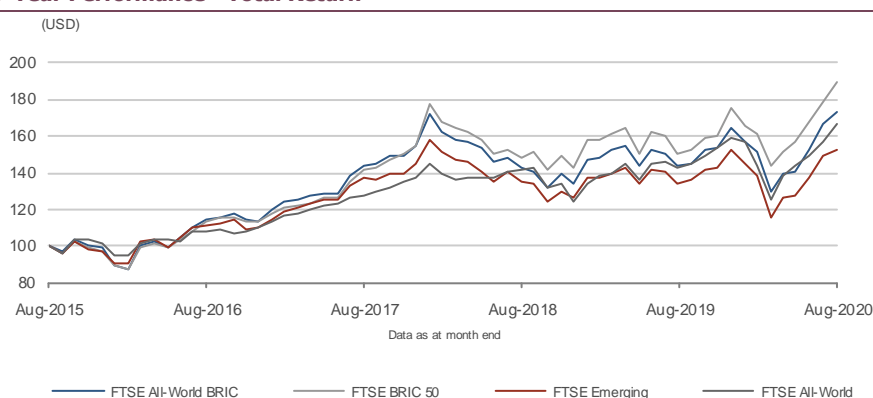


FTSE All-World BRIC Index

Data as at: 31 August 2020

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	22.7	13.9	5.0	20.4	20.3	73.0	6.3	11.6	24.2	21.6	18.3
FTSE BRIC 50	21.0	17.5	7.8	25.8	33.2	89.2	10.0	13.6	25.9	23.2	17.8
FTSE Emerging	19.7	10.5	0.1	13.4	11.2	52.5	3.6	8.8	22.6	20.3	17.4
FTSE All-World	15.3	15.4	4.9	17.1	31.1	66.6	9.5	10.7	26.3	18.4	14.6

* 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)	2010	2011	2012	2013	2014	2015	2016	2017	2018	2019
FTSE All-World BRIC	11.7	-22.9	14.0	-4.1	-0.7	-12.1	14.7	36.5	-13.3	22.7
FTSE BRIC 50	9.1	-19.5	12.7	-2.5	-3.3	-11.4	16.8	37.3	-7.9	22.8
FTSE Emerging	19.8	-19.0	17.9	-3.5	1.6	-15.2	13.5	32.5	-13.0	20.6
FTSE All-World	13.2	-7.3	17.1	23.3	4.8	-1.7	8.6	24.6	-9.1	27.2

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	0.3	0.6	0.2	-31.9	-33.1	-33.1	-41.8
FTSE BRIC 50	1.0	0.5	0.8	0.3	-29.8	-29.8	-29.8	-40.6
FTSE Emerging	0.6	0.2	0.5	0.2	-33.4	-35.1	-35.1	-35.7
FTSE All-World	0.6	0.5	0.7	0.7	-33.7	-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

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	91	332,743	8.85
China	981	2,683,844	71.40
India	152	562,736	14.97
Russia	32	179,586	4.78
Totals	1256	3,758,910	100.00

Top 10 Constituents

Constituent	Country	ICB Sector	Net MCap (USDm)	Wgt %
Alibaba Group Holding ADS (N Shares)	China	General Retailers	504,707	13.43
Tencent Holdings (P Chip)	China	Software & Computer Services	391,630	10.42
Meituan Dianping (P Chip)	China	General Retailers	118,142	3.14
Reliance Industries	India	Oil & Gas Producers	87,808	2.34
JD.com ADS (N Shares)	China	General Retailers	68,062	1.81
China Construction Bank (H)	China	Banks	66,127	1.76
Ping An Insurance (H)	China	Life Insurance/Assurance	58,281	1.55
Infosys	India	Software & Computer Services	45,313	1.21
Industrial and Commercial Bank of China (H)	China	Banks	44,103	1.17
Housing Development Finance	India	Financial Services	43,058	1.15
Totals			1,427,231	37.97

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	46	296,621	7.89	146	1,757,810	3.32
1000	Basic Materials	147	160,758	4.28	349	2,091,296	3.94
2000	Industrials	253	227,715	6.06	747	6,398,377	12.07
3000	Consumer Goods	172	328,704	8.74	535	5,900,822	11.13
4000	Health Care	105	169,586	4.51	279	6,116,583	11.54
5000	Consumer Services	103	926,950	24.66	450	6,869,639	12.96
6000	Telecommunications	14	78,954	2.10	96	1,320,486	2.49
7000	Utilities	75	89,847	2.39	189	1,574,536	2.97
8000	Financials	247	778,778	20.72	864	9,227,327	17.40
9000	Technology	94	700,996	18.65	292	11,765,210	22.19
Totals		1256	3,758,910	100.00	3947	53,022,086	100.00

Index Characteristics

Attributes	FTSE All-World BRIC	FTSE All-World
Number of constituents	1256	3947
Net MCap (USDm)	3,758,910	53,022,086
Dividend Yield %	2.01	2.14
Constituent Sizes (Net MCap USDm)		
Average	2,993	13,434
Largest	504,707	2,107,993
Smallest	42	0
Median	539	2,657
Weight of Largest Constituent (%)	13.43	3.98
Top 10 Holdings (% Index MCap)	37.97	16.22

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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