

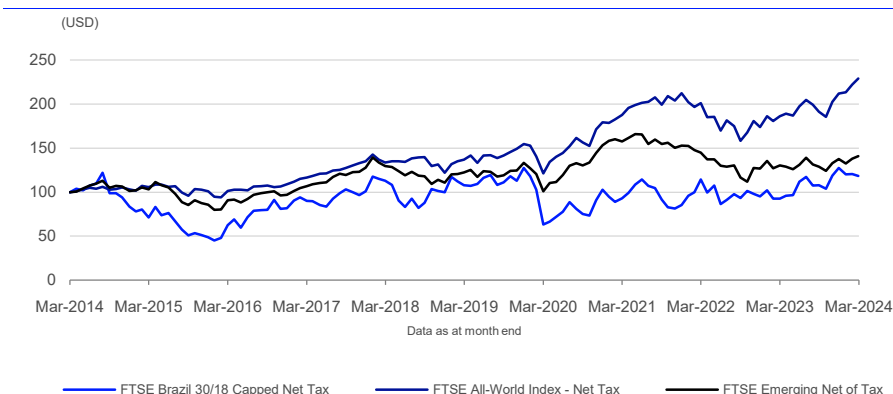
# FTSE Brazil 30/18 Capped Index

Data as at: 29 March 2024

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	-6.8	10.3	-6.8	28.7	29.1	11.5	8.9	2.2	21.3	30.2	36.8
FTSE Brazil 30/18 Capped Net Tax	-6.9	10.1	-6.9	28.1	27.6	9.8	8.5	1.9	21.3	30.2	36.8
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
FTSE All-World Index - Net Tax	8.0	19.8	8.0	23.0	22.1	67.5	6.9	10.9	9.6	15.2	17.7
FTSE Emerging	2.4	9.2	2.4	8.5	-9.6	17.2	-3.3	3.2	11.2	15.6	18.2
FTSE Emerging Net of Tax	2.4	9.1	2.4	8.1	-10.7	15.0	-3.7	2.8	11.2	15.6	18.2

\* 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 Brazil 30/18 Capped	-14.4	-41.6	67.8	23.7	-0.7	28.0	-19.1	-16.8	12.2	34.2
FTSE Brazil 30/18 Capped Net Tax	-14.6	-41.7	67.6	23.5	-1.1	27.6	-19.2	-17.0	11.8	33.6
FTSE All-World	4.8	-1.7	8.6	24.6	-9.1	27.2	16.6	18.9	-17.7	22.6
FTSE All-World Index - Net Tax	4.2	-2.2	8.0	24.0	-9.6	26.5	16.0	18.4	-18.1	22.0
FTSE Emerging	1.6	-15.2	13.5	32.5	-13.0	20.6	15.5	0.1	-16.9	9.1
FTSE Emerging Net of Tax	1.2	-15.5	13.1	32.1	-13.3	20.1	15.1	-0.2	-17.3	8.6

## 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.

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	1.4	0.3	0.1	0.1	-14.4	-32.1	-57.2	-67.2
FTSE Brazil 30/18 Capped Net Tax	1.4	0.3	0.1	0.0	-14.5	-32.1	-57.2	-67.3
FTSE All-World	2.6	0.5	0.6	0.6	-10.4	-26.0	-33.7	-33.7
FTSE All-World Index - Net Tax	2.5	0.4	0.6	0.6	-10.5	-26.2	-33.7	-33.7
FTSE Emerging	0.8	-0.2	0.2	0.2	-11.3	-32.9	-34.8	-35.7
FTSE Emerging Net of Tax	0.8	-0.3	0.2	0.2	-11.4	-33.3	-35.3	-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	46,072	10.99
Petrobras PN	Oil Gas and Coal	41,809	9.97
Itau Unibanco Holding SA	Banks	33,366	7.96
Petrobras ON	Oil Gas and Coal	28,309	6.75
Banco Bradesco S/A Pref.	Banks	14,784	3.53
B3 SA	Investment Banking and Brokerage Services	13,420	3.20
Itausa PN	Investment Banking and Brokerage Services	11,391	2.72
WEG Ord	Industrial Engineering	11,316	2.70
Centrais Eletricas Brasileiras S.A. Ord	Electricity	10,970	2.62
Ambev SA	Beverages	10,877	2.59
Totals		222,314	53.04

ICB Industry Breakdown

ICB Code	ICB Industry	No. of Cons	Net MCap (USDm)	Wgt %
10	Technology	1	2,529	0.60
15	Telecommunications	2	7,314	1.74
20	Health Care	4	10,390	2.48
30	Financials	14	108,889	25.98
35	Real Estate	2	3,622	0.86
40	Consumer Discretionary	7	18,858	4.50
45	Consumer Staples	9	33,025	7.88
50	Industrials	9	29,304	6.99
55	Basic Materials	11	70,725	16.87
60	Energy	6	90,802	21.66
65	Utilities	17	43,712	10.43
Totals		82	419,170	100.00

Index Characteristics

Attributes	FTSE Brazil 30/18 Capped
Number of constituents	82
Net MCap (USDm)	419,170
Dividend Yield %	8.30
Constituent Sizes (Net MCap USDm)	
Average	5,112
Largest	46,072
Smallest	121
Median	2,535
Weight of Largest Constituent (%)	10.99
Top 10 Holdings (% Index MCap)	53.04

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

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email info@ftserussell.com; or  
call your regional Client Services Team office:

EMEA

+44 (0) 20 7866 1810

North America

+1 877 503 6437

Asia-Pacific

Hong Kong +852 2164 3333  
Tokyo +81 3 6441 1430  
Sydney +61 (0) 2 7228 5659