

FTSE BIC 50 Index

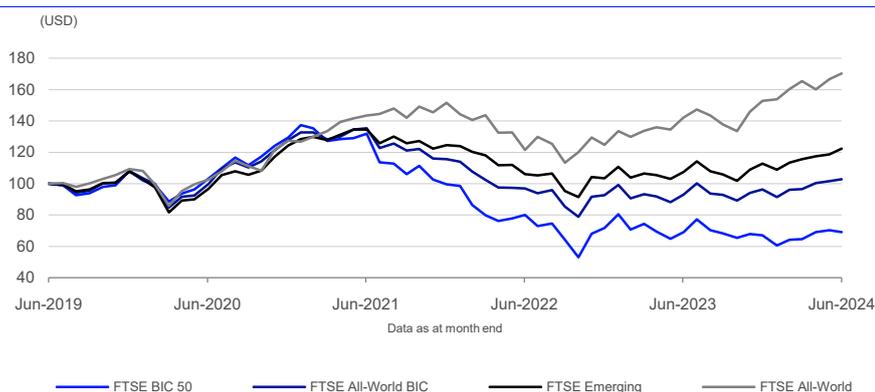
Data as at: 28 June 2024

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	7.0	3.1	3.1	0.1	-47.6	-30.9	-19.4	-7.1	22.9	29.8	26.7
FTSE All-World BIC	6.5	6.8	6.8	10.6	-24.0	2.9	-8.7	0.6	14.2	18.8	19.2
FTSE Emerging	5.8	8.4	8.4	13.9	-9.1	22.4	-3.1	4.1	11.7	15.7	17.9
FTSE All-World	2.9	11.3	11.3	19.7	18.7	70.2	5.9	11.2	9.4	15.4	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	-0.1	-0.6	-0.3	0.0	-23.5	-60.2	-65.4	-65.4
FTSE All-World BIC	0.7	-0.5	0.0	0.1	-11.4	-42.3	-46.2	-46.2
FTSE Emerging	1.1	-0.2	0.2	0.2	-11.3	-32.5	-34.8	-35.7
FTSE All-World	2.2	0.4	0.6	0.6	-10.4	-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	200,804	15.00
Alibaba Group Holding (P Chip)	China	Retailers	153,416	11.46
PDD Holdings Inc ADS (N Shares)	China	Software and Computer Services	93,927	7.02
Meituan Dianping (P Chip)	China	Software and Computer Services	75,996	5.68
China Construction Bank (H)	China	Banks	68,990	5.15
Totals			593,132	44.31

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	158,965	11.88	82	361,354	8.76
China	42	1,144,080	85.48	1238	2,050,913	49.73
India	1	35,420	2.65	231	1,711,779	41.51
Totals	50	1,338,465	100.00	1551	4,124,046	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	411,643	30.75	166	781,688	18.95
15	Telecommunications	2	36,917	2.76	33	122,520	2.97
20	Health Care	1	6,890	0.51	158	183,794	4.46
30	Financials	12	306,931	22.93	193	844,203	20.47
35	Real Estate	3	24,888	1.86	62	76,870	1.86
40	Consumer Discretionary	14	350,202	26.16	209	671,815	16.29
45	Consumer Staples	4	25,326	1.89	109	242,957	5.89
50	Industrials	1	5,786	0.43	267	395,252	9.58
55	Basic Materials	2	46,687	3.49	182	243,618	5.91
60	Energy	5	117,428	8.77	76	370,543	8.98
65	Utilities	1	5,767	0.43	96	190,785	4.63
Totals		50	1,338,465	100.00	1551	4,124,046	100.00

Index Characteristics

Attributes	FTSE BIC 50	FTSE All-World BIC
Number of constituents	50	1551
Net MCap (USDm)	1,338,465	4,124,046
Dividend Yield %	16.25	2.58
Constituent Sizes (Net MCap USDm)		
Average	26,769	2,659
Largest	200,804	299,224
Smallest	1,821	17
Median	12,591	406
Weight of Largest Constituent (%)	15	7.26
Top 10 Holdings (% Index MCap)	59.63	26.45

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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