

FTSE BIC 50 Index

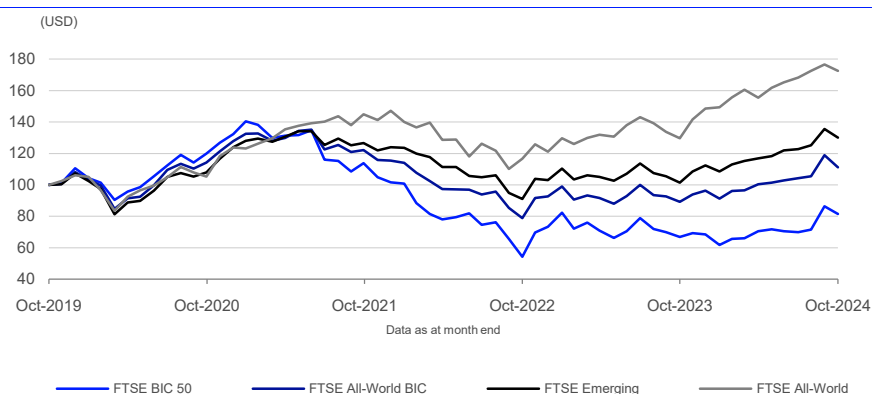
Data as at: 31 October 2024

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

Depository 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 Depository Receipts (ADRs) are denominated and quoted in US Dollars. European Depository 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 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 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 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 BIC 50	-3.3	-11.4	16.8	37.3	-7.9	22.8	19.7	-23.1	-27.9	-6.6
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 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

FEATURES

Universe

Depository receipts (DRs) for Brazilian or Indian 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 BIC 50	0.8	-0.3	-0.1	0.0	-15.8	-53.7	-65.4	-65.4
FTSE All-World BIC	1.6	-0.1	0.1	0.2	-9.5	-37.0	-46.2	-46.2
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

Top 5 Constituents

Constituent	Country/Market	ICB Sector	Net MCap (USDm)	Wgt %
Tencent Holdings (P Chip)	China	Software and Computer Services	218,086	13.97
Alibaba Group Holding (P Chip)	China	Retailers	206,624	13.24
Meituan Dianping (P Chip)	China	Software and Computer Services	132,325	8.48
PDD Holdings Inc ADS (N Shares)	China	Software and Computer Services	85,195	5.46
China Construction Bank (H)	China	Banks	72,405	4.64
Totals			714,636	45.78

Country/Market Breakdown

Country/Market	FTSE BIC 50			FTSE All-World BIC		
	No. of Cons	Net MCap (USDm)	Wgt %	No. of Cons	Net MCap (USDm)	Wgt %
Brazil	7	153,520	9.84	80	357,908	8.00
China	42	1,348,601	86.40	1233	2,385,581	53.31
India	1	58,752	3.76	243	1,731,344	38.69
Totals	50	1,560,873	100.00	1556	4,474,833	100.00

ICB Industry Breakdown

ICB Code	ICB Industry	FTSE BIC 50			FTSE All-World BIC		
		No. of Cons	Net MCap (USDm)	Wgt %	No. of Cons	Net MCap (USDm)	Wgt %
10	Technology	5	477,736	30.61	163	893,780	19.97
15	Telecommunications	2	56,546	3.62	34	143,617	3.21
20	Health Care	2	14,472	0.93	161	215,870	4.82
30	Financials	12	349,981	22.42	199	926,496	20.70
35	Real Estate	3	29,770	1.91	57	85,730	1.92
40	Consumer Discretionary	13	447,072	28.64	206	784,117	17.52
45	Consumer Staples	4	25,531	1.64	108	248,423	5.55
50	Industrials	1	7,471	0.48	271	410,968	9.18
55	Basic Materials	2	45,087	2.89	183	242,915	5.43
60	Energy	5	102,685	6.58	78	338,343	7.56
65	Utilities	1	4,522	0.29	96	184,575	4.12
Totals		50	1,560,873	100.00	1556	4,474,833	100.00

Index Characteristics

Attributes	FTSE BIC 50	FTSE All-World BIC
Number of constituents	50	1556
Net MCap (USDm)	1,560,873	4,474,833
Dividend Yield %	9.56	2.40
Constituent Sizes (Net MCap USDm)		
Average	31,217	2,876
Largest	218,086	322,178
Smallest	1,743	32
Median	14,748	480
Weight of Largest Constituent (%)	13.97	7.20
Top 10 Holdings (% Index MCap)	61.87	27.40

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

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