

FTSE BRIC 50 Index

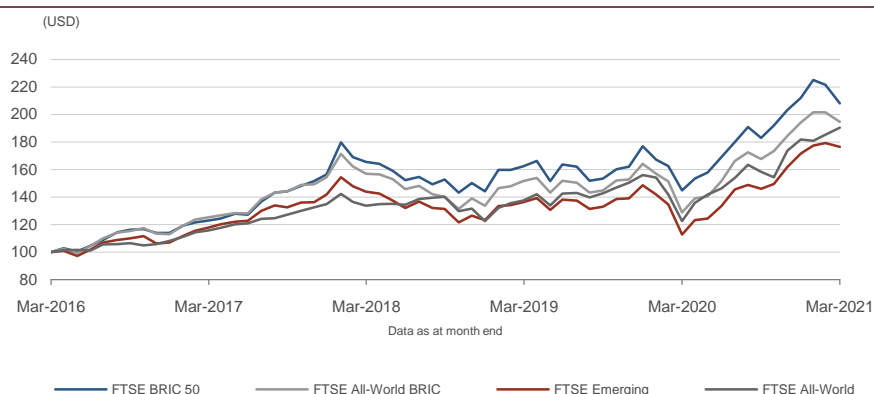
Data as at: 31 March 2021

The FTSE BRIC 50 Index represents the performance of the 50 largest BRIC companies by full market capitalisation, that trade as either depositary receipts (for Brazilian, Indian or Russian companies), or H Shares, Red Chips, P Chips, S Chips and N Shares (for Chinese companies).

Depositary Receipts are negotiable financial instruments issued by a bank in one country representing a specific number of shares of a stock traded on the exchange of another country making it easier for individuals to invest in foreign companies by providing better availability of price information, lower transaction costs, and timely dividend distributions. American Depositary Receipts (ADRs) are denominated and quoted in US Dollars. European Depositary Receipts (EDRs) are denominated and quoted in Euro.

For a description of Chinese share classes please see the "Guide to Chinese Share Classes" document which can be accessed using the following link:
[Guide_to_Chinese_Share_Classes.pdf](#).

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 BRIC 50	-1.8	13.7	-1.8	43.7	25.8	108.2	7.9	15.8	23.9	23.3	16.8
FTSE All-World BRIC	0.3	16.1	0.3	51.2	24.0	94.7	7.4	14.3	19.9	21.4	16.6
FTSE Emerging	2.8	20.9	2.8	56.7	22.7	76.6	7.1	12.0	16.9	20.3	16.3
FTSE All-World	4.8	20.3	4.8	55.3	42.6	90.5	12.5	13.8	16.8	19.0	14.5

* 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)	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020
FTSE BRIC 50	-19.5	12.7	-2.5	-3.3	-11.4	16.8	37.3	-7.9	22.8	19.7
FTSE All-World BRIC	-22.9	14.0	-4.1	-0.7	-12.1	14.7	36.5	-13.3	22.7	18.3
FTSE Emerging	-19.0	17.9	-3.5	1.6	-15.2	13.5	32.5	-13.0	20.6	15.5
FTSE All-World	-7.3	17.1	23.3	4.8	-1.7	8.6	24.6	-9.1	27.2	16.6

FEATURES

Universe

Depositary receipts (DRs) for Brazilian, Indian or Russian companies, and H shares, P Chips, Red Chips, S Chips and N Shares for Chinese companies.

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.

Capping

Individual constituent weights are capped at 15% on a quarterly basis to avoid over-concentration in any one stock.

Liquidity

Both the underlying stocks and the constituent DRs, H shares, P Chips, Red Chips, S Chips and N 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. Total return is calculated based on FTSE's net of tax (standard) methodology, both real time intra-second 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.

Return/Risk Ratio and Drawdown - Total Return

Index (USD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE BRIC 50	1.8	0.4	0.9	0.2	-18.5	-29.8	-29.8	-40.6
FTSE All-World BRIC	2.5	0.4	0.9	0.2	-14.2	-31.9	-33.1	-41.8
FTSE Emerging	3.2	0.4	0.7	0.2	-10.6	-33.4	-35.1	-35.7
FTSE All-World	3.2	0.7	0.9	0.7	-7.3	-33.7	-33.7	-33.7

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

Drawdown - based on daily data

Top 5 Constituents

Constituent	Country	ICB Sector	Net MCap (USDm)	Wgt %
Alibaba Group Holding (P Chip)	China	Retailers	269,483	15.36
Tencent Holdings (P Chip)	China	Software and Computer Services	259,597	14.79
Meituan Dianping (P Chip)	China	Software and Computer Services	138,854	7.91
China Construction Bank (H)	China	Banks	78,528	4.47
JD.com ADS (N Shares)	China	Retailers	74,102	4.22
Totals			820,565	46.76

Country Breakdown

Country	FTSE BRIC 50			FTSE All-World BRIC		
	No. of Cons	Net MCap (USDm)	Wgt %	No. of Cons	Net MCap (USDm)	Wgt %
Brazil	5	111,305	6.34	94	386,968	8.74
China	36	1,479,876	84.32	1020	2,974,951	67.20
India	1	12,435	0.71	171	848,281	19.16
Russia	7	151,354	8.62	34	216,906	4.90
Totals	49	1,754,970	100.00	1319	4,427,106	100.00

ICB Industry Breakdown

ICB Code	ICB Industry	FTSE BRIC 50			FTSE All-World BRIC		
		No. of Cons	Net MCap (USDm)	Wgt %	No. of Cons	Net MCap (USDm)	Wgt %
10	Technology	4	474,018	27.01	116	920,319	20.79
15	Telecommunications	1	6,902	0.39	34	57,463	1.30
20	Health Care	2	42,991	2.45	128	237,894	5.37
30	Financials	9	342,212	19.50	173	799,475	18.06
35	Real Estate	6	55,949	3.19	77	149,789	3.38
40	Consumer Discretionary	13	597,469	34.04	188	1,032,212	23.32
45	Consumer Staples	5	45,941	2.62	93	265,257	5.99
50	Industrials	1	4,646	0.26	220	263,901	5.96
55	Basic Materials	3	78,528	4.47	145	235,547	5.32
60	Energy	5	106,315	6.06	63	342,584	7.74
65	Utilities	-	-	-	82	122,664	2.77
Totals		49	1,754,970	100.00	1319	4,427,106	100.00

INFORMATION

Index Launch

26 March 2007

Base Date

28 February 2007

Base Value

1000

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

Review Dates

Quarterly in March, June, September and December

Index Characteristics

Attributes	FTSE BRIC 50	FTSE All-World BRIC
Number of constituents	49	1319
Net MCap (USDm)	1,754,970	4,427,106
Dividend Yield %	1.13	1.67
Constituent Sizes (Net MCap USDm)		
Average	35,816	3,356
Largest	269,483	448,912
Smallest	2,599	38
Median	16,642	634
Weight of Largest Constituent (%)	15.36	10.14
Top 10 Holdings (% Index MCap)	63.52	33.47

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