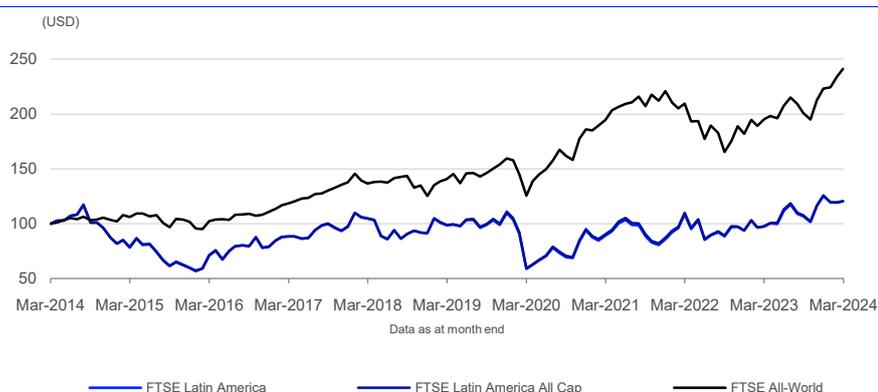


# FTSE Latin America Indices

Data as at: 29 March 2024

The FTSE Latin America Indices are part of a range of Indices designed to help Americas investors benchmark their investments. The Indices are derived from the FTSE Global Equity Index Series (GEIS), which covers 98% of the world's investable market capitalisation.

## 10-Year Performance - Total Return



## Performance and Volatility - Total Return

Index (USD)	Return %					Return pa %*		Volatility %**			
	3M	6M	YTD	12M	3YR	5YR	3YR	5YR	1YR	3YR	5YR
FTSE Latin America	-3.9	12.8	-3.9	23.5	35.0	22.2	10.5	4.1	18.0	24.4	32.2
FTSE Latin America All Cap	-4.1	12.3	-4.1	23.4	33.4	22.0	10.1	4.1	18.1	24.5	32.4
FTSE All-World	8.1	20.1	8.1	23.6	23.8	71.6	7.4	11.4	9.6	15.2	17.7

\* Compound annual returns measured over 3 and 5 years respectively

\*\* Volatility – 1YR based on 12 months daily data. 3YR based on weekly data (Wednesday to Wednesday). 5YR based on monthly data

## Year-on-Year Performance - Total Return

Index % (USD)	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
FTSE Latin America	-12.6	-31.4	31.6	23.0	-6.2	20.2	-14.3	-8.6	9.1	33.8
FTSE Latin America All Cap	-12.7	-31.6	31.8	24.0	-6.2	21.2	-14.3	-8.3	7.8	33.8
FTSE All-World	4.8	-1.7	8.6	24.6	-9.1	27.2	16.6	18.9	-17.7	22.6

## Top 10 Constituents - FTSE Latin America

Constituent	Country	ICB Sector	Net MCap (USDm)	Wgt %
Vale SA	Brazil	Industrial Metals and Mining	46,072	6.63
Petrobras PN	Brazil	Oil Gas and Coal	41,809	6.02
Itau Unibanco Holding SA	Brazil	Banks	33,366	4.80
Grupo Banorte O	Mexico	Banks	30,596	4.40
Petrobras ON	Brazil	Oil Gas and Coal	28,309	4.07
Femsa UBD	Mexico	Beverages	23,634	3.40
America Movil L	Mexico	Telecommunications Service Providers	21,197	3.05
Wal-Mart de Mexico S.A.B. de C.V.	Mexico	Retailers	20,756	2.99
Grupo Mexico	Mexico	Industrial Metals and Mining	18,630	2.68
Banco Bradesco S/A Pref.	Brazil	Banks	14,784	2.13
<b>Totals</b>			<b>279,154</b>	<b>40.18</b>

## FEATURES

### Coverage

Derived from the FTSE Global Equity Index Series (GEIS), which covers 98% of the world's investable market capitalisation.

### Objective

The indices are designed for use in the creation of index tracking funds, derivatives and as a performance benchmark.

### Investability

Stocks are selected and weighted to ensure that the index is investable.

### Liquidity

Stocks are screened to ensure that the index is tradable.

### Transparency

Index methodologies are freely available on the FTSE Russell website.

### Availability

The index is calculated based on price and total return methodologies, available end of day.

### Industry Classification Benchmark (ICB)

Index constituents are categorized in accordance with the Industry Classification Benchmark (ICB), the global standard for industry sector analysis.

## ICB Industry Breakdown

ICB Code	ICB Industry	FTSE Latin America			FTSE Latin America All Cap		
		No. of Cons	Net MCap (USDm)	Wgt %	No. of Cons	Net MCap (USDm)	Wgt %
10	Technology	1	2,529	0.36	3	3,152	0.42
15	Telecommunications	5	30,864	4.44	6	31,318	4.15
20	Health Care	4	10,390	1.50	10	13,276	1.76
30	Financials	26	172,363	24.81	33	177,441	23.50
35	Real Estate	8	16,199	2.33	30	34,271	4.54
40	Consumer Discretionary	15	53,455	7.69	41	64,749	8.57
45	Consumer Staples	19	87,398	12.58	30	92,309	12.22
50	Industrials	20	73,208	10.54	33	80,821	10.70
55	Basic Materials	16	100,431	14.46	19	101,372	13.43
60	Energy	8	96,838	13.94	12	100,617	13.33
65	Utilities	22	51,043	7.35	30	55,768	7.39
<b>Totals</b>		<b>144</b>	<b>694,720</b>	<b>100.00</b>	<b>247</b>	<b>755,094</b>	<b>100.00</b>

## Country Breakdown

Country	FTSE Latin America			FTSE Latin America All Cap		
	No. of Cons	Net MCap (USDm)	Wgt %	No. of Cons	Net MCap (USDm)	Wgt %
Brazil	82	419,170	60.34	165	464,978	61.58
Chile	21	40,959	5.90	31	45,220	5.99
Colombia	3	8,610	1.24	3	8,610	1.14
Mexico	38	225,980	32.53	48	236,286	31.29
<b>Totals</b>	<b>144</b>	<b>694,720</b>	<b>100.00</b>	<b>247</b>	<b>755,094</b>	<b>100.00</b>

## Index Characteristics

Attributes	FTSE Latin America	FTSE Latin America All Cap	FTSE All-World
Number of constituents	144	247	4292
Net MCap (USDm)	694,720	755,094	72,976,465
Dividend Yield %	7.11	6.96	1.92
Constituent Sizes (Net MCap USDm)			
Average	4,824	3,057	17,003
Largest	46,072	46,072	3,127,258
Smallest	121	67	22
Median	2,476	1,030	2,555
Weight of Largest Constituent (%)	6.63	6.10	4.29
Top 10 Holdings (% Index MCap)	40.18	36.97	19.11

## INFORMATION

## Index Universe

FTSE Global Equity Index Series

## Index Launch

30 June 2000

## Base Date

31 May 2000

## Base Value

200

## Investability Screen

Actual free-float applied and liquidity screened

## Index Calculation

End-of-day index available

## End-of-Day Distribution

Via FTP and email

## Currency

USD, GBP, JPY, EUR and Local

## Review Dates

Semi-annually in March and September

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