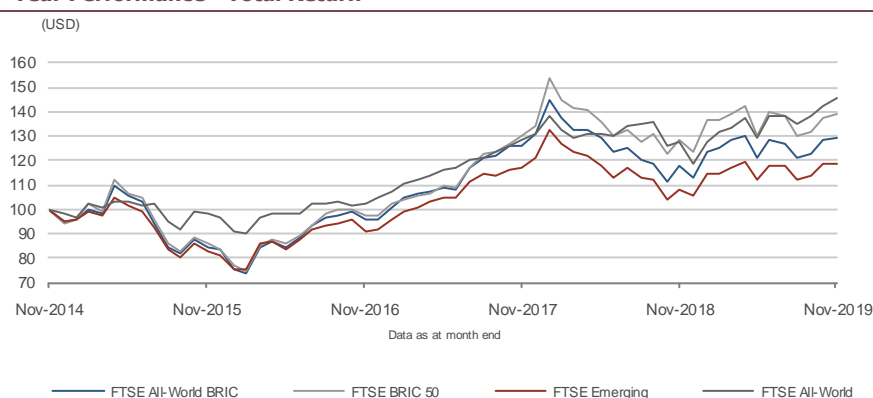


# FTSE All-World BRIC Index

Data as at: 29 November 2019

The FTSE All-World BRIC Index comprises the largest and most liquid companies from Brazil, Russia, India and China, and is designed to benchmark the performance of these four rapidly emerging markets. BRIC 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 and Russia 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 BRIC	6.6	6.6	14.2	9.8	34.5	29.3	10.4	5.3	13.1	15.8	17.6
FTSE BRIC 50	6.8	6.9	12.5	7.9	42.3	38.8	12.5	6.8	14.7	17.2	18.3
FTSE Emerging	5.8	6.3	12.7	9.8	30.8	19.1	9.4	3.6	11.5	14.1	15.2
FTSE All-World	7.7	12.4	22.8	14.2	42.3	45.8	12.5	7.8	11.0	10.7	11.7

\* 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)	2009	2010	2011	2012	2013	2014	2015	2016	2017	2018
FTSE All-World BRIC	99.5	11.7	-22.9	14.0	-4.1	-0.7	-12.1	14.7	36.5	-13.3
FTSE BRIC 50	94.4	9.1	-19.5	12.7	-2.5	-3.3	-11.4	16.8	37.3	-7.9
FTSE Emerging	82.6	19.8	-19.0	17.9	-3.5	1.6	-15.2	13.5	32.5	-13.0
FTSE All-World	36.2	13.2	-7.3	17.1	23.3	4.8	-1.7	8.6	24.6	-9.1

## 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 BRIC	0.8	0.7	0.3	0.1	-10.6	-26.2	-37.4	-41.8
FTSE BRIC 50	0.6	0.8	0.4	0.2	-12.3	-23.1	-38.0	-40.6
FTSE Emerging	0.8	0.7	0.2	0.2	-9.1	-24.2	-34.9	-35.7
FTSE All-World	1.3	1.2	0.7	0.7	-12.2	-19.0	-19.0	-23.0

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 rules are freely available on the FTSE website.

### Availability

The index is calculated based on price and total return methodologies, both real time and end of day.

### Industry Classification Benchmark

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

## Country Weights

Country	No. of Cons	Net MCap (USDm)	Wgt %
Brazil	77	433,713	14.16
China	997	1,839,248	60.05
India	152	556,934	18.18
Russia	32	232,751	7.60
<b>Totals</b>	<b>1258</b>	<b>3,062,645</b>	<b>100.00</b>

## Top 10 Constituents

Constituent	Country	ICB Sector	Net MCap (USDm)	Wgt %
Alibaba Group Holding ADS (N Shares)	China	General Retailers	292,912	9.56
Tencent Holdings (P Chip)	China	Software & Computer Services	241,687	7.89
China Construction Bank (H)	China	Banks	74,296	2.43
Reliance Industries	India	Oil & Gas Producers	67,161	2.19
Ping An Insurance (H)	China	Life Insurance/Assurance	62,002	2.02
Industrial and Commercial Bank of China (H)	China	Banks	55,696	1.82
Housing Development Finance	India	Financial Services	55,126	1.80
Meituan Dianping (P Chip)	China	General Retailers	44,635	1.46
Lukoil-Holding	Russia	Oil & Gas Producers	42,686	1.39
Gazprom	Russia	Oil & Gas Producers	42,110	1.37
<b>Totals</b>			<b>978,311</b>	<b>31.94</b>

## ICB Industry Breakdown

ICB Code	ICB Industry	FTSE All-World BRIC			FTSE All-World		
		No. of Cons	Net MCap (USDm)	Wgt %	No. of Cons	Net MCap (USDm)	Wgt %
0001	Oil & Gas	47	363,232	11.86	150	2,570,363	5.21
1000	Basic Materials	148	157,065	5.13	352	1,982,186	4.02
2000	Industrials	266	197,509	6.45	759	6,448,803	13.06
3000	Consumer Goods	180	245,511	8.02	549	5,430,363	11.00
4000	Health Care	104	112,923	3.69	279	5,469,744	11.08
5000	Consumer Services	97	523,031	17.08	454	5,666,019	11.48
6000	Telecommunications	14	79,905	2.61	93	1,370,767	2.78
7000	Utilities	73	87,013	2.84	188	1,584,820	3.21
8000	Financials	235	848,765	27.71	848	10,511,111	21.29
9000	Technology	94	447,692	14.62	278	8,329,394	16.87
<b>Totals</b>		<b>1258</b>	<b>3,062,645</b>	<b>100.00</b>	<b>3950</b>	<b>49,363,571</b>	<b>100.00</b>

## Index Characteristics

Attributes	FTSE All-World BRIC	FTSE All-World
Number of constituents	1258	3950
Net MCap (USDm)	3,062,645	49,363,571
Dividend Yield %	2.48	2.43
Constituent Sizes (Net MCap USDm)		
Average	2,435	12,497
Largest	292,912	1,207,143
Smallest	14	14
Median	280	2,915
Weight of Largest Constituent (%)	9.56	2.45
Top 10 Holdings (% Index MCap)	31.94	11.69

## 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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Data definitions available from  
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