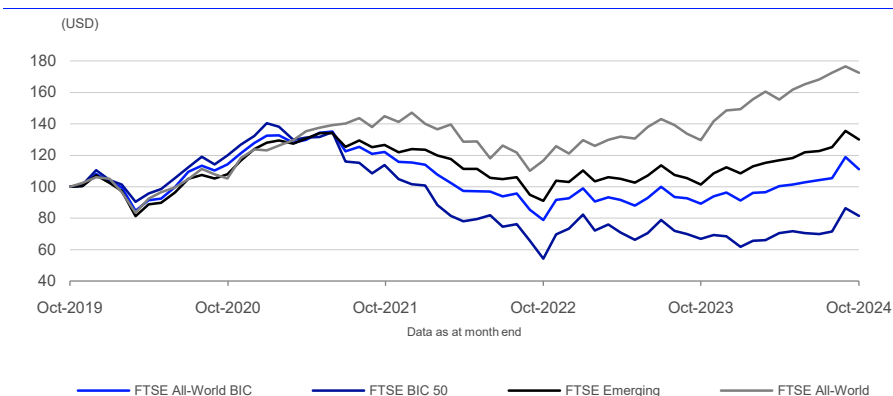


FTSE All-World BIC Index

Data as at: 31 October 2024

The FTSE All-World BIC Index comprises the largest and most liquid companies from Brazil, India and China, and is designed to benchmark the performance of these three rapidly emerging markets. BIC countries are the largest of the emerging markets with the potential to transform the global economy over the coming years with the growing populations of India and China driving demand for commodities, and Brazil supplying the natural resources.

5-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 All-World BIC | 6.7 | 10.8 | 15.5 | 24.8 | -8.9 | 11.2 | -3.1 | 2.1 | 15.1 | 19.4 | 19.9 |
| FTSE BIC 50 | 16.5 | 15.4 | 19.0 | 21.7 | -28.4 | -18.5 | -10.5 | -4.0 | 25.2 | 30.8 | 28.0 |
| FTSE Emerging | 5.9 | 11.2 | 15.7 | 28.2 | 2.7 | 30.0 | 0.9 | 5.4 | 12.5 | 16.0 | 18.1 |
| FTSE All-World | 2.6 | 11.0 | 16.2 | 33.1 | 19.1 | 72.6 | 6.0 | 11.5 | 10.1 | 15.9 | 17.4 |

* 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 All-World BIC | -0.7 | -12.1 | 14.7 | 36.5 | -13.3 | 22.7 | 18.3 | -9.6 | -19.8 | 3.9 |
| FTSE BIC 50 | -3.3 | -11.4 | 16.8 | 37.3 | -7.9 | 22.8 | 19.7 | -23.1 | -27.9 | -6.6 |
| FTSE Emerging | 1.6 | -15.2 | 13.5 | 32.5 | -13.0 | 20.6 | 15.5 | 0.1 | -16.9 | 9.1 |
| FTSE All-World | 4.8 | -1.7 | 8.6 | 24.6 | -9.1 | 27.2 | 16.6 | 18.9 | -17.7 | 22.6 |

Return/Risk Ratio and Draw Down - Total Return

| Index (USD) | Return/Risk Ratio | | | | Drawdown (%) | | | |
|--------------------|-------------------|------|------|------|--------------|-------|-------|-------|
| | 1YR | 3YR | 5YR | 10YR | 1YR | 3YR | 5YR | 10YR |
| FTSE All-World BIC | 1.6 | -0.1 | 0.1 | 0.2 | -9.5 | -37.0 | -46.2 | -46.2 |
| FTSE BIC 50 | 0.8 | -0.3 | -0.1 | 0.0 | -15.8 | -53.7 | -65.4 | -65.4 |
| FTSE Emerging | 2.2 | 0.1 | 0.3 | 0.3 | -8.1 | -29.9 | -34.8 | -35.1 |
| FTSE All-World | 3.1 | 0.4 | 0.7 | 0.6 | -8.2 | -26.0 | -33.7 | -33.7 |

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

Drawdown – based on daily 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.

Individual constituents are capped at 15% within the index.

Liquidity

Both the underlying stocks and the constituent DRs and H shares are liquidity screened to ensure that the index is tradable.

Transparency

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.

Country/Market Weights

| Country/Market | No. of Cons | Net MCap (USDm) | Wgt % |
|----------------|-------------|-----------------|--------|
| Brazil | 80 | 357,908 | 8.00 |
| China | 1233 | 2,385,581 | 53.31 |
| India | 243 | 1,731,344 | 38.69 |
| Totals | 1556 | 4,474,833 | 100.00 |

Top 10 Constituents

| Constituent | Country/Market | ICB Sector | Net MCap (USDm) | Wgt % |
|---------------------------------|----------------|--------------------------------|-----------------|-------|
| Tencent Holdings (P Chip) | China | Software and Computer Services | 322,178 | 7.20 |
| Alibaba Group Holding (P Chip) | China | Retailers | 206,624 | 4.62 |
| Meituan Dianping (P Chip) | China | Software and Computer Services | 132,325 | 2.96 |
| HDFC Bank | India | Banks | 116,114 | 2.59 |
| Reliance Industries | India | Oil Gas and Coal | 105,195 | 2.35 |
| PDD Holdings Inc ADS (N Shares) | China | Software and Computer Services | 85,195 | 1.90 |
| Infosys | India | Software and Computer Services | 73,272 | 1.64 |
| China Construction Bank (H) | China | Banks | 72,405 | 1.62 |
| ICICI Bank | India | Banks | 59,382 | 1.33 |
| JD.com (P Chip) | China | Retailers | 53,363 | 1.19 |
| Totals | | | 1,226,054 | 27.40 |

ICB Industry Breakdown

| | | FTSE All-World BIC | | | FTSE All-World | | |
|----------|------------------------|--------------------|-----------------|--------|----------------|-----------------|--------|
| ICB Code | ICB Industry | No. of Cons | Net MCap (USDm) | Wgt % | No. of Cons | Net MCap (USDm) | Wgt % |
| 10 | Technology | 163 | 893,780 | 19.97 | 422 | 21,675,680 | 27.97 |
| 15 | Telecommunications | 34 | 143,617 | 3.21 | 122 | 2,153,234 | 2.78 |
| 20 | Health Care | 161 | 215,870 | 4.82 | 350 | 7,929,934 | 10.23 |
| 30 | Financials | 199 | 926,496 | 20.70 | 618 | 11,626,924 | 15.00 |
| 35 | Real Estate | 57 | 85,730 | 1.92 | 233 | 1,814,101 | 2.34 |
| 40 | Consumer Discretionary | 206 | 784,117 | 17.52 | 600 | 10,369,108 | 13.38 |
| 45 | Consumer Staples | 108 | 248,423 | 5.55 | 317 | 3,972,361 | 5.13 |
| 50 | Industrials | 271 | 410,968 | 9.18 | 782 | 10,039,979 | 12.95 |
| 55 | Basic Materials | 183 | 242,915 | 5.43 | 380 | 2,402,948 | 3.10 |
| 60 | Energy | 78 | 338,343 | 7.56 | 185 | 3,216,328 | 4.15 |
| 65 | Utilities | 96 | 184,575 | 4.12 | 234 | 2,303,802 | 2.97 |
| Totals | | 1556 | 4,474,833 | 100.00 | 4243 | 77,504,399 | 100.00 |

Index Characteristics

| Attributes | FTSE All-World BIC | FTSE All-World |
|-----------------------------------|--------------------|----------------|
| Number of constituents | 1556 | 4243 |
| Net MCap (USDm) | 4,474,833 | 77,504,399 |
| Dividend Yield % | 2.40 | 1.88 |
| Constituent Sizes (Net MCap USDm) | | |
| Average | 2,876 | 18,266 |
| Largest | 322,178 | 3,279,461 |
| Smallest | 32 | 32 |
| Median | 480 | 2,615 |
| Weight of Largest Constituent (%) | 7.20 | 4.23 |
| Top 10 Holdings (% Index MCap) | 27.40 | 21.24 |

INFORMATION

Index Universe

FTSE All-World Index Series

Index Launch

20 June 2006

Base Date

22 September 2003

Base Value

200

Investability Screen

Actual free float applied and liquidity screened

Index Calculation

Real-time and end-of-day indices available

End-of-Day Distribution

Via FTP and email

Currency

USD, GBP, JPY, EUR, Local

Review Dates

Semi-annually in March and September

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