

FTSE BRIC 50 Index

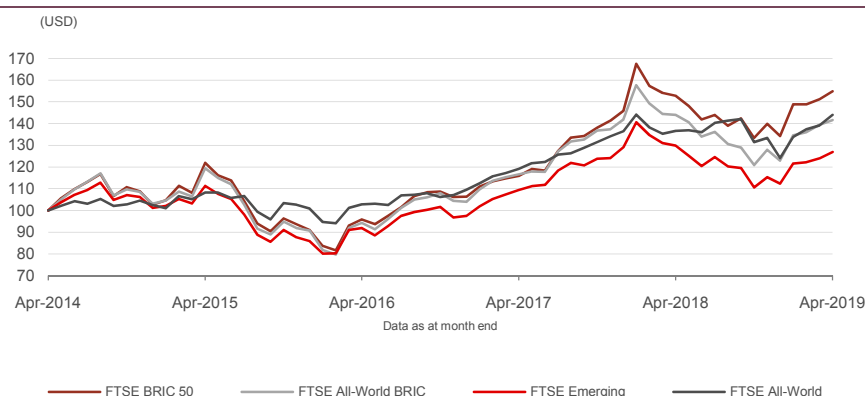
Data as at: 30 April 2019

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	4.0	16.1	15.3	1.3	61.6	54.8	17.3	9.1	16.8	16.9	18.0
FTSE All-World BRIC	5.2	17.1	15.1	-1.6	50.3	41.6	14.5	7.2	15.3	15.8	17.7
FTSE Emerging	4.4	14.7	13.0	-2.3	38.1	26.9	11.4	4.9	13.8	14.6	15.1
FTSE All-World	7.6	9.5	16.0	5.3	40.0	43.9	11.9	7.6	11.2	10.7	11.1

* 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)	2009	2010	2011	2012	2013	2014	2015	2016	2017	2018
FTSE BRIC 50	94.4	9.1	-19.5	12.7	-2.5	-3.3	-11.4	16.8	37.3	-7.9
FTSE All-World BRIC	99.5	11.7	-22.9	14.0	-4.1	-0.7	-12.1	14.7	36.5	-13.3
FTSE Emerging	82.6	19.8	-19.0	17.9	-3.5	1.6	-15.2	13.5	32.5	-13.0
FTSE All-World	36.2	13.2	-7.3	17.1	23.3	4.8	-1.7	8.6	24.6	-9.1

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	0.1	1.1	0.5	0.4	-16.7	-23.1	-38.0	-40.6
FTSE All-World BRIC	-0.1	1.0	0.4	0.4	-19.2	-26.2	-37.4	-41.8
FTSE Emerging	-0.2	0.9	0.3	0.4	-17.2	-24.2	-35.7	-35.7
FTSE All-World	0.5	1.2	0.7	0.9	-17.0	-19.0	-19.0	-23.0

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 & Computer Services	199,844	15.92
Alibaba Group Holding ADS (N Shares)	China	General Retailers	111,640	8.89
China Construction Bank (H)	China	Banks	78,921	6.29
Ping An Insurance (H)	China	Life Insurance/Assurance	60,073	4.78
Industrial and Commercial Bank of China (H)	China	Banks	58,658	4.67
Totals			509,137	40.55

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	6	169,815	13.52	77	407,977	14.39
China	36	920,758	73.33	273	1,663,598	58.67
India	-	-	-	148	557,140	19.65
Russia	8	165,031	13.14	32	206,809	7.29
Totals	50	1,255,604	100.00	530	2,835,524	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 %
0001	Oil & Gas	11	205,638	16.38	36	353,567	12.47
1000	Basic Materials	3	58,012	4.62	52	154,136	5.44
2000	Industrials	1	7,144	0.57	81	172,643	6.09
3000	Consumer Goods	3	39,976	3.18	67	205,319	7.24
4000	Health Care	-	-	-	36	86,038	3.03
5000	Consumer Services	4	133,278	10.61	47	383,465	13.52
6000	Telecommunications	3	64,573	5.14	12	90,162	3.18
7000	Utilities	-	-	-	47	77,375	2.73
8000	Financials	20	490,589	39.07	123	807,217	28.47
9000	Technology	5	256,394	20.42	29	505,602	17.83
Totals		50	1,255,604	100.00	530	2,835,524	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	530
Net MCap (USDm)	1,255,604	2,835,524
Dividend Yield %	2.63	2.45
Constituent Sizes (Net MCap USDm)		
Average	25,112	5,350
Largest	199,844	281,488
Smallest	1,192	48
Median	13,568	1,935
Weight of Largest Constituent (%)	15.92	9.93
Top 10 Holdings (% Index MCap)	57.86	33.65

© 2019 London Stock Exchange Group plc and its applicable group undertakings (the "LSE Group"). The LSE Group includes (1) FTSE International Limited ("FTSE"), (2) Frank Russell Company ("Russell"), (3) FTSE Global Debt Capital Markets Inc. and FTSE Global Debt Capital Markets Limited (together, "FTSE Canada"), (4) MTSNext Limited ("MTSNext"), (5) Mergent, Inc. ("Mergent"), (6) FTSE Fixed Income LLC ("FTSE FI") and (7) The Yield Book Inc ("YB"). All rights reserved.

FTSE Russell® is a trading name of FTSE, Russell, FTSE Canada, MTSNext, Mergent, FTSE FI, YB. "FTSE®", "Russell®", "FTSE Russell®", "MTS®", "FTSE4Good®", "ICB®", "Mergent®", "The Yield Book®" and all other trademarks and service marks used herein (whether registered or unregistered) are trademarks and/or service marks owned or licensed by the applicable member of the LSE Group or their respective licensors and are owned, or used under licence, by FTSE, Russell, MTSNext, FTSE Canada, Mergent, FTSE FI, YB. FTSE International Limited is authorised and regulated by the Financial Conduct Authority as a benchmark administrator.

All information is provided for information purposes only. Every effort is made to ensure that all information given in this document is accurate, but no responsibility or liability can be accepted by any member of the LSE Group nor their respective directors, officers, employees, partners or licensors for any errors or for any loss from use of this publication or any of the information or data contained herein.

No member of the LSE Group nor their respective directors, officers, employees, partners or licensors make any claim, prediction, warranty or representation whatsoever, expressly or impliedly, either as to the results to be obtained from the use of the FTSE BRIC 50 or the fitness or suitability of the FTSE BRIC 50 for any particular purpose to which they might be put.

No member of the LSE Group nor their respective directors, officers, employees, partners or licensors provide investment advice and nothing in this document should be taken as constituting financial or investment advice. No member of the LSE Group nor their respective directors, officers, employees, partners or licensors make any representation regarding the advisability of investing in any asset. A decision to invest in any such asset should not be made in reliance on any information herein. Indexes cannot be invested in directly. Inclusion of an asset in an index is not a recommendation to buy, sell or hold that asset. The general information contained in this publication should not be acted upon without obtaining specific legal, tax, and investment advice from a licensed professional.

No part of this information may be reproduced, stored in a retrieval system or transmitted in any form or by any means, electronic, mechanical, photocopying, recording or otherwise, without prior written permission of the applicable member of the LSE Group. Use and distribution of the LSE Group data requires a licence from FTSE, Russell, FTSE Canada, MTSNext, Mergent, FTSE FI, YB, and/or their respective licensors.

Past performance is no guarantee of future results. Charts and graphs are provided for illustrative purposes only. Index returns shown may not represent the results of the actual trading of investable assets. Certain returns shown may reflect back-tested performance. All performance presented prior to the index inception date is back-tested performance. Back-tested performance is not actual performance, but is hypothetical. The back-test calculations are based on the same methodology that was in effect when the index was officially launched. However, back-tested data may reflect the application of the index methodology with the benefit of hindsight, and the historic calculations of an index may change from month to month based on revisions to the underlying economic data used in the calculation of the index.

Data definitions available from
info@ftserussell.com

To learn more, visit www.ftserussell.com;
 email info@ftserussell.com; or
 call your regional Client Services Team office:

EMEA

+44 (0) 20 7866 1810

North America

+1 877 503 6437

Asia-Pacific

Hong Kong +852 2164 3333

Tokyo +81 3 4563 6346

Sydney +61 (0) 2 8823 3521