (MILA) platform, an integrated trading venture.

### S&P MILA Pacific Alliance Composite

The S&P MILA Pacific Alliance Composite is designed to measure the Pacific Alliance region, which consists of the Latin American nations of Chile, Colombia, Peru, and Mexico. It includes large-, mid-, and small-cap stocks.

### S&P MILA Pacific Alliance Select

The S&P MILA Pacific Alliance Select is designed to measure the performance of the largest, most liquid companies in the Pacific Alliance region, which consists of the Latin American nations of Chile, Colombia, Peru, and Mexico.

### S&P MILA Pacific Alliance MidCap Index

The S&P MILA Pacific Alliance MidCap Index seeks to measure the performance of the companies in the Pacific Alliance region classified based on their market capitalization at the time of rebalancing as mid-cap stocks.

### S&P MILA Pacific Alliance MidSmallCap Index

The S&P MILA Pacific Alliance MidSmallCap Index seeks to measure the performance of the companies in the Pacific Alliance region classified based on their market capitalization at the time of rebalancing as mid- and small-cap stocks.

### S&P MILA Pacific Alliance SmallCap Index

The S&P MILA Pacific Alliance SmallCap Index seeks to measure the performance of the companies in the Pacific Alliance region classified based on their market capitalization at the time of rebalancing as small-cap stocks.

### S&P MILA Pacific Alliance Completion

The S&P MILA Pacific Alliance Completion is designed to represent companies in the S&P MILA Pacific Alliance Composite that are not members of the S&P MILA Pacific Alliance Select. The Pacific Alliance is an economic block consisting of the Latin American nations of Chile, Colombia, Peru, and Mexico.

## Fixed Income Indices

### Brazil

#### S&P/B3 Brazil Sovereign Inflation-Linked Bond Index

The S&P/B3 Brazil Sovereign Inflation-Linked Bond Index is designed to measure the performance of Brazilian real-denominated, inflation-linked securities publicly issued by the Brazilian government for the domestic market.

#### S&P/B3 Brazil Sovereign Inflation-Linked Series B Bond Index

The S&P/B3 Brazil Sovereign Inflation Linked Series B Bond Index is designed to measure the performance of Brazilian real-denominated, inflation-linked Series B securities publicly issued by the Brazilian government for the domestic market.

#### S&P/B3 Brazil Sovereign Inflation-Linked Series B Bond 0–5 Year Index

The S&P/B3 Brazil Sovereign Inflation-Linked Series B Bond 0–5 Year Index is a comprehensive, market-value-weighted index designed to track the performance of Brazilian real-denominated, inflation-linked Series B securities (locally known as “NTN-B”) publicly issued by the Brazilian government for the domestic market with maturities between zero and five years.

#### S&P/B3 Brazil Sovereign Inflation-Linked Series B Bond 5–10 Year Index

The S&P/B3 Brazil Sovereign Inflation-Linked Series B Bond 5–10 Year Index is a comprehensive, market-value-weighted index designed to track the performance of Brazilian real-denominated, inflation-linked Series B securities (locally known as “NTN-B”) publicly issued by the Brazilian government for the domestic market with maturities between five and ten years.

#### S&P/B3 Brazil Sovereign Inflation-Linked Series B Bond 10+ Year Index

The S&P/B3 Brazil Sovereign Inflation-Linked Series B Bond 10+ Year Index is a comprehensive, market-value-weighted index designed to track the performance of Brazilian real-denominated, inflation-linked Series B securities (locally known as “NTN-B”) publicly issued by the Brazilian government for the domestic market with maturities greater than 10 years.

### **S&P/B3 Brazil Sovereign Inflation-Linked Series B Bond 1–5 Year Index**

The S&P/B3 Brazil Sovereign Inflation-Linked Series B Bond 1–5 Year Index is a comprehensive, market-value-weighted index designed to track the performance of Brazilian real-denominated, inflation-linked Series B securities (locally known as “NTN-B”) publicly issued by the Brazilian government for the domestic market with maturities between one and five years.

### **S&P/B3 Brazil Sovereign Inflation-Linked Series B Bond 1–3 Year Index**

The S&P/B3 Brazil Sovereign Inflation-Linked Series B Bond 1–3 Year Index is a comprehensive, market-value-weighted index designed to track the performance of Brazilian real-denominated, inflation-linked Series B securities (locally known as “NTN-B”) publicly issued by the Brazilian government for the domestic market with maturities between one and three years.

### **S&P/B3 Brazil Sovereign Inflation-Linked Series B Bond 3–5 Year Index**

The S&P/B3 Brazil Sovereign Inflation-Linked Series B Bond 3–5 Year Index is a comprehensive, market-value-weighted index designed to track the performance of Brazilian real-denominated, inflation-linked Series B securities (locally known as “NTN-B”) publicly issued by the Brazilian government for the domestic market with maturities between three and five years.

### **S&P/B3 Brazil Sovereign Inflation-Linked Series B Bond 5–7 Year Index**

The S&P/B3 Brazil Sovereign Inflation-Linked Series B Bond 5–7 Year Index is a comprehensive, market-value-weighted index designed to track the performance of Brazilian real-denominated, inflation-linked Series B securities (locally known as “NTN-B”) publicly issued by the Brazilian government for the domestic market with maturities between five and seven years.

### **S&P/B3 Brazil Sovereign Inflation-Linked Series B Bond 7–10 Year Index**

The S&P/B3 Brazil Sovereign Inflation-Linked Series B Bond 7–10 Year Index is a comprehensive, market-value-weighted index designed to track the performance of Brazilian real-denominated, inflation-linked Series B securities (locally known as “NTN-B”) publicly issued by the Brazilian government for the domestic market with maturities between 7 and 10 years.

### **S&P/B3 Brazil Sovereign Inflation-Linked Series B Bond 10–20 Year Index**

The S&P/B3 Brazil Sovereign Inflation-Linked Series B Bond 10–20 Year Index is a comprehensive, market-value-weighted index designed to track the performance of Brazilian real-denominated, inflation-linked Series B securities (locally known as “NTN-B”) publicly issued by the Brazilian government for the domestic market with maturities between 10 and 20 years.

### **S&P/B3 Brazil Sovereign Inflation-Linked Series B Bond 20+ Year Index**

The S&P/B3 Brazil Sovereign Inflation-Linked Series B Bond 20+ Year Index is a comprehensive, market-value-weighted index designed to track the performance of Brazilian real-denominated, inflation-linked Series B securities (locally known as “NTN-B”) publicly issued by the Brazilian government for the domestic market with maturities greater than 20 years.

### **S&P/B3 BRL-USD Futures Index**

The S&P/B3 BRL-USD Futures Index is designed to measure the performance of a hypothetical portfolio holding one currency futures contract that rolls monthly.

### **S&P/B3 One-Day Interbank Deposit 3Y Futures Index**

The S&P/B3 One-Day Interbank Deposit 3Y Futures Index is designed to measure the performance of a hypothetical portfolio holding the three-year DI futures contract.

### **S&P GSCI Agriculture Brazil Export**

The S&P GSCI Agriculture Brazil Export Index is a futures index that is designed to reflect the relative importance of agricultural commodities to the Brazilian economy. The component futures contracts eligible for inclusion are Corn, Cocoa, Cotton #2, Coffee, Soybeans, Sugar #11, Chicago Wheat, and Soybean Meal. The contracts are weighted based on average total Brazilian Free on Board (FOB) export value over the past two years, as published by Secex.

## **Colombia**

### **S&P Colombia Sovereign Inflation-Linked Bond Index**

The S&P Colombia Sovereign Inflation-Linked Bond Index is designed to measure the performance of Colombian peso-denominated, inflation-linked securities publicly issued by the Colombian government for the domestic market.

### **S&P Colombia Sovereign Bond Index**

The S&P Colombia Sovereign Bond Index is designed to track the performance of local currency-denominated sovereign bonds from Colombia.

### **S&P Colombia Sovereign Bond 1+ Year Index**

The S&P Colombia Sovereign Bond 1+ Year Index is designed to track the performance of local currency-denominated sovereign bonds from Colombia with maturities of one or more years.

### **S&P Colombia Sovereign Bond 0–1 Year Index**

The S&P Colombia Sovereign Bond 0–1 Year Index is designed to track the performance of local currency-denominated sovereign bonds from Colombia with maturities of up to one year.

### **S&P Colombia Sovereign Bond 1–3 Year Index**

The S&P Colombia Sovereign Bond 1–3 Year Index is designed to track the performance of local currency-denominated sovereign bonds from Colombia with maturities between one and three years.

### **S&P Colombia Sovereign Bond 1–5 Year Index**

The S&P Colombia Sovereign Bond 1–5 Year Index is designed to track the performance of local currency-denominated sovereign bonds from Colombia with maturities between one and five years.

### **S&P Colombia Sovereign Bond 3–5 Year Index**

The S&P Colombia Sovereign Bond 3–5 Year Index is designed to track the performance of local currency-denominated sovereign bonds from Colombia with maturities between three and five years.

### **S&P Colombia Sovereign Bond 5–7 Year Index**

The S&P Colombia Sovereign Bond 5–7 Year Index is designed to track the performance of local currency-denominated sovereign bonds from Colombia with maturities between five and seven years.

### **S&P Colombia Sovereign Bond 5–10 Year Index**

The S&P Colombia Sovereign Bond 5–10 Year Index is designed to track the performance of local currency-denominated sovereign bonds from Colombia with maturities between five and ten years.

### **S&P Colombia Sovereign Bond 7-10 Year Index**

The S&P Colombia Sovereign Bond 7-10 Year Index is designed to track the performance of local currency-denominated sovereign bonds from Colombia with maturities between seven and ten years.

### **S&P Colombia Sovereign Bond 10+ Year Index**

The S&P Colombia Sovereign Bond 10+ Year Index is designed to track the performance of local currency-denominated sovereign bonds from Colombia with maturities of ten or more years.

## **Chile**

### **S&P/CLX Chile Sovereign Bond Index**

The S&P/CLX Chile Sovereign Bond Index is designed to track the performance of local currency-denominated sovereign bonds from Chile.

### **S&P/CLX Chile Sovereign Bond 1+ Year Index**

The S&P/CLX Chile Sovereign Bond 1+ Year Index is designed to track the performance of local currency-denominated sovereign bonds from Chile with maturities of one or more years.

### **S&P/CLX Chile Sovereign Bond 0–1 Year Index**

The S&P/CLX Chile Sovereign Bond 0–1 Year Index is designed to track the performance of local currency-denominated sovereign bonds from Chile with maturities of up to one year.

### **S&P/CLX Chile Sovereign Bond 1–3 Year Index**

The S&P/CLX Chile Sovereign Bond 1–3 Year Index is designed to track the performance of local currency-denominated sovereign bonds from Chile with maturities between one and three years.

### **S&P/CLX Chile Sovereign Bond 1–5 Year Index**

The S&P/CLX Chile Sovereign Bond 1–5 Year Index is designed to track the performance of local currency-denominated sovereign bonds from Chile with maturities between one and five years.

### **S&P/CLX Chile Sovereign Bond 3–5 Year Index**

The S&P/CLX Chile Sovereign Bond 3–5 Year Index is designed to track the performance of local currency-denominated sovereign bonds from Chile with maturities between three and five years.

### **S&P/CLX Chile Sovereign Bond 5–7 Year Index**

The S&P/CLX Chile Sovereign Bond 5–7 Year Index is designed to track the performance of local currency-denominated sovereign bonds from Chile with maturities between five and seven years.

### **S&P/CLX Chile Sovereign Bond 5–10 Year Index**

The S&P Chile Sovereign Bond 5–10 Year Index is designed to track the performance of local currency-denominated sovereign bonds from Chile with maturities between five and ten years.

### **S&P/CLX Chile Sovereign Bond 7–10 Year Index**

The S&P/CLX Chile Sovereign Bond 7–10 Year Index is designed to track the performance of local currency-denominated sovereign bonds from Chile with maturities between seven and ten years.

### **S&P/CLX Chile Sovereign Bond 10+ Year Index**

The S&P/CLX Chile Sovereign Bond 10+ Year Index is designed to track the performance of local currency-denominated sovereign bonds from Chile with maturities of ten or more years.

### **S&P/CLX Chile Sovereign Inflation-Linked Bond Index**

The S&P/CLX Chile Sovereign Inflation-Linked Bond Index is designed to track the performance of Chilean peso-denominated, inflation-linked securities publicly issued by the Chilean government.

### **S&P/CLX Chile Sovereign Inflation-Linked Bond 1+ Year Index**

The S&P/CLX Chile Sovereign Inflation-Linked Bond 1+ Year Index is designed to track the performance of Chilean peso-denominated, inflation-linked securities publicly issued by the Chilean government with maturities of one or more years.

### **S&P/CLX Chile Sovereign Inflation-Linked Bond 0–1 Year Index**

The S&P/CLX Chile Sovereign Inflation-Linked Bond 0–1 Year Index is designed to track the performance of Chilean peso-denominated, inflation-linked securities publicly issued by the Chilean government with maturities of up to one year.

### **S&P/CLX Chile Sovereign Inflation-Linked Bond 1–3 Year Index**

The S&P/CLX Chile Sovereign Inflation-Linked Bond 1–3 Year Index is designed to track the performance of Chilean peso-denominated, inflation-linked securities publicly issued by the Chilean government with maturities between one and three years.

### **S&P/CLX Chile Sovereign Inflation-Linked Bond 1–5 Year Index**

The S&P/CLX Chile Sovereign Inflation-Linked Bond 1–5 Year Index is designed to track the performance of Chilean peso-denominated, inflation-linked securities publicly issued by the Chilean government with maturities between one and five years.

### **S&P/CLX Chile Sovereign Inflation-Linked Bond 3–5 Year Index**

The S&P/CLX Chile Sovereign Inflation-Linked Bond 3–5 Year Index is designed to track the performance of Chilean peso-denominated, inflation-linked securities publicly issued by the Chilean government with maturities between three and five years.

### **S&P/CLX Chile Sovereign Inflation-Linked Bond 5–7 Year Index**

The S&P/CLX Chile Sovereign Inflation-Linked Bond 5–7 Year Index is designed to track the performance of Chilean peso-denominated, inflation-linked securities publicly issued by the Chilean government with maturities between five and seven years.

### **S&P/CLX Chile Sovereign Inflation-Linked Bond 5–10 Year Index**

The S&P/CLX Chile Sovereign Inflation-Linked Bond 5–10 Year Index is designed to track the performance of Chilean peso-denominated, inflation-linked securities publicly issued by the Chilean government with maturities between five and ten years.

### **S&P/CLX Chile Sovereign Inflation-Linked Bond 7–10 Year Index**

The S&P/CLX Chile Sovereign Inflation-Linked Bond 7–10 Year Index is designed to track the performance of Chilean peso-denominated, inflation-linked securities publicly issued by the Chilean government with maturities between seven and ten years.

### **S&P/CLX Chile Sovereign Inflation-Linked Bond 10+ Year Index**

The S&P/CLX Chile Sovereign Inflation-Linked Bond 10+ Year Index is designed to track the performance of Chilean peso-denominated, inflation-linked securities publicly issued by the Chilean government with maturities of ten or more years.

## **Mexico**

### **S&P/BMV Green, Social & Sustainable Target Duration Bond Index**

The S&P/BMV Green, Social and Sustainable Target Duration Bond Index is designed to track green, social and sustainable bonds issued locally by Mexican government agencies, Mexican development banks and the Mexican government. The index covers approximately 58% of the green, social and sustainable bond market in Mexico and targets a duration of three years.

### **S&P/BMV Green, Social & Sustainable Target Duration Bond Index 24**

The S&P/BMV Green, Social and Sustainable Target Duration Bond Index 24 is designed to track green, social and sustainable bonds issued locally by Mexican government agencies, Mexican development banks and the Mexican government. The index covers approximately 58% of the green, social and sustainable bond market in Mexico and targets a duration of three years.

### **S&P/BMV Sovereign CETES All 28 Day Issued Bond Index**

The S&P/BMV Sovereign CETES All 28 Day Issued Bond Index is designed to measure the performance of Treasury Certificates (CETES) and includes all securities issued as 28-day bonds by the Mexican government.

### **S&P/BMV Sovereign CETES All 91 Day Issued Bond Index**

The S&P/BMV Sovereign CETES All 91 Day Issued Bond Index is designed to measure the performance of Treasury Certificates (CETES) and includes all securities issued as 91-day bonds by the Mexican government.

### **S&P/BMV Sovereign UDIBONOS & CBICS Bond Index**

The S&P/BMV Sovereign UDIBONOS & CBICS Bond Index is designed to measure the performance of the Mexican fixed income real-rate market. Constituents of the index must be Mexican government securities with maturities greater than seven days and denominated in Inflation Index Investment Units (Unidades de Inversión or UDI) or Certificados Bursátiles de Indemnización Carretera Segregables (CBICS).

### **S&P/BMV Sovereign UDIBONOS & CBICS 1–3 Year Bond Index**

The S&P/BMV Sovereign UDIBONOS & CBICS 1–3 Year Bond Index is designed to measure the performance of the Mexican fixed income real-rate market. Constituents of the index must be Mexican government securities with maturities of one to three years and denominated in Inflation Index Investment Units (Unidades de Inversión or UDI) or Certificados Bursátiles de Indemnización Carretera Segregables (CBICS).

### **S&P/BMV Sovereign UDIBONOS & CBICS 3–5 Year Bond Index**

The S&P/BMV Sovereign UDIBONOS & CBICS 3–5 Year Bond Index is designed to measure the performance of the Mexican fixed income real-rate market. Constituents of the index must be Mexican government securities with maturities of three to five years and denominated in Inflation Index Investment Units (Unidades de Inversion or UDI) or Certificados Bursátiles de Indemnización Carretera Segregables (CBICS).

### **S&P/BMV Sovereign UDIBONOS & CBICS 5–10 Year Bond Index**

The S&P/BMV Sovereign UDIBONOS & CBICS 5–10 Year Bond Index is designed to measure the performance of the Mexican fixed income real-rate market. Constituents of the index must be Mexican government securities with maturities of 5 to 10 years and denominated in Inflation Index Investment Units (Unidades de Inversion or UDI) or Certificados Bursátiles de Indemnización Carretera Segregables (CBICS).

### **S&P/BMV Sovereign UDIBONOS & CBICS 10+ Year Bond Index**

The S&P/BMV Sovereign UDIBONOS & CBICS 10+ Year Bond Index is designed to measure the performance of the Mexican fixed income real-rate market. Constituents of the index must be Mexican government securities with maturities of 10 or more years and denominated in Inflation Index Investment Units (Unidades de Inversion or UDI) or Certificados Bursátiles de Indemnización Carretera Segregables (CBICS).

### **S&P/BMV Sovereign CETES 7+ Day Bond Index**

The S&P/BMV Sovereign CETES 7+ Day Bond Index is designed to measure the performance of Mexican peso-denominated Treasury Certificates (CETES) with a maturity greater than or equal to seven days.

### **S&P/BMV Sovereign MBONOS Bond Index**

The S&P/BMV Sovereign MBONOS Bond Index is designed to measure the performance of the Mexican fixed income, nominal rate market. Constituents must be Mexican peso-denominated government securities with a maturity greater than seven days.

### **S&P/BMV Sovereign UDIBONOS Bond Index**

The S&P/BMV Sovereign UDIBONOS Bond Index is designed to measure the performance of the Mexican fixed income, real rate market. Constituents must be Mexican government securities with a maturity greater than seven days, denominated in Inflation Index Investment Units (Unidades de Inversion or UDI).

### **S&P/BMV Sovereign International UMS Bond Index**

The S&P/BMV Sovereign International UMS Bond Index is designed to measure the performance of U.S. dollar-denominated government securities issued outside of Mexico with a maturity greater than one year.

### **S&P/BMV All Sovereign Bond Index**

The S&P/BMV All Sovereign Bond Index is designed to measure the performance of the Mexican sovereign bond market. Constituents must be Mexican peso-denominated government securities with a maturity greater than or equal to seven days.

### **S&P/BMV Mexico Sovereign Bond Index**

The S&P/BMV Mexico Sovereign Bond Index is designed to measure the performance of Treasury Certificates (CETES) and nominal fixed-rate bonds (MBONOS).

### **S&P/BMV Quasi-Sovereign Bond Index**

The S&P/BMV Quasi-Sovereign Bond Index is designed to measure the performance of the quasi-sovereign bond market. Constituents must be Mexican peso-denominated government agency issued quasi-sovereign bonds with a maturity greater than one month.

### **S&P/BMV Corporate Bond Index**

The S&P/BMV Corporate Bond Index is designed to measure the performance of Mexican corporate bonds. Constituents must be Mexican peso-denominated, corporate bonds with a maturity greater than or equal to 31 days.

### **S&P/BMV Government CETES Bond Index**

The S&P/BMV Government CETES Bond Index is designed to measure the performance of Mexican peso-denominated Treasury Certificates (CETES) with a maturity greater than one month.

### **S&P/BMV Sovereign CETES 7 Day Bond Index**

The S&P/BMV Sovereign CETES 7 Day Bond Index is designed to measure the performance of Mexican peso-denominated Treasury Certificates (CETES) with a maturity equal to seven days.

### **S&P/BMV Sovereign CETES 28 Day Bond Index**

The S&P/BMV Sovereign CETES 28 Day Bond Index is designed to measure the performance of Mexican peso-denominated Treasury Certificates (CETES) with a maturity equal to 28 days.

### **S&P/BMV Sovereign CETES 91 Day Bond Index**

The S&P/BMV Sovereign CETES 91 Day Bond Index is designed to measure the performance of Mexican peso-denominated Treasury Certificates (CETES) with a maturity equal to 91 days.

### **S&P/BMV Sovereign CETES 182 Day Bond Index**

The S&P/BMV Sovereign CETES 182 Day Bond Index is designed to measure the performance of Mexican peso-denominated Treasury Certificates (CETES) with a maturity between 154 and 183 days.

### **S&P/BMV Sovereign CETES 364 Day Bond Index**

The S&P/BMV Sovereign CETES 364 Day Bond Index is designed to measure the performance of Mexican peso-denominated Treasury Certificates (CETES) with a maturity between 308 and 365 days.



### **S&P/BMV Government MBONOS 1–5 Year Bond Index**

The S&P/BMV Government MBONOS 1–5 Year Bond Index is designed to measure the performance of the Mexican fixed income, nominal rate market. Constituents must be Mexican peso-denominated government securities with a maturity between one and five years.

### **S&P/BMV Sovereign MBONOS 1–3 Year Bond Index**

The S&P/BMV Sovereign MBONOS 1–3 Year Bond Index is designed to measure the performance of the Mexican fixed income, nominal rate market. Constituents must be Mexican peso-denominated government securities with a maturity between one and three years.

### **S&P/BMV Sovereign MBONOS 3–5 Year Bond Index**

The S&P/BMV Sovereign MBONOS 3–5 Year Bond Index is designed to measure the performance of the Mexican fixed income, nominal rate market. Constituents must be Mexican peso-denominated government securities with a maturity between three and five years.

### **S&P/BMV Government MBONOS 5–10 Year Bond Index**

The S&P/BMV Government MBONOS 5–10 Year Bond Index is designed to measure the performance of the Mexican fixed income, nominal rate market. Constituents must be Mexican peso-denominated government securities with a maturity between five and ten years.

### **S&P/BMV Sovereign MBONOS 5–10 Year Bond Index**

The S&P/BMV Sovereign MBONOS 5–10 Year Bond Index is designed to measure the performance of the Mexican fixed income, nominal rate market. Constituents must be Mexican peso-denominated government securities with a maturity between five and ten years.

### **S&P/BMV Sovereign 10–20 Year MBONOS Bond Index**

The S&P/BMV Sovereign 10–20 Year MBONOS Bond Index is designed to measure the performance of the Mexican fixed income, nominal rate market. Constituents must be Mexican peso-denominated government securities with a maturity between 10 and 20 years.

### **S&P/BMV Sovereign MBONOS 20+ Year Bond Index**

The S&P/BMV Sovereign MBONOS 20+ Year Bond Index is designed to measure the performance of the Mexican fixed income, nominal rate market. Constituents must be Mexican peso-denominated government securities with a maturity greater than 20 years.

### **S&P/BMV Sovereign MBONOS 600–1500 Day Bond Index**

The S&P/BMV Sovereign MBONOS 600–1500 Day Bond Index is designed to measure the performance of the Mexican fixed income, nominal rate market. Constituents must be Mexican peso-denominated government securities with a maturity between 600 and 1,500 days.

### **S&P/BMV Sovereign MBONOS 1500+ Day Bond Index**

The S&P/BMV Sovereign MBONOS 1500+ Day Bond Index is designed to measure the performance of the Mexican fixed income, nominal rate market. Constituents must be Mexican peso-denominated government securities with a maturity greater than or equal to 1,500 days.

### **S&P/BMV Mexico Sovereign Inflation-Linked Bond Index**

The S&P/BMV Mexico Sovereign Inflation-Linked Bond Index is designed to measure the performance of the Mexican fixed income, real rate market. Constituents must be Mexican government securities with a maturity greater than one month and denominated in Inflation Index Investment Units (Unidades de Inversion or UDI).

### **S&P/BMV Government Inflation-Linked UDIBONOS 1+ Year Bond Index**

The S&P/BMV Government Inflation-Linked UDIBONOS 1+ Year Bond Index is designed to measure the performance of the Mexican fixed income, real rate market. Constituents must be Mexican government securities with a maturity greater than one year and denominated in Inflation Index Investment Units (Unidades de Inversion or UDI).

### **S&P/BMV Sovereign UDIBONOS 1–3 Year Bond Index**

The S&P/BMV Sovereign UDIBONOS 1–3 Year Bond Index is designed to measure the performance of the Mexican fixed income, real rate market. Constituents must be Mexican government securities with a maturity between one and three years and denominated in Inflation Index Investment Units (Unidades de Inversion or UDI).

### **S&P/BMV Sovereign UDIBONOS 3–5 Year Bond Index**

The S&P/BMV Sovereign UDIBONOS 3–5 Year Bond Index is designed to measure the performance of the Mexican fixed income, real rate market. Constituents must be Mexican government securities with a maturity between three and five years and denominated in Inflation Index Investment Units (Unidades de Inversion or UDI).

### **S&P/BMV Sovereign UDIBONOS 5–10 Year Bond Index**

The S&P/BMV Sovereign UDIBONOS 5–10 Year Bond Index is designed to measure the performance of the Mexican fixed income, real rate market. Constituents must be Mexican government securities with a maturity between five and ten years and denominated in Inflation Index Investment Units (Unidades de Inversion or UDI).

### **S&P/BMV Sovereign UDIBONOS 10–20 Year Bond Index**

The S&P/BMV Sovereign UDIBONOS 10–20 Year Bond Index is designed to measure the performance of the Mexican fixed income, real rate market. Constituents must be Mexican government securities with a maturity between 10 and 20 years and denominated in Inflation Index Investment Units (Unidades de Inversion or UDI).

### **S&P/BMV Sovereign UDIBONOS 20+ Year Bond Index**

The S&P/BMV Sovereign UDIBONOS 20+ Year Bond Index is designed to measure the performance of the Mexican fixed income, real rate market. Constituents must be Mexican government securities with a maturity greater than 20 years and denominated in Inflation Index Investment Units (Unidades de Inversion or UDI).

### **S&P/BMV Sovereign International UMS Bond Index**

The S&P/BMV Sovereign International UMS Bond Index is designed to measure the performance of the Mexican fixed income market. Constituents must be Mexican peso-denominated government securities issued outside of Mexico with a maturity greater than one year.

### **S&P/BMV Government International UMS 1+ Year Bond Index**

The S&P/BMV Government International UMS 1+ Year Bond Index is designed to measure the performance of the Mexican fixed income market. Constituents must be Mexican peso-denominated government securities issued outside of Mexico with a maturity greater than one year.

### **S&P/BMV Sovereign International UMS Bond Index (USD)**

The S&P/BMV Sovereign International UMS Bond Index (USD) is designed to measure the performance of the Mexican fixed income market. Constituents must be U.S. dollar-denominated Mexican government securities issued outside of Mexico with a maturity greater than one year.

### **S&P/BMV Sovereign International UMS US-Issued Bond Index (USD)**

The S&P/BMV Sovereign International UMS US-Issued Bond Index (USD) is designed to measure the performance of the Mexican fixed income market. Constituents must be U.S. dollar-denominated Mexican government securities issued outside of Mexico with a maturity greater than one year.

### **S&P/BMV Sovereign International UMS 1–5 Year Bond Index (USD)**

The S&P/BMV Sovereign International UMS 1–5 Year Bond Index (USD) is designed to measure the performance of the Mexican fixed income market. Constituents must be U.S. dollar-denominated Mexican government securities issued outside of Mexico with a maturity between one and five years.

### **S&P/BMV Sovereign International UMS 5–10 Year Bond Index (USD)**

The S&P/BMV Sovereign International UMS 5–10 Year Bond Index (USD) is designed to measure the performance of the Mexican fixed income market. Constituents must be U.S. dollar-denominated Mexican government securities issued outside of Mexico with a maturity between five and ten years.

### **S&P/BMV Sovereign International UMS 10–20 Year Bond Index (USD)**

The S&P/BMV Sovereign International UMS 10–20 Year Bond Index (USD) is designed to measure the performance of the Mexican fixed income market. Constituents must be U.S. dollar-denominated Mexican government securities issued outside of Mexico with a maturity between 10 to 20 years.

### **S&P/BMV Sovereign International UMS 20+ Year Bond Index (USD)**

The S&P/BMV Sovereign International UMS 20+ Year Bond Index (USD) is designed to measure the performance of the Mexican fixed income market. Constituents must be U.S. dollar-denominated Mexican government securities issued outside of Mexico with a maturity greater than 20 years.

### **S&P/BMV Sovereign Fixed Rate Bond Index**

The S&P/BMV Sovereign Fixed Rate Bond Index is designed to measure the performance of the Mexican fixed income market. Constituents must be Mexican peso-denominated, fixed-rate government coupon bonds with a maturity greater than seven days.

### **S&P/BMV Sovereign Fixed Rate 93–184 Day Bond Index**

The S&P/BMV Sovereign Fixed Rate 93–184 Day Bond Index is designed to measure the performance of the Mexican fixed income market. Constituents must be Mexican peso-denominated, fixed-rate government coupon bonds with a maturity between 93 and 184 days.

### **S&P/BMV Sovereign Fixed Rate 185–365 Day Bond Index**

The S&P/BMV Sovereign Fixed Rate 185–365 Day Bond Index is designed to measure the performance of the Mexican fixed income market. Constituents must be Mexican peso-denominated, fixed-rate government coupon bonds with a maturity between 185 and 365 days.

### **S&P/BMV Sovereign Floating Rate Bond Index**

The S&P/BMV Sovereign Floating Rate Bond Index is designed to measure the performance of the Mexican fixed income market. Constituents must be Mexican peso-denominated, floating-rate government coupon bonds with a maturity greater than seven days.

### **S&P/BMV Sovereign Floating Rate 0–1 Year Bond Index**

The S&P/BMV Sovereign Floating Rate 0–1 Year Bond Index is designed to measure the performance of the Mexican fixed income market. Constituents must be Mexican peso-denominated, floating-rate government coupon bonds with a maturity between 7 and 366 days.

### **S&P/BMV Sovereign BONDES Bond Index**

The S&P/BMV Sovereign BONDES Bond Index seeks to track the performance of Mexican peso-denominated floating rate sovereign debt (BONDES and BONDES) publicly issued by the government of Mexico in its domestic market.

### **S&P/BMV Sovereign BONDES Bond Index**

The S&P/BMV Sovereign BONDES Bond Index seeks to track the performance of Mexican peso-denominated floating rate sovereign debt (BONDES) publicly issued by the government of Mexico in its domestic market.

### **S&P/BMV Sovereign BONDES Bond Index**

The S&P/BMV Sovereign BONDES Bond Index is designed to measure the performance of the BONDES instruments. Constituents must be Mexican peso-denominated, floating-rate government coupon bonds with a maturity greater than seven days and the coupon paid every 28 days. The coupon rate is the Bank Funding rate.

### **S&P/BMV Sovereign BONDES 0–1 Year Bond Index**

The S&P/BMV Sovereign BONDES 0–1 Year Bond Index is designed to measure the performance of the BONDES instruments. Constituents must be Mexican peso-denominated, floating-rate government coupon bonds with a maturity of up to a year and the coupon paid every 28 days. The coupon rate is the Bank Funding rate.

### **S&P/BMV Sovereign BONDES 1–3 Year Bond Index**

The S&P/BMV Sovereign BONDES 1–3 Year Bond Index is designed to measure the performance of the BONDES instruments. Constituents must be Mexican peso-denominated, floating-rate government coupon bonds with a maturity ranging from one-three years and the coupon paid every 28 days. The coupon rate is the Bank Funding rate.

### **S&P/BMV Sovereign BONDES 3+ Year Bond Index**

The S&P/BMV Sovereign BONDES 3+ Year Bond Index is designed to measure the performance of the BONDES instruments. Constituents must be Mexican peso-denominated, floating-rate government coupon bonds with a maturity of more than three years and the coupon paid every 28 days. The coupon rate is the Bank Funding rate.

### **S&P/BMV Sovereign BPAG28 Bond Index**

The S&P/BMV Sovereign BPAG28 Bond Index is designed to measure the performance of the BPAG28 instruments. Constituents must be Mexican peso-denominated, floating-rate government coupon bonds with a maturity greater than seven days and the coupon paid every 28 days. The coupon rate is the greater of 28 days CETES yield and Government Funding Rate.

### **S&P/BMV Sovereign BPAG91 Bond Index**

The S&P/BMV Sovereign BPAG91 Bond Index is designed to measure the performance of the BPAG91 instruments. Constituents must be Mexican peso-denominated, floating-rate government coupon bonds with a maturity greater than seven days and the coupon paid every 91 days. The coupon rate is the greater of 91 days CETES yield and Government Funding Rate.

### **S&P/BMV Sovereign BPA182 Bond Index**

The S&P/BMV Sovereign BPA182 Bond Index is designed to measure the performance of the BPA182 instruments. Constituents must be Mexican peso-denominated, floating-rate government coupon bonds with a maturity greater than seven days and the coupon paid every 182 days. The coupon rate is the greater of 182 days CETES yield and Government Funding Rate.

### **S&P/BMV Sovereign Real Rate Bond Index**

The S&P/BMV Sovereign Real Rate Bond Index is designed to measure the performance of the Mexican fixed income market. Constituents must be Mexican real-rate government coupon bonds with a maturity greater than seven days and denominated in Inflation Index Investment Units (Unidades de Inversion or UDI).

### **S&P/BMV Quasi-Sovereign Floating Rate Bond Index**

The S&P/BMV Quasi-Sovereign Floating Rate Bond Index is designed to measure the performance of the quasi-sovereign bond market. Constituents must be Mexican peso-denominated, quasi-sovereign, floating-rate bonds with a maturity greater than one month.

### **S&P/BMV Quasi-Sovereign Fixed Rate Bond Index**

The S&P/BMV Quasi-Sovereign Fixed Rate Bond Index is designed to measure the performance of the quasi-sovereign bond market. Constituents must be Mexican peso-denominated, quasi-sovereign, fixed-rate bonds with a maturity greater than one month.

### **S&P/BMV Quasi-Sovereign Inflation-Linked Bond Index**

The S&P/BMV Quasi-Sovereign Inflation-Linked Bond Index is designed to measure the performance of the quasi-sovereign bond market. Constituents must be quasi-sovereign, real-rate bonds with a maturity greater than one month and denominated in Inflation Index Investment Units (Unidades de Inversion or UDI).

### **S&P/BMV Quasi-Sovereign & Bank Floating Rate Bond Index**

The S&P/BMV Quasi-Sovereign & Bank Floating Rate Bond Index is designed to measure the performance of the quasi-sovereign and development bank floating-rate bond market. Constituents must be Mexican peso-denominated, quasi-sovereign bonds with a maturity between one and three years.

### **S&P/BMV CEDEVIS Bond Index**

The S&P/BMV CEDEVIS Bond Index is designed to measure the performance of the inflation-linked, asset-backed securities in the Mexican fixed income market. Constituents must be quasi-sovereign CEDEVIS and CDVITOT bonds (the latter must only be senior bonds) with a maturity greater than one month and denominated in Inflation Index Investment Units (Unidades de Inversion or UDI).

### **S&P/BMV TFOVIS Bond Index**

The S&P/BMV TFOVIS Bond Index is designed to measure the performance of the inflation-linked, asset-backed securities in the Mexican fixed income market. Constituents must be quasi-sovereign TFOVIS and TFOVICB bonds with a maturity greater than one month and denominated in Inflation Index Investment Units (Unidades de Inversion or UDI).

### **S&P/BMV Corporate 7–365 Day Index**

The S&P/BMV Corporate 7–365 Day Index is designed to measure the performance of Mexican corporate bonds. Constituents must be Mexican peso-denominated corporate bonds with a maturity between 7 and 365 days.

### **S&P/BMV Corporate 1–5 Year Duration Bond Index**

The S&P/BMV Corporate 1–5 Year Duration Bond Index is designed to measure the performance of Mexican corporate bonds. Constituents must be Mexican peso-denominated corporate bonds with duration between one and five years.

### **S&P/BMV Corporate 5–10 Year Duration Bond Index**

The S&P/BMV Corporate 5–10 Year Duration Bond Index is designed to measure the performance of Mexican corporate bonds. Constituents must be Mexican peso-denominated corporate bonds with duration between five and ten years.

### **S&P/BMV Corporate 10+ Year Duration Bond Index**

The S&P/BMV Corporate 10+ Year Duration Bond Index is designed to measure the performance of Mexican corporate bonds. Constituents must be Mexican peso-denominated corporate bonds with duration greater than 10 years.

### **S&P/BMV Corporate AAA Rated Bond Index**

The S&P/BMV Corporate AAA Rated Bond Index is designed to measure the performance of Mexican corporate bonds. Constituents must be Mexican peso-denominated, AAA-rated corporate bonds with a maturity greater than one month.

### **S&P/BMV Corporate AA Rated Bond Index**

The S&P/BMV Corporate AA Rated Bond Index is designed to measure the performance of Mexican corporate bonds. Constituents must be Mexican peso-denominated, AA-rated corporate bonds with a maturity greater than one month.

### **S&P/BMV Corporate A Rated Bond Index**

The S&P/BMV Corporate A Rated Bond Index is designed to measure the performance of Mexican corporate bonds. Constituents must be Mexican peso-denominated, A-rated corporate bonds with a maturity greater than one month.

### **S&P/BMV Corporate Fixed Coupon Bond Index**

The S&P/BMV Corporate Fixed Coupon Bond Index is designed to measure the performance of Mexican corporate bonds. Constituents must be Mexican peso-denominated corporate bonds with a fixed coupon rate and a maturity greater than one month.

### **S&P/BMV Corporate Fixed Coupon AAA Rated Bond Index**

The S&P/BMV Corporate Fixed Coupon AAA Rated Bond Index is designed to measure the performance of Mexican corporate bonds. Constituents must be Mexican peso-denominated, AAA-rated corporate bonds with a fixed coupon rate and a maturity greater than one month.

### **S&P/BMV Corporate Fixed Coupon AA Rated Bond Index**

The S&P/BMV Corporate Fixed Coupon AA Rated Bond Index is designed to measure the performance of Mexican corporate bonds. Constituents must be Mexican peso-denominated, AA-rated corporate bonds with a fixed coupon rate and a maturity greater than one month.

### **S&P/BMV Corporate Inflation-Linked Coupon Bond Index**

The S&P/BMV Corporate Inflation-Linked Coupon Bond Index is designed to measure the performance of Mexican corporate bonds. Constituents must be corporate bonds with a fixed coupon rate, a maturity greater than one month, and denominated in Inflation Index Investment Units (Unidades de Inversion or UDI).

### **S&P/BMV Corporate Inflation-Linked Coupon AAA Rated Bond Index**

The S&P/BMV Corporate Inflation-Linked Coupon AAA Rated Bond Index is designed to measure the performance of Mexican corporate bonds. Constituents must be AAA-rated corporate bonds with a fixed coupon rate, a maturity greater than one month, and denominated in Inflation Index Investment Units (Unidades de Inversion or UDI).

### **S&P/BMV Sovereign International UMS 5–10 Year Target Maturity 30% Capped Bond Index**

The S&P/BMV Sovereign International UMS 5–10 Year Target Maturity 30% Capped Bond Index is designed to measure the performance of the UMS Mexican fixed income market. Constituents must be Mexican government securities issued outside of Mexico in U.S. dollars, with maturities between 5 and 10 years.

### **S&P/BMV Corporate Inflation-Linked Coupon AA Rated Bond Index**

The S&P/BMV Corporate Inflation-Linked Coupon AA Rated Bond Index is designed to measure the performance of Mexican corporate bonds. Constituents must be AA-rated corporate bonds with a fixed coupon rate, a maturity greater than one month, and denominated in Inflation Index Investment Units (Unidades de Inversion or UDI).

### **S&P/BMV Corporate Variable Coupon Bond Index**

The S&P/BMV Corporate Variable Coupon Bond Index is designed to measure the performance of Mexican corporate bonds. Constituents must be Mexican peso-denominated, corporate bonds with a variable coupon rate and a maturity greater than one month.

### **S&P/BMV Corporate Variable Coupon AAA Rated Bond Index**

The S&P/BMV Corporate Variable Coupon AAA Rated Bond Index is designed to measure the performance of Mexican corporate bonds. Constituents must be Mexican peso-denominated, AAA-rated corporate bonds with a variable coupon rate and a maturity greater than one month.

**S&P/BMV Corporate Variable Coupon AA Rated Bond Index**

The S&P/BMV Corporate Variable Coupon AA Rated Bond Index is designed to measure the performance of Mexican corporate bonds. Constituents must be Mexican peso-denominated, AA-rated corporate bonds with a variable coupon rate and a maturity greater than one month.

**S&P/BMV Corporate Eurobonos Bond Index**

The S&P/BMV Corporate Eurobonos Bond Index is designed to measure the performance of Mexican corporate bonds issued outside of Mexico.

**S&P/BMV Corporate Eurobonos 1–3 Year Bond Index**

The S&P/BMV Corporate Eurobonos 1–3 Year Bond Index is designed to measure the performance of Mexican corporate bonds issued outside of Mexico with maturities between one and three years.

**S&P/BMV Corporate Eurobonos 3–5 Year Bond Index**

The S&P/BMV Corporate Eurobonos 3–5 Year Bond Index is designed to measure the performance of Mexican corporate bonds issued outside of Mexico with maturities between three and five years.

**S&P/BMV Corporate Eurobonos 5–10 Year Bond Index**

The S&P/BMV Corporate Eurobonos 5–10 Year Bond Index is designed to measure the performance of Mexican corporate bonds issued outside of Mexico with maturities between five and ten years.

**S&P/BMV Corporate Eurobonos 10+ Year Bond Index**

The S&P/BMV Corporate Eurobonos 10+ Year Bond Index is designed to measure the performance of Mexican corporate bonds issued outside of Mexico with maturities greater than 10 years.

**S&P/BMV Corporate Eurobonos Spot Bond Index**

The S&P/BMV Corporate Eurobonos Spot Bond Index is designed to measure the performance of Mexican corporate bonds issued outside of Mexico converted to pesos using the spot rate.

**S&P/BMV Corporate Eurobonos Spot 1–3 Year Bond Index**

The S&P/BMV Corporate Eurobonos Spot 1–3 Year Bond Index is designed to measure the performance of Mexican corporate bonds issued outside of Mexico with maturities between one and three years converted to pesos using the spot rate.

**S&P/BMV Corporate Eurobonos Spot 3–5 Year Bond Index**

The S&P/BMV Corporate Eurobonos Spot 3–5 Year Bond Index is designed to measure the performance of Mexican corporate bonds issued outside of Mexico with maturities between three and five years converted to pesos using the spot rate.

**S&P/BMV Corporate Eurobonos Spot 5–10 Year Bond Index**

The S&P/BMV Corporate Eurobonos Spot 5–10 Year Bond Index is designed to measure the performance of Mexican corporate bonds issued outside of Mexico with maturities between five and ten years converted to pesos using the spot rate.

**S&P/BMV Corporate Eurobonos Spot 10+ Year Bond Index**

The S&P/BMV Corporate Eurobonos Spot 10+ Year Bond Index is designed to measure the performance of Mexican corporate bonds issued outside of Mexico with maturities greater than ten years converted to pesos using the spot rate.

**S&P/BMV Corporate ABS Bond Index**

The S&P/BMV Corporate ABS Bond Index is designed to measure the performance of Mexican corporate asset-backed securities (ABS) issued by a Trust (Tradeable Certificates “Certificados Bursátiles” as defined by the Mexican Exchange Act “Ley del Mercado de Valores” Art. 62-II), with a maturity date greater than three months, a minimum par amount outstanding of MXN 250,000,000, a fixed or floating nominal coupon rate, and a minimum credit rating of A- or its equivalent.

**S&P/BMV Bank Funding Over-Night Rate Index**

The S&P/BMV Bank Funding Over-Night Rate Index is designed to measure the Mexican bank funding rate and is denominated in Mexican pesos.

**S&P/BMV Sovereign Funding Rate Bond Index**

The S&P/BMV Sovereign Funding Rate Bond Index is designed to measure the Mexican government funding rate and is denominated in Mexican pesos.

**S&P/BMV FDTR Rate Index**

The S&P/BMV FDTR Rate Index is designed to measure the Federal Funds Target Rate upper bound in the U.S. and is denominated in Mexican pesos.

**S&P/BMV 28 Day Interbank Interest Rate Balance Index**

The S&P/BMV 28 Day Interbank Interest Rate Balance Index is designed to measure the 28 day TIE rate and is denominated in Mexican pesos.

**S&P/BMV Promissory Note Bond Index**

The S&P/BMV Promissory Note Bond Index is designed to measure the performance of Mexican banking notes. Constituents must be Mexican peso-denominated, bank-issued promissory notes with a maturity greater than or equal to 31 days.

**S&P/BMV Promissory Note 70–91 Day Bond Index**

The S&P/BMV Promissory Note 70–91 Day Bond Index is designed to measure the performance of Mexican banking notes. Constituents must be Mexican peso-denominated, bank-issued promissory notes with a maturity between 70 and 91 days.



### **S&P/BMV Promissory Note 0–1 Year Bond Index**

The S&P/BMV Promissory Note 0–1 Year Bond Index is designed to measure the performance of Mexican banking notes. Constituents must be Mexican peso-denominated, bank-issued promissory notes with a maturity between 1 and 12 months.

### **S&P/BMV Promissory Note 28 Day Rate Index**

The S&P/BMV Promissory Note 28 Day Rate Index is designed to measure the rate of Mexican banking notes with a maturity of 28 days and is denominated in Mexican pesos.

### **S&P/BMV Promissory Note 91 Day Rate Index**

The S&P/BMV Promissory Note 91 Day Rate Index is designed to measure the rate of Mexican banking notes with a maturity of 91 days and is denominated in Mexican pesos.

## **Peru**

### **S&P Peru Sovereign Inflation-Linked Bond Index**

The S&P Peru Sovereign Inflation-Linked Bond Index is designed to measure the performance of Peruvian nuevo sol-denominated, inflation-linked securities publicly issued by the Peruvian government for the domestic market.

### **S&P Peru Sovereign Bond Index**

The S&P Peru Sovereign Bond Index is designed to track the performance of local currency-denominated sovereign bonds from Peru.

### **S&P/BVL Peru Sovereign Bond LargeCap 13+ Month Index**

The S&P/BVL Peru Sovereign Bond LargeCap 13+ Month Index seeks to track the performance of local currency-denominated sovereign debt publicly issued by the government of Peru in its domestic market, with maturities of 13 months or more.

### **S&P Peru Sovereign Bond 1+ Year Index**

The S&P Peru Sovereign Bond 1+ Year Index is designed to track the performance of local currency-denominated sovereign bonds from Peru with maturities of one or more years.

### **S&P Peru Sovereign Bond 0–1 Year Index**

The S&P Peru Sovereign Bond 0–1 Year Index is designed to track the performance of local currency-denominated sovereign bonds from Peru with maturities of up to one year.

### **S&P Peru Sovereign Bond 1–3 Year Index**

The S&P Peru Sovereign Bond 1–3 Year Index is designed to track the performance of local currency-denominated sovereign bonds from Peru with maturities between one and three years.

### **S&P Peru Sovereign Bond 1–5 Year Index**

The S&P Peru Sovereign Bond 1–5 Year Index is designed to track the performance of local currency-denominated sovereign bonds from Peru with maturities between one and five years.

### **S&P Peru Sovereign Bond 3–5 Year Index**

The S&P Peru Sovereign Bond 3–5 Year Index is designed to track the performance of local currency-denominated sovereign bonds from Peru with maturities between three and five years.

### **S&P Peru Sovereign Bond 5–7 Year Index**

The S&P Peru Sovereign Bond 5–7 Year Index is designed to track the performance of local currency-denominated sovereign bonds from Peru with maturities between five and seven years.

### **S&P Peru Sovereign Bond 5–10 Year Index**

The S&P Peru Sovereign Bond 5–10 Year Index is designed to track the performance of local currency-denominated sovereign bonds from Peru with maturities between five and ten years.

### **S&P Peru Sovereign Bond 7–10 Year Index**

The S&P Peru Sovereign Bond 7–10 Year Index is designed to track the performance of local currency-denominated sovereign bonds from Peru with maturities between seven and ten years.

### **S&P Peru Sovereign Bond 10+ Year Index**

The S&P Peru Sovereign Bond 10+ Year Index is designed to track the performance of local currency-denominated sovereign bonds from Peru with maturities of ten or more years.

## About S&P Dow Jones Indices

At S&P Dow Jones Indices, we provide iconic and innovative index solutions backed by unparalleled expertise across the asset-class spectrum. By bringing transparency to the global capital markets, we empower investors everywhere to make decisions with conviction. We're the largest global resource for index-based concepts, data and research, and home to iconic financial market indicators, such as the S&P 500® and the Dow Jones Industrial Average®. More assets are invested in products based upon our indices than any other index provider in the world. With over USD 10.1 trillion in passively managed assets linked to our indices and over USD 12.7 trillion benchmarked to our indices, our solutions are widely considered essential in tracking market performance, evaluating portfolios and developing investment strategies.

S&P Dow Jones Indices is a division of S&P Global (NYSE: SPGI). S&P Global is the world's foremost provider of credit ratings, benchmarks, analytics and workflow solutions in the global capital, commodity and automotive markets. With every one of our offerings, we help many of the world's leading organizations navigate the economic landscape so they can plan for tomorrow, today. For more information, visit [www.spglobal.com/spdji](http://www.spglobal.com/spdji).

## CONTACT US

<b>U.S.</b> +1-877-325-5415	<b>Japan</b> +81 3-4550-8564
<b>EMEA</b> +44-20-7176-8888	<b>Australia</b> +61 2-9255-9802
<b>UAE</b> +971(0)4-371-7131	<b>Latin America</b> +52 55-1037-5290
<b>Asia Pacific</b> +86-10-6569-2770	<b>South Africa</b> +27-11214-1994
<b>India</b> +91-22-2272-5312	

© 2023 S&P Dow Jones Indices. All rights reserved. Redistribution or reproduction in whole or in part are prohibited without written permission of S&P Dow Jones Indices LLC. S&P, S&P 500, SPX, SPY, The 500, US500, US 30, S&P 100, S&P COMPOSITE 1500, S&P 400, S&P MIDCAP 400, S&P 600, S&P SMALLCAP 600, S&P GIVI, GLOBAL TITANS, DIVIDEND ARISTOCRATS, Select Sector, S&P MAESTRO, S&P PRISM, S&P STRIDE, GICS, SPIVA, SPDR, INDEXOLOGY, iTraxx, iBoxx, ABX, ADBI, CDX, CMBX, LCDX, MBX, MCDX, PRIMEX, TABX, HHPI, IRXX, I-SYND, SOVX, CRITS, CRITR are registered trademarks of S&P Global, Inc. ("S&P Global") or its affiliates; DOW JONES is a registered trademark of Dow Jones Trademark Holdings LLC ("Dow Jones"); and these trademarks have been licensed for use by S&P Dow Jones Indices LLC (or S&P DJI). S&P Dow Jones Indices LLC, Dow Jones, S&P Global and their respective affiliates (collectively, "S&P Dow Jones Indices") makes no representation or warranty, express or implied, as to the ability of any index to accurately represent the asset class or market sector that it purports to represent and S&P Dow Jones Indices and its third party licensors shall have no liability for any errors, omissions, or interruptions of any index or the data included therein. All data and information is provided by S&P DJI "as is". Past performance is not an indication or guarantee of future results. Please see the Performance Disclosure at [www.spglobal.com/spdji/en/disclaimers/#performance-disclosure](http://www.spglobal.com/spdji/en/disclaimers/#performance-disclosure) for more information regarding the inherent limitations associated with back-tested and/or hypothetical performance. This document does not constitute an offer of any services. Except for certain custom index calculation services, all information provided by S&P Dow Jones Indices is general in nature and not tailored to the needs of any person, entity or group of persons. S&P Dow Jones Indices receives compensation in connection with licensing its indices to third parties and providing custom calculation services. It is not possible to invest directly in an index. Exposure to an asset class represented by an index may be available through investable instruments offered by third parties that are based on that index. S&P Dow Jones Indices does not sponsor, endorse, sell, promote or manage any investment fund or other investment product or vehicle that seeks to provide an investment return based on the performance of any Index. S&P Dow Jones Indices LLC is not an investment adviser, commodity trading advisor or tax advisor. S&P Dow Jones Indices makes no representation regarding the advisability of investing in any such investment fund or other investment product or vehicle. S&P Dow Jones Indices keeps certain activities of its business units separate from each other in order to preserve the independence and objectivity of their respective activities. As a result, certain functions of S&P Dow Jones Indices may have information that is not available to other business units. For more information on any of our indices, please visit [www.spglobal.com/spdji](http://www.spglobal.com/spdji).

[spglobal.com/spdji](http://spglobal.com/spdji)