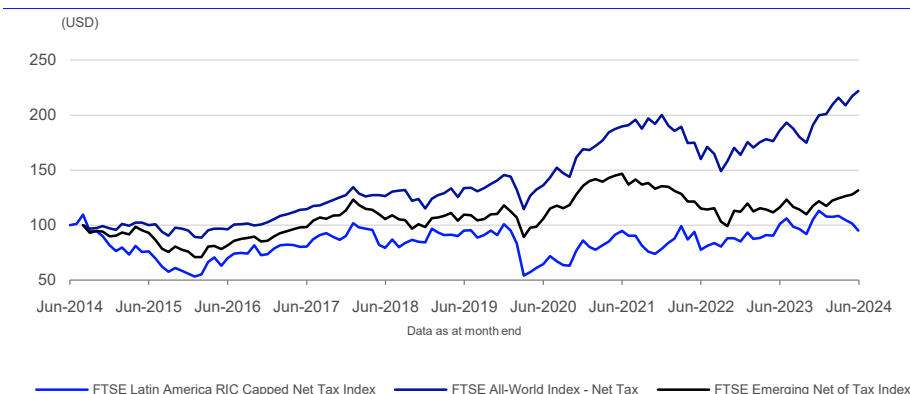


# FTSE Latin America RIC Capped Index

Data as at: 28 June 2024

The FTSE Global RIC Capped Indexes are market-capitalization weighted indexes designed to limit concentration in any single security to help users meet the Regulated Investment Company (RIC) concentration requirements for US registered funds. The FTSE Global RIC Capped Indexes are a subset of the FTSE Global Equity Index Series (GEIS), which covers 99% of the world's investable market capitalization. The FTSE Latin America RIC Capped Index represents the performance of Latin American 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 that no more than 20% of the index's weight may be allocated to a single constituent and the sum of the weights of all constituents representing more than 4.5% of the index should not exceed 48% of the total index weight.

## 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 RIC Capped Index	-12.3	-15.7	-15.7	-5.5	2.0	2.4	0.7	0.5	17.9	24.6	32.3
FTSE Latin America RIC Capped Net Tax Index	-12.5	-15.9	-15.9	-6.0	0.3	0.0	0.1	0.0	17.9	24.6	32.3
FTSE All-World Index - Net Tax	2.8	11.0	11.0	19.2	17.0	66.3	5.4	10.7	9.4	15.4	17.4
FTSE Emerging Net of Tax Index	5.7	8.2	8.2	13.5	-10.2	20.1	-3.5	3.7	11.7	15.7	17.9

\* 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 RIC Capped Index	-12.6	-31.4	31.6	23	-6.2	20.2	-14.3	-8.6	9.1	33.8
FTSE Latin America RIC Capped Net Tax Index	-12.9	-31.5	31.4	22.7	-6.6	19.7	-14.6	-8.9	8.5	32.9
FTSE All-World Index - Net Tax	-	-2.2	8	24	-9.6	26.5	16	18.4	-18.1	22
FTSE Emerging Net of Tax Index	-	-15.5	13.1	32.1	-13.3	20.1	15.1	-0.2	-17.3	8.6

## FEATURES

### 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.

### 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.

### Industry Classification Benchmark (ICB)

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

Return/Risk Ratio and Drawdown - Total Return

Index (USD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE Latin America RIC Capped Index	-0.2	0.0	0.0	0.0	-17.5	-28.3	-54.0	-56.7
FTSE Latin America RIC Capped Net Tax Index	-0.3	0.0	0.0	0.0	-17.7	-28.5	-54.1	-57.3
FTSE All-World Index - Net Tax	2.1	0.4	0.6	-	-10.5	-26.2	-33.7	-
FTSE Emerging Net of Tax Index	1.1	-0.2	0.2	-	-11.4	-32.9	-35.3	-

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

Top 10 Constituents - FTSE Latin America RIC Capped

Constituent	ICB Sector	Net MCap (USDm)	Wgt %
Vale SA	Industrial Metals and Mining	44,088	7.42
Petrobras PN	Oil, Gas and Coal	33,244	5.60
Itau Unibanco Holding SA	Banks	28,700	4.83
Petrobras ON	Oil, Gas and Coal	23,314	3.93
Grupo Banorte O	Banks	22,829	3.84
Femsa UBD	Beverages	19,914	3.35
America Movil L	Telecommunications Service Providers	19,426	3.27
Wal-Mart de Mexico S.A.B. de C.V.	Retailers	17,805	3.00
Grupo Mexico	Industrial Metals and Mining	17,246	2.90
Banco Bradesco S/A Pref.	Banks	11,723	1.97
Totals		238,288	40.12

ICB Industry Breakdown - FTSE Latin America RIC Capped

ICB Code	ICB Industry	No. of Cons	Net MCap (USDm)	Wgt %
10	Technology	1	2,481	0.42
15	Telecommunications	5	27,276	4.59
20	Health Care	4	9,410	1.58
30	Financials	27	143,731	24.20
35	Real Estate	8	12,808	2.16
40	Consumer Discretionary	15	42,732	7.19
45	Consumer Staples	19	77,480	13.04
50	Industrials	19	63,131	10.63
55	Basic Materials	16	91,406	15.39
60	Energy	8	78,935	13.29
65	Utilities	22	44,571	7.50
Totals		144	593,961	100.00

Index Characteristics

Attributes	FTSE Latin America UCITS Daily Capped
Number of constituents	144
Net MCap (USDm)	593,961
Dividend Yield %	7.44
Constituent Sizes (Net MCap USDm)	
Average	4,125
Largest	44,088
Smallest	100
Median	2,175
Weight of Largest Constituent (%)	7.42
Top 10 Holdings (% Index MCap)	40.12

INFORMATION

Index Universe

FTSE Global Equity Index Series

Index Launch

4 September 2018

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

History

Available from June 2000

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