

>July 2021<

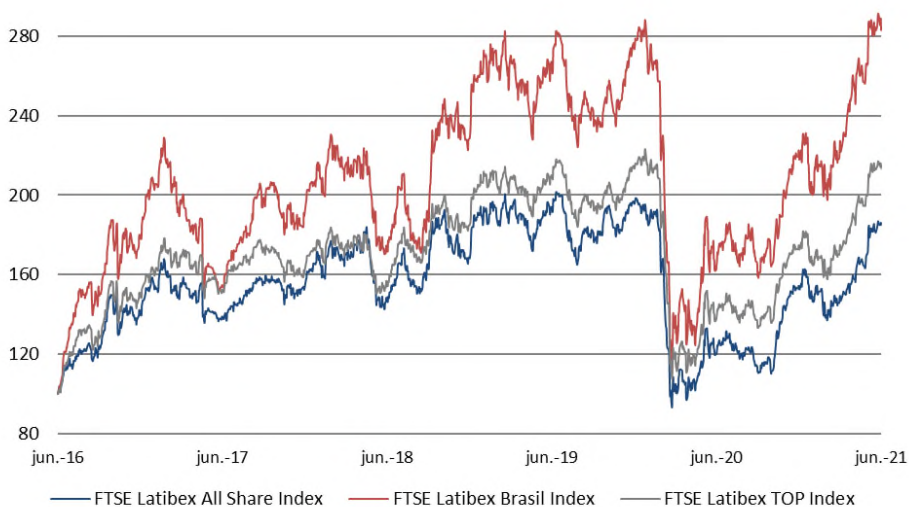
FTSE Group and Bolsas y Mercados Españoles (BME) have joined forces to create three indices, the FTSE LATIBEX All-Share Index, FTSE LATIBEX TOP Index and the FTSE LATIBEX Brazil Index. These provide investors with real-time access, in one single point, to the performance of Latin American stocks listed on LATIBEX and denominated in Euros.

The benchmark FTSE LATIBEX All-Share Index has been designed to represent the performance of the LATIBEX market in real-time. The index comprises all securities that are listed on the market, covering eight countries: Argentina, Brazil, Mexico and Peru.

The FTSE LATIBEX TOP Index is a tradable index for derivatives, designed to represent the performance of the largest and most liquid securities trading on LATIBEX. The index comprises the fifteen largest listed securities, which have specialist liquidity providers. The free-float weight is capped at 10% to ensure that it meets fund regulatory requirements worldwide to avoid overconcentration in any one stock.

The FTSE LATIBEX BRAZIL Index is a Euro-denominated tradable index covering Brazilian stocks, and ranks the most liquid listed on LATIBEX by free float adjusted market cap.

5 Y Performance (Capital Return) – EUR terms



Performance and Volatility – Capital Return

Index	Return %				Volatility %		
	6 M %	12 M %	3Y %	5Y %	1 Y	3Y	5Y
FTSE Latibex All Share Index	-33,72	-18,08	-35,48	-46,89	26,00	30,31	28,16
FTSE Latibex Brasil Index	-43,27	-39,80	-54,49	-64,98	31,43	39,26	36,38
FTSE Latibex TOP Index	-33,72	-18,08	-35,48	-46,89	22,77	27,18	25,78

Features

Coverage

The indexes measure the performance of Latin American stocks listed on LATIBEX

Objective

LATIBEX offers international investors a gateway to Latin American equity markets.

LATIBEX is a market segment for Latin American securities based in Madrid (Spain).

Investment products such as warrants and certificates are already issued on FTSE LATIBEX TOP and listed on the Spanish Exchange, Deutsche Börse, Euronext and Swiss Exchange.

Liquidity

Stocks are liquidity screened to ensure that the index is tradable. All constituents of the LATIBEX TOP and LATIBEX Brazil Indexes have at least one market specialist.

Capping

To avoid over concentration in any one stock, only the most liquid line is included within the index and market cap weightings are adjusted by free float and capped at 10% at index reviews for Latibex TOP and 15% for Latibex Brazil.

Availability

The indexes are Euro-denominated & calculated in real-time within the European time zone.

Industry Classification Benchmark (ICB)

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

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ICB Supersector breakdown

	FTSE Latibex All Share	FTSE Latibex Brazil	FTSE Latibex TOP
0500 Oil & Gas	21,90	14,50	11,23
1300 Chemicals	0,99	10,21	5,16
1700 Basic Resources	37,60	32,69	22,39
5300 Retail	2,40		9,45
5500 Media	0,01		0,06
6500 Telecommunications	10,31		9,54
7500 Utilities	4,54	28,68	17,93
8300 Banks	19,86	13,93	20,88
8700 Financial Services	2,39		3,36

FTSE LATIBEX All Share Index Top 10 Constituents Weight (%)

Ticker	ISIN Code	Stock Name	FTSE Latibex All Share	FTSE Latibex Brazil	FTSE Latibex TOP
XVALO	BRVALEACNOR0	VALE RIO ORD	33,60	14,83	9,96
XPBRA	BRPETRACNPR6	PETROBRAS PR	12,19	14,50	11,23
XBBDC	BRBBDCACNPR8	B.BRADESCO	10,90	13,93	10,02
XAMXL	MXP001691213	AMERICAMOVIL	10,31	0,00	9,54
XPBR	BRPETRACNOR9	PETROBRAS OR	9,71	0,00	0,00
XNOR	MXP370711014	GF BANORTE	8,82	0,00	10,86
XGGB	BRGGBRACNPR8	GERDAU PREF	2,84	10,35	8,68
XEKT	MX01EL000003	ELEKTRA	2,40	0,00	9,45
XELTO	BRELETACNOR6	ELETROBRAS	1,53	11,01	7,94
XBRPP	BRBRAPACNPR2	BRADESPAR,PR	1,49	0,00	0,00
Totals			93,79	64,61	77,69

FTSE LATIBEX Brazil Index Top 5 Constituents Weight (%)

Ticker	ISIN Code	Stock Name	FTSE Latibex Brazil
XVALO	BRVALEACNOR0	VALE RIO ORD	14,83
XPBRA	BRPETRACNPR6	PETROBRAS PR	14,50
XBBDC	BRBBDCACNPR8	B.BRADESCO	13,93
XELTO	BRELETACNOR6	ELETROBRAS	11,01
XGGB	BRGGBRACNPR8	GERDAU PREF	10,35
Totals			64,61

Correlation (returns since January 2004)

	FTSE Latibex All Share	FTSE Latibex Brazil	FTSE Latibex TOP
FTSE Latibex All Share Index	100%		
FTSE Latibex Brasil Index	92%	100%	
FTSE Latibex TOP Index	95%	95%	100%

Vendor Codes

	ISIN	Reuters	Bloomberg
FTSE Latibex All Share Index	ESOSI0000617	<.IBEXL>	LATIBEX Index <GO>
FTSE Latibex Brasil Index	ESOSI0000633	<.IBEXB>	LATIBEXB Index <GO>
FTSE Latibex TOP Index	ESOSI0000625	<.IBEXLT>	LATIBEXT Index <GO>

Information

Index Universe

FTSE LATIBEX All-Share Index

Index Launch

December 1999 (FTSE LATIBEX All-Share), February 2004 (FTSE LATIBEX TOP) & October 2006 (FTSE LATIBEX Brazil)

Base Date

1 December 1999 (All-Share), 30 December 2002 (TOP) & 30 December 2003 (Brazil)

Base Value

1000 (All-Share & TOP) and 3000 (Brazil)

Investability Screen

Free float adjusted (All) and liquidity screened (LATIBEX TOP & LATIBEX Brazil)

Index Calculation

Real-time, every 30 seconds (Euro) and end-of-day indices available

End-of-Day Distribution

Indices available at 18:30 Madrid time from Bolsa de Madrid and www.latibex.com

Currency

EUR

Review Dates

Semi-annually in May and November

Index Rules

Available at www.latibex.com and at www.ftserussell.com

Factsheet Data

Bolsas y Mercados Españoles data as at 30th June, 2021