



Fixed Income Indexes

VettaFi Emerging Market Local Currency America Sovereign Bond Index Family (EMLC America)

Argentina (EMAR)

Brazil (EMBR)

Chile (EMCL)

Colombia (EMCO)

Mexico (EMMX)

Peru (EMPE)

Table of Contents

Introduction	3
Index Objective	3
Highlights	3
Dates	3
Supporting Documents	3
Index Construction	3
Universe	4
Constituent Selection	4
Bond Pricing	4
Constituent Weightings	5
Index Maintenance	5
Rebalancing and Reconstitution	5
Corporate Actions	5
Index Information	5
Index Calculation.....	5
Index Governance	5
Index Policies	6
Contact Information.....	6
Disclaimer.....	6

Introduction

Index Objective

The VettaFi Emerging Market Local Currency America Sovereign Bond Index (Formerly a part of Credit Suisse's Emerging Market Local Currency Sovereign Bond Index – CSEMLC, launched in January 2011) provides exposure to a portfolio of emerging market sovereign debt obligations. The portfolio represents a benchmark with the characteristics, pricing and total return performance of the EM local currency sovereign debt universe.

Highlights

EMLC America Sovereign Index has historical data dating back to January 2010. Bonds from 6 emerging market America countries are eligible for inclusion in the index. Securities for inclusion are subsequently selected according to a fully transparent set of rule-based inclusion criteria regarding issue size, bond type, maturity and liquidity.

Bond pricing and analytics are sourced from ICE Data Services (Intercontinental Exchange).

Rebalancing

Index compositions are updated once a month on the last business day of the previous month and take effect on the first business day of the month. This composition remains constant throughout the month.

Supporting Documents

This methodology is meant to be read in conjunction with supporting documents providing greater detail with respect to the policies, procedures and calculations described herein.

The list of the main supplemental documents for this methodology can be found in the Methodologies and Governance tabs on the [Index Resources](#) page as follows:

Supporting Documents
FI Index Maintenance Policy
Index Governance
Index Policies
Methodology Policies
Index Change and Consultation Policy

Index Construction

Universe

The universe consists of ARS/BRL/CLP/COP/MXP/PEP -denominated, fixed-rate sovereign bonds issued in the EM American countries – Argentina, Brazil, Chile, Colombia, Mexico and Peru.

Constituent Selection

The bond selection process consists of rule-based inclusion criteria, ensuring that only liquid bonds are included. Bonds that do not have reliable, consistent vendor pricing are excluded from the index

The following criteria apply to the EMLC America Sovereign Bond Index:

- Bonds must be issued by the Indonesia, South Korea, Malaysia, Philippines and Thailand government.
- Bonds must be denominated in their respective local currency (IDR/KRW/MYR/PHP/THB).
- The minimum outstanding public balance of a bond issue is equivalent to \$300 million USD at the time of rebalancing.
- Bonds must have at least one year remaining to maturity.
- New issues must settle prior to the first business day of the month to be eligible for inclusion in the index.
- Only Fixed Rate bonds are included.
- Bonds must have reliable, consistent pricing provided by ICE Data Services.

Bond Pricing

The index is calculated each trading day using bid pricing. Analytics, including accrued interest and yield calculations, are sourced from ICE Data Services (Intercontinental Exchange).

Constituent Weightings

Constituents are market-cap weighted. The market capitalization for each bond is calculated based on its outstanding amount, fixing price, and accrued interest.

Index Maintenance

Corporate Actions

Please refer to the Fixed Index Maintenance Policy document for information on Corporate Action processing.

Index Information

Index history availability, base dates and base values are shown in the table below.

Index	Base Date	Base Value	Price Index	Return	Total Index	Return
VettaFi EMLC Argentina Sovereign Index	2009-12-31	100	EMARTOPR		EMARTOTR	
VettaFi EMLC Brazil Sovereign Index	2009-12-31	100	EMBRTOPR		EMBRTOTR	
VettaFi EMLC Chile Sovereign Index	2009-12-31	100	EMCLTOPR		EMCLTOTR	
VettaFi EMLC Colombia Sovereign Index	2009-12-31	100	EMCOTOPR		EMCOTOTR	
VettaFi EMLC Mexico Sovereign Index	2009-12-31	100	EMMXTOPR		EMMXTOTR	
VettaFi EMLC Peru Sovereign Index	2009-12-31	100	EMPETOPR		EMPPETOTR	

Methodology Updates and Changes

Date	Version	Previous	New
April 2026	1.0.0	Index is launched	

Index Calculation

Please refer to the Fixed Income Index Maintenance Policy document for information on index calculations.

Index Governance

The index is governed and managed by a VettaFi Index Committee for the purpose of meeting the goals of the index. For more information, please refer to the Index Governance document.

Index Policies

Please refer to the Index Policies document for information regarding Announcements, Holiday Schedules, Unexpected Exchange Closures, and Recalculation Policy.

Contact Information

For any questions regarding an index, please contact: index.production@vettafi.com

Disclaimer

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