

FTSE BRIC 50 Index

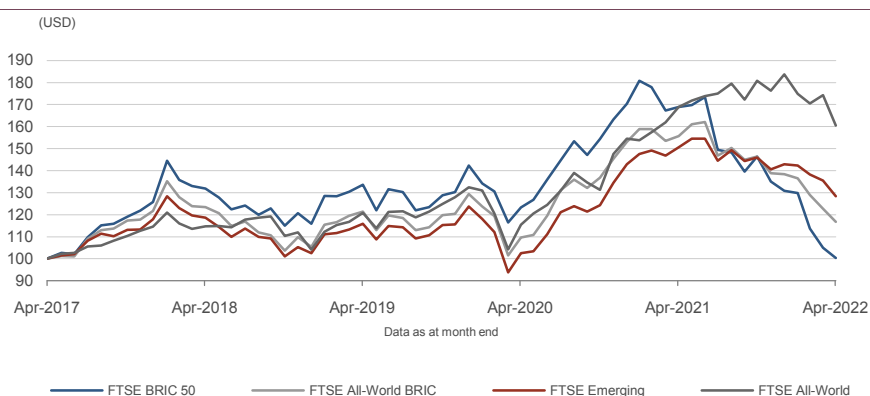
Data as at: 29 April 2022

The FTSE BRIC 50 Index represents the performance of the 50 largest BRIC companies by full market capitalisation, that trade as either depository receipts (for Brazilian, Indian or Russian 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 BRIC 50	-22.7	-31.5	-23.4	-40.6	-24.9	0.3	-9.1	0.1	35.0	28.4	20.1
FTSE All-World BRIC	-14.5	-20.2	-15.7	-25.0	-3.8	16.7	-1.3	3.1	23.0	22.7	17.6
FTSE Emerging	-9.8	-12.0	-10.2	-14.7	10.8	28.4	3.5	5.1	17.0	20.4	16.6
FTSE All-World	-8.2	-11.2	-12.6	-5.0	32.9	60.5	9.9	9.9	13.2	19.4	15.7

* 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)	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021
FTSE BRIC 50	12.7	-2.5	-3.3	-11.4	16.8	37.3	-7.9	22.8	19.7	-23.1
FTSE All-World BRIC	14.0	-4.1	-0.7	-12.1	14.7	36.5	-13.3	22.7	18.3	-9.6
FTSE Emerging	17.9	-3.5	1.6	-15.2	13.5	32.5	-13.0	20.6	15.5	0.1
FTSE All-World	17.1	23.3	4.8	-1.7	8.6	24.6	-9.1	27.2	16.6	18.9

FEATURES

Universe

Depository 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	-1.2	-0.4	0.0	0.1	-53.3	-59.4	-59.4	-59.4
FTSE All-World BRIC	-1.1	-0.1	0.2	0.1	-35.7	-40.1	-40.1	-40.1
FTSE Emerging	-0.9	0.1	0.3	0.2	-22.3	-33.4	-35.1	-35.7
FTSE All-World	-0.4	0.5	0.6	0.7	-13.4	-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	195,655	14.75
Alibaba Group Holding (P Chip)	China	Retailers	184,988	13.95
Meituan Dianping (P Chip)	China	Software and Computer Services	85,175	6.42
Vale SA	Brazil	Industrial Metals and Mining	69,412	5.23
China Construction Bank (H)	China	Banks	66,508	5.01
Totals			601,738	45.36

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	7	185,572	13.99	99	422,531	11.66
China	41	1,115,680	84.11	1060	2,136,650	58.95
India	2	25,209	1.90	193	1,065,394	29.39
Totals	50	1,326,461	100.00	1352	3,624,575	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	340,916	25.70	138	686,301	18.93
15	Telecommunications	2	26,019	1.96	34	77,000	2.12
20	Health Care	1	25,043	1.89	138	191,785	5.29
30	Financials	11	277,110	20.89	176	667,444	18.41
35	Real Estate	6	50,096	3.78	71	103,831	2.86
40	Consumer Discretionary	14	413,249	31.15	185	659,796	18.20
45	Consumer Staples	6	56,517	4.26	97	250,690	6.92
50	Industrials	2	8,617	0.65	222	287,826	7.94
55	Basic Materials	1	69,412	5.23	152	238,698	6.59
60	Energy	2	59,482	4.48	62	311,491	8.59
65	Utilities	-	-	-	77	149,715	4.13
Totals		50	1,326,461	100.00	1352	3,624,575	100.00

Index Characteristics

Attributes	FTSE BRIC 50	FTSE All-World BRIC
Number of constituents	50	1352
Net MCap (USDm)	1,326,461	3,624,575
Dividend Yield %	3.19	2.90
Constituent Sizes (Net MCap USDm)		
Average	26,529	2,681
Largest	195,655	287,993
Smallest	2,348	34
Median	13,391	570
Weight of Largest Constituent (%)	14.75	7.95
Top 10 Holdings (% Index MCap)	60.99	28.61

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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