

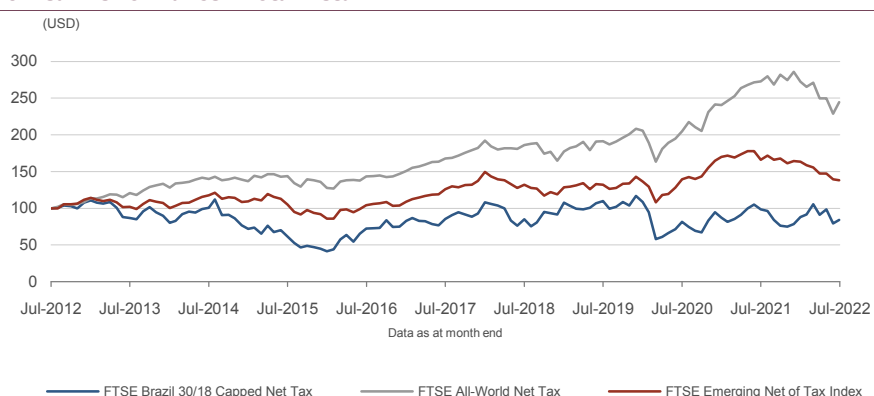
# FTSE Brazil 30/18 Capped Index

Data as at: 29 July 2022

FTSE Russell UCITS Capped Indexes are market-capitalization weighted indexes designed to limit concentration in any single security as part of the Undertakings for Collective Investment of Transferable Securities (UCITS) diversification requirements for European Union registered funds. The indexes are a subset of the FTSE Global Equity Index Series (GEIS), which covers 99% of the world's investable market capitalization.

The FTSE Brazil 30/18 Capped Index represents the performance of Brazilian large and mid capitalization stocks. Securities are weighted based on their free float-adjusted market capitalization and reviewed semi-annually. To limit over concentration in any single security, constituents are capped quarterly so the largest company's weight does not exceed 30% and any remaining company weight does not exceed 18%.

## 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 Brazil 30/18 Capped	-8.0	-4.6	7.2	-14.6	-23.0	-0.3	-8.3	-0.1	29.6	40.8	38.8
FTSE Brazil 30/18 Capped Net Tax	-8.1	-4.7	7.1	-14.8	-23.5	-1.6	-8.5	-0.3	29.6	40.8	38.8
FTSE All-World	-1.9	-9.9	-14.2	-10.0	29.6	49.2	9.0	8.3	16.2	20.4	16.5
FTSE All-World Net Tax	-2.0	-10.2	-14.5	-10.4	27.8	45.6	8.5	7.8	16.2	20.4	16.5
FTSE Emerging	-5.9	-15.1	-15.5	-16.3	5.7	11.7	1.9	2.2	18.0	20.9	16.6
FTSE Emerging Net of Tax Index	-6.1	-15.4	-15.7	-16.7	4.6	9.8	1.5	1.9	18.0	20.9	16.6

\* 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

## FEATURES

### Coverage

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

### Objective

The index is 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.

### Capping

To limit over concentration in any single security, constituents are capped quarterly so the largest company's weight does not exceed 30% and any remaining company weight does not exceed 18%.

### Transparency

The index uses a transparent, rules-based construction process. Index Methodologies are freely available on the FTSE Russell website.

### Availability

The index is calculated based on price and total return methodologies, both real time and end of day. Net of tax indexes are also available.

### Industry Classification Benchmark (ICB)

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

## Year-on-Year Performance - Total Return

Index % (USD)	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021
FTSE Brazil 30/18 Capped	0.9	-16.4	-14.4	-41.6	67.8	23.7	-0.7	28.0	-19.1	-16.8
FTSE Brazil 30/18 Capped Net Tax	0.9	-16.4	-14.6	-41.7	67.6	23.5	-1.1	27.6	-19.2	-17.0
FTSE All-World	17.1	23.3	4.8	-1.7	8.6	24.6	-9.1	27.2	16.6	18.9
FTSE All-World Net Tax	16.5	22.7	4.2	-2.2	8.0	24.0	-9.6	26.5	16.0	18.4
FTSE Emerging	17.9	-3.5	1.6	-15.2	13.5	32.5	-13.0	20.6	15.5	0.1
FTSE Emerging Net of Tax Index	17.6	-3.8	1.2	-15.5	13.1	32.1	-13.3	20.1	15.1	-0.2

## Return/Risk Ratio and Drawdown - Total Return

Index (USD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE Brazil 30/18 Capped	-0.6	-0.2	0.0	0.0	-32.1	-57.2	-57.2	-67.2
FTSE Brazil 30/18 Capped Net Tax	-0.6	-0.2	0.0	0.0	-32.1	-57.2	-57.2	-67.3
FTSE All-World	-0.6	0.4	0.5	0.7	-21.9	-33.7	-33.7	-33.7
FTSE All-World Net Tax	-0.7	0.4	0.5	0.7	-22.0	-33.7	-33.7	-33.7
FTSE Emerging	-0.9	0.1	0.1	0.2	-22.7	-33.4	-35.1	-35.7
FTSE Emerging Net of Tax Index	-1.0	0.1	0.1	0.2	-23.0	-33.4	-35.6	-36.0

Return/Risk Ratio – based on compound annual returns and volatility in Performance and Volatility table

Drawdown - based on daily data

## Top 10 Constituents

Constituent	ICB Sector	Net MCap (USDm)	Wgt %
Vale SA	Industrial Metals and Mining	54,932	14.33
Petrobras PN	Oil Gas and Coal	36,801	9.60
Petrobras ON	Oil Gas and Coal	26,321	6.86
Itau Unibanco Holding SA	Banks	21,909	5.71
Banco Bradesco S/A Pref.	Banks	17,438	4.55
B3 SA	Investment Banking and Brokerage Services	12,945	3.38
Ambev SA	Beverages	12,520	3.26
Centrais Eletricas Brasileiras S.A. Ord	Electricity	11,004	2.87
JBS S/A Ord	Food Producers	8,397	2.19
Localiza Rent a Car S.A.	Consumer Services	8,278	2.16
<b>Totals</b>		<b>210,545</b>	<b>54.91</b>

## ICB Industry Breakdown

ICB Code	ICB Industry	No. of Cons	Net MCap (USDm)	Wgt %
10	Technology	2	2,788	0.73
15	Telecommunications	2	5,726	1.49
20	Health Care	4	11,475	2.99
30	Financials	17	88,616	23.11
35	Real Estate	3	3,169	0.83
40	Consumer Discretionary	13	24,171	6.30
45	Consumer Staples	10	34,206	8.92
50	Industrials	9	19,468	5.08
55	Basic Materials	11	76,428	19.93
60	Energy	7	77,123	20.11
65	Utilities	17	40,298	10.51
<b>Totals</b>		<b>95</b>	<b>383,467</b>	<b>100.00</b>

## INFORMATION

## Index Universe

FTSE Global Equity Index Series

## Index Launch

22 February 2019

## Base Date

16 June 2000

## Base Value

1000

## Investability Screen

Actual free float applied and liquidity screened

## Index Calculation

Real-time and end-of-day index available

## End-of-Day Distribution

Via FTP and email

## Currency

USD, GBP, EUR, JPY, AUD, CNY, HKD, CAD

## Review Dates

Semi-annually in March and September

## Index Characteristics

Attributes	FTSE Brazil 30/18 Capped
Number of constituents	95
Net MCap (USDm)	383,467
Dividend Yield %	12.25
Constituent Sizes (Net MCap USDm)	
Average	4,036
Largest	54,932
Smallest	120
Median	1,757
Weight of Largest Constituent (%)	14.33
Top 10 Holdings (% Index MCap)	54.91

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