

FTSE BRIC 50 Index

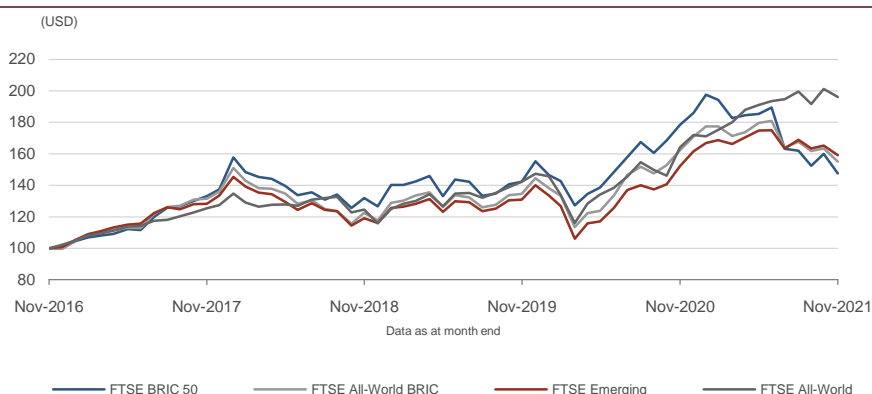
Data as at: 30 November 2021

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	-8.9	-20.4	-20.7	-17.3	11.9	47.5	3.8	8.1	25.3	24.8	18.7
FTSE All-World BRIC	-7.6	-13.7	-9.3	-4.5	26.6	55.1	8.2	9.2	18.1	21.2	17.2
FTSE Emerging	-5.8	-9.0	-1.6	4.5	33.5	59.1	10.1	9.7	14.4	19.6	16.4
FTSE All-World	-1.7	2.7	14.1	19.5	57.5	96.2	16.3	14.4	10.0	18.4	14.8

* 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	-0.7	0.2	0.4	0.3	-32.9	-32.9	-32.9	-38.0
FTSE All-World BRIC	-0.2	0.4	0.5	0.3	-20.8	-31.9	-33.1	-37.4
FTSE Emerging	0.3	0.6	0.6	0.3	-13.4	-33.4	-35.1	-35.7
FTSE All-World	1.9	1.0	1.0	0.9	-5.5	-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 %
Tencent Holdings (P Chip)	China	Software and Computer Services	255,957	15.65
Alibaba Group Holding (P Chip)	China	Retailers	206,990	12.66
Meituan Dianping (P Chip)	China	Software and Computer Services	118,619	7.25
China Construction Bank (H)	China	Banks	60,830	3.72
JD.com (P Chip)	China	Retailers	54,941	3.36
Totals			697,336	42.65

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	101,780	6.22	102	355,291	8.45
China	37	1,343,352	82.16	1023	2,567,824	61.09
India	1	14,368	0.88	179	1,037,264	24.68
Russia	7	175,546	10.74	36	242,630	5.77
Totals	50	1,635,047	100.00	1340	4,203,009	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	5	452,242	27.66	123	851,835	20.27
15	Telecommunications	2	38,607	2.36	35	98,552	2.34
20	Health Care	1	44,612	2.73	136	246,435	5.86
30	Financials	9	278,174	17.01	180	723,605	17.22
35	Real Estate	6	50,957	3.12	77	112,851	2.69
40	Consumer Discretionary	13	518,904	31.74	190	827,175	19.68
45	Consumer Staples	5	46,378	2.84	94	269,369	6.41
50	Industrials	1	4,432	0.27	207	273,079	6.50
55	Basic Materials	3	68,508	4.19	148	251,105	5.97
60	Energy	5	132,232	8.09	67	410,827	9.77
65	Utilities	-	-	-	83	138,176	3.29
Totals		50	1,635,047	100.00	1340	4,203,009	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	50	1340
Net MCap (USDm)	1,635,047	4,203,009
Dividend Yield %	3.04	2.36
Constituent Sizes (Net MCap USDm)		
Average	32,701	3,137
Largest	255,957	352,828
Smallest	2,145	33
Median	19,263	705
Weight of Largest Constituent (%)	15.65	8.39
Top 10 Holdings (% Index MCap)	56.98	27.78

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