

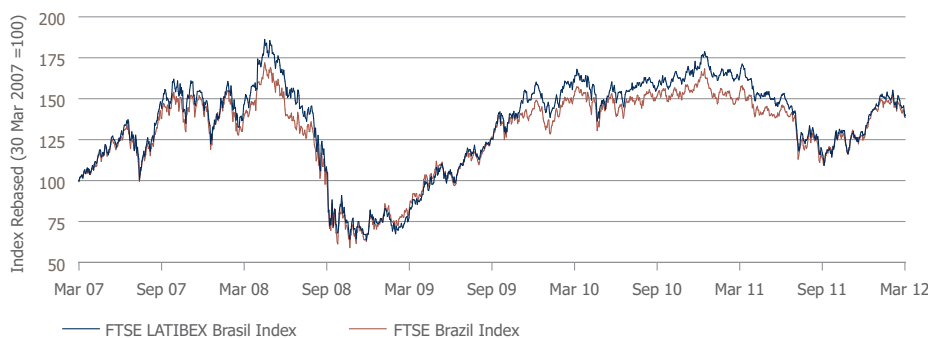
FTSE LATIBEX Brasil Index

Data as at: 30 March 2012

FTSE Group and Bolsas y Mercados Españoles (BME) have joined forces to launch a new tradable index – the FTSE LATIBEX Brasil Index which aims to provide investors with a single point of access to the performance of Brazilian stocks trading on the Latibex market. The new index is the only Euro-denominated tradable index covering Brazilian stocks, and ranks the 13 most liquid listed on LATIBEX by free-float adjusted market cap. The index is suited for derivatives.

The FTSE LATIBEX BRASIL Index was launched in response to investors’ growing interest in Brazilian blue chips and caters for both Eurozone and international markets. LATIBEX breaks down barriers to trading in Latin American stocks and boasts the same execution and settlement standards as those of the Spanish stock market.

FTSE LATIBEX Brasil Index 5-year Performance – Capital Return (EUR)



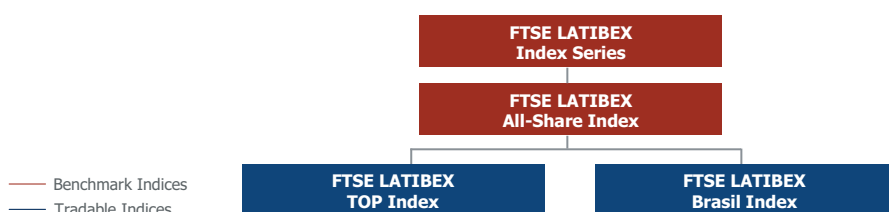
FTSE LATIBEX Index Series Performance and Volatility – Capital Return (EUR)

	Performance %						Return %*		Volatility %**		
	3M	6M	YTD	12M	3YR	5YR	3YR	5YR	1YR	3YR	5YR
FTSE LATIBEX Brasil Index	9.2	21.4	9.2	-15.4	85.4	40.1	22.8	7.0	25.0	23.6	33.6
FTSE LATIBEX All Share Index	5.7	14.8	5.7	-16.2	49.4	25.1	14.3	4.6	23.6	21.5	29.0
FTSE LATIBEX TOP Index	10.1	22.4	10.1	-5.0	68.8	24.9	19.1	4.5	22.0	17.9	25.8
FTSE Latin America Index	11.3	24.4	11.3	-5.3	92.2	33.2	24.3	5.9	23.2	20.7	26.5
FTSE Brazil Index	10.0	22.7	10.0	-10.5	76.1	38.6	20.8	6.7	26.4	23.9	31.4

* Returns are annualised

** Volatility - 1YR based on 12 months daily data. 3YR and 5YR based on monthly data

Family Tree



FEATURES

- The FTSE LATIBEX Brasil Index is the newest addition to the FTSE LATIBEX Index Series after the FTSE LATIBEX All-Share Index and FTSE LATIBEX TOP Index.
- The index measures the performance of Brazilian stocks listed on LATIBEX, the market for Latin American securities of the Spanish Exchanges (BME).
- Stocks are liquidity screened to ensure that the index is tradable. All constituents have at least one market specialist.
- To avoid over concentration in any one stock, only the most liquid line is included within the index whereas market cap weightings are adjusted by free-float and capped at 20% at index reviews.
- The index is Euro-denominated & calculated in real-time within the European time zone.
- The index is calculated in accordance with the Industry Classification Benchmark, the global standard for industry sector analysis.
- The index is suitable for the creation of financial products, such as index funds, warrants, certificates and Exchange Traded Funds (ETFs).
- The index is suitable for the creation of BRIC structures (Brasil, Russia, India & China) combined with other tradable emerging market indices.

FTSE LATIBEX Brasil Index Top 5 Constituents

Ticker	ISIN Code	Security Name	Wgt %
XCMIG	BRCMIGACNPR3	CEMIG	14.05
XPBRA	BRPETRACNPR6	PETROBRAS PR	14.00
XGGB	BRGGBRACNPR8	GERDAU PREF	13.46
XVALP	BRVALEACNPA3	VALE DO RIO	12.69
XBBDC	BRBBDCACNPR8	B.BRADESCO	12.50
Total			66.69

FTSE LATIBEX Brasil Index ICB Supersector Breakdown

ICB Code	ICB Supersector	FTSE LATIBEX Brasil Index	FTSE LATIBEX All Share Index	FTSE LATIBEX TOP Index
		Wgt %	Wgt %	Wgt %
0500	Oil & Gas	14.00	31.82	9.29
1300	Chemicals	6.05	0.55	-
1700	Basic Resources	36.06	27.22	20.90
2300	Construction & Materials	-	-	-
2700	Industrial Goods & Services	-	-	-
3300	Automobiles & Parts	-	-	-
3500	Food & Beverage	-	1.17	4.53
3700	Personal & Household Goods	-	0.02	-
4500	Health Care	-	-	-
5300	Retail	-	1.84	7.12
5500	Media	-	0.18	-
5700	Travel & Leisure	-	-	-
6500	Telecommunications	-	14.06	9.04
7500	Utilities	31.39	7.87	27.29
8300	Banks	12.50	11.65	17.54
8500	Insurance	-	-	-
8600	Real Estate	-	-	-
8700	Financial Services	-	3.61	4.28
9500	Technology	-	-	-
Total		100.00	100.00	100.00

FTSE LATIBEX Index Series 5-Year Correlation – Capital Return (EUR)

	FTSE LATIBEX Brasil Index	FTSE LATIBEX All Share Index	FTSE LATIBEX TOP Index	FTSE Latin America Index	FTSE Brazil Index
FTSE LATIBEX Brasil Index	1.000	0.947	0.964	0.921	0.946
FTSE LATIBEX All Share Index		1.000	0.958	0.958	0.970
FTSE LATIBEX TOP Index			1.000	0.949	0.941
FTSE Latin America Index				1.000	0.983
FTSE Brazil Index					1.000

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INFORMATION**Index Universe**

FTSE LATIBEX All-Share Index

Index Launch

9th October 2006

Investability Screen

Free float and liquidity

Index Calculation

Real-time, every 30 seconds (Euro)

Weighting

Market cap weightings are adjusted by free-float and capped at 20% at index reviews

Currency

EUR

Review Dates

Semi-annually in March and September

Index RulesAvailable at www.ftse.com/latibex**Vendor Codes**Available at www.ftse.com/latibex**Factsheet Data**

FTSE Group, Bolsas y Mercados Españoles and Thomson Datastream, data as at 30 March 2012

Data definitions available from www.ftse.comFor further information visit www.ftse.com, email info@ftse.com or call your local FTSE office:

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