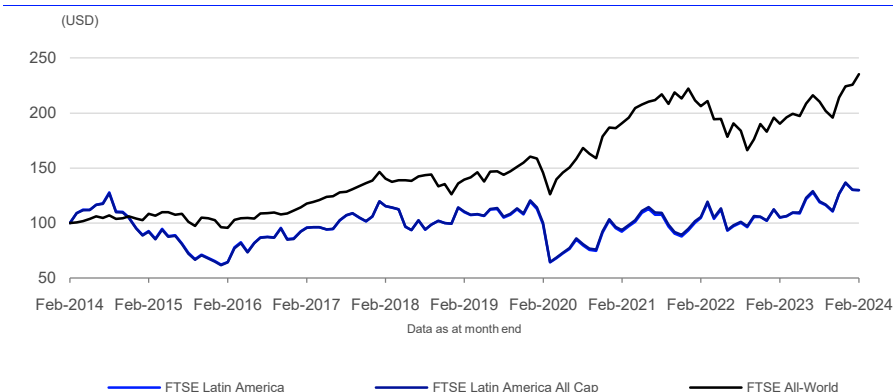


FTSE Latin America Indices

Data as at: 29 February 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	2.6	9.3	-4.8	23.6	40.8	18.1	12.1	3.4	18.8	24.5	32.2
FTSE Latin America All Cap	2.4	8.4	-5.1	23.5	38.9	17.7	11.6	3.3	18.8	24.6	32.4
FTSE All-World	9.9	11.8	4.9	23.6	23.5	68.6	7.3	11.0	10.1	15.3	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	51,115	7.34
Petrobras PN	Brazil	Oil Gas and Coal	45,253	6.50
Itau Unibanco Holding SA	Brazil	Banks	32,934	4.73
Petrobras ON	Brazil	Oil Gas and Coal	30,710	4.41
Grupo Banorte O	Mexico	Banks	29,773	4.28
Femsa UBD	Mexico	Beverages	22,719	3.26
America Movil L	Mexico	Telecommunications Service Providers	21,442	3.08
Wal-Mart de Mexico S.A.B. de C.V.	Mexico	Retailers	20,593	2.96
Grupo Mexico	Mexico	Industrial Metals and Mining	15,299	2.20
B3 SA	Brazil	Investment Banking and Brokerage Services	14,805	2.13
Totals			284,642	40.87

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

		FTSE Latin America			FTSE Latin America All Cap		
ICB Code	ICB Industry	No. of Cons	Net MCap (USDm)	Wgt %	No. of Cons	Net MCap (USDm)	Wgt %
10	Technology	1	2,755	0.40	3	3,157	0.42
15	Telecommunications	6	32,061	4.60	7	32,504	4.31
20	Health Care	4	10,535	1.51	10	13,786	1.83
30	Financials	28	172,270	24.74	35	176,980	23.49
35	Real Estate	8	16,124	2.32	30	32,422	4.30
40	Consumer Discretionary	16	52,259	7.50	42	63,557	8.44
45	Consumer Staples	19	86,346	12.40	30	91,304	12.12
50	Industrials	20	67,659	9.72	32	74,398	9.87
55	Basic Materials	16	100,151	14.38	19	101,079	13.42
60	Energy	8	102,537	14.72	12	106,019	14.07
65	Utilities	22	53,685	7.71	30	58,191	7.72
Totals		148	696,381	100.00	250	753,398	100.00

Country Breakdown

		FTSE Latin America			FTSE Latin America All Cap		
Country		No. of Cons	Net MCap (USDm)	Wgt %	No. of Cons	Net MCap (USDm)	Wgt %
Brazil		83	431,131	61.91	165	474,297	62.95
Chile		21	39,639	5.69	31	43,924	5.83
Colombia		5	11,133	1.60	5	11,133	1.48
Mexico		39	214,479	30.80	49	224,045	29.74
Totals		148	696,381	100.00	250	753,398	100.00

Index Characteristics

Attributes	FTSE Latin America	FTSE Latin America All Cap	FTSE All-World
Number of constituents	148	250	4294
Net MCap (USDm)	696,381	753,398	70,972,876
Dividend Yield %	6.89	6.77	1.97
Constituent Sizes (Net MCap USDm)			
Average	4,705	3,014	16,528
Largest	51,115	51,115	3,074,632
Smallest	123	85	20
Median	2,358	1,053	2,510
Weight of Largest Constituent (%)	7.34	6.78	4.33
Top 10 Holdings (% Index MCap)	40.87	37.78	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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