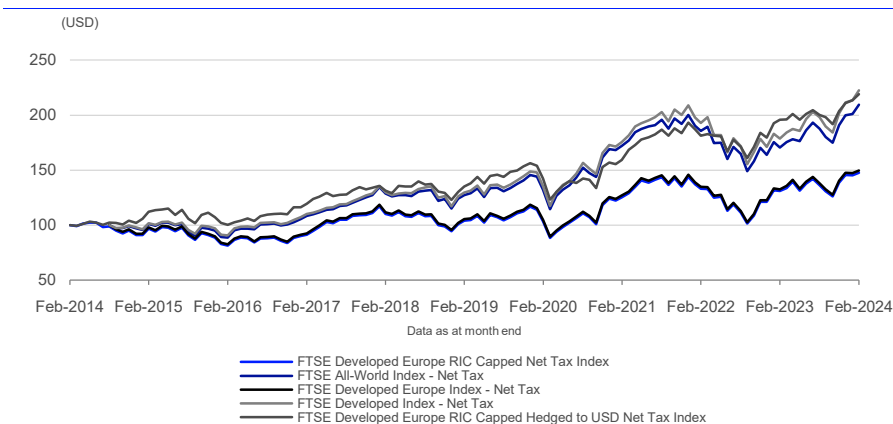


# FTSE Developed Europe RIC Capped Index

Data as at: 29 February 2024

The FTSE Global RIC Capped Indexes are market-capitalization weighted indexes designed to limit concentration in any single security to help users meet the Regulated Investment Company (RIC) concentration requirements for US registered funds. The FTSE Global RIC Capped Indexes are a subset of the FTSE Global Equity Index Series (GEIS), which covers 99% of the world's investable market capitalization. The FTSE Developed Europe RIC Capped Index represents the performance of large and mid capitalization stocks domiciled in European countries classified as Developed. Securities are weighted based on their free float-adjusted market capitalization and reviewed semi-annually. To limit over concentration in any single security, constituents are capped quarterly so that no more than 20% of the index's weight may be allocated to a single constituent and the sum of the weights of all constituents representing more than 4.5% of the index should not exceed 48% of the total index weight.

## 10-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 Developed Europe RIC Capped Index	6.5	8.4	1.4	13.5	20.0	46.1	6.3	7.9	14.7	17.3	19.6
FTSE Developed Europe RIC Capped Net Tax Index	6.5	8.3	1.3	12.8	17.9	41.9	5.6	7.2	14.7	17.3	19.6
FTSE All-World Index	9.9	11.8	4.9	23.6	23.5	68.6	7.3	11.0	10.1	15.3	17.7
FTSE All-World Index - Net Tax	9.8	11.6	4.8	23.0	21.8	64.6	6.8	10.5	10.1	15.3	17.7
FTSE Developed Europe Index	6.5	8.4	1.4	13.5	20.0	46.1	6.3	7.9	14.7	17.3	19.6
FTSE Developed Europe Index - Net Tax	6.5	8.3	1.3	12.8	17.9	41.9	5.6	7.2	14.7	17.3	19.6
FTSE Developed Index	10.5	12.5	5.3	25.2	28.6	76.0	8.7	12.0	10.5	15.8	18.1
FTSE Developed Index - Net Tax	10.4	12.3	5.3	24.6	26.8	71.7	8.2	11.4	10.5	15.8	18.1
FTSE Developed Europe RIC Capped Hedged to USD Index	7.6	9.5	3.8	12.6	40.0	66.7	11.9	10.8	10.8	11.8	15.2
FTSE Developed Europe RIC Capped Hedged to USD Net Tax Index	7.5	9.4	3.8	11.9	37.6	62.0	11.2	10.1	24.3	11.8	15.2

\* 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

## 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.

### Liquidity

Stocks are screened to ensure that the index is tradable.

### Capping

To limit over concentration in any single security, constituents are capped quarterly so that no more than 20% of the indexes weight may be allocated to a single constituent and the sum of the weights of all constituents representing more than 4.5% of the index should not exceed 48% of the total index weight.

### Transparency

The index uses a transparent, rules-based construction process. Index methodologies are freely available on the FTSE Russell website.

### Availability

The index is calculated based on price and total return methodologies, both real time and end of day. Net of tax indexes are also available.

### Industry Classification Benchmark (ICB)

Index constituents are categorized in accordance with the Industry Classification Benchmark (ICB), the global standard for industry sector analysis.

Year-on-Year Performance - Total Return

Index % (USD)	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
FTSE Developed Europe RIC Capped Index	-5.6	-1.9	0.1	26.5	-14.5	24.6	6.6	16.7	-15.3	21
FTSE Developed Europe RIC Capped Net Tax Index	-6.2	-2.4	-0.5	25.8	-15	23.8	6.1	16.1	-15.8	20.2
FTSE All-World Index	4.8	-1.7	8.6	24.6	-9.1	27.2	16.6	18.9	-17.7	22.6
FTSE All-World Index - Net Tax	-	-2.2	8	24	-9.6	26.5	16	18.4	-18.1	22
FTSE Developed Europe Index	-5.6	-1.9	0.1	26.5	-14.5	24.6	6.6	16.7	-15.3	21
FTSE Developed Europe Index - Net Tax	-	-2.4	-0.5	25.8	-15	23.8	6.1	16.1	-15.8	20.2
FTSE Developed Index	5.1	-0.3	8.2	23.9	-8.6	28	16.7	21.4	-17.8	24.2
FTSE Developed Index - Net Tax	-	-0.8	7.5	23.2	-9.1	27.3	16.1	20.9	-18.2	23.6
FTSE Developed Europe RIC Capped Hedged to USD Index	5.3	5.6	9.2	15.9	-7.7	27.9	0.8	23.9	-6.6	18.2
FTSE Developed Europe RIC Capped Hedged to USD Net Tax Index	4.7	5	8.5	15.2	-8.3	27.1	0.3	23.3	-7.1	17.5

Return/Risk Ratio and Drawdown - Total Return

Index (USD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE Developed Europe RIC Capped Index	0.9	0.3	0.4	0.3	-11.9	-31.2	-35.7	-35.7
FTSE Developed Europe RIC Capped Net Tax Index	0.8	0.3	0.4	0.2	-12.0	-31.5	-35.8	-36.0
FTSE All-World Index	2.2	0.4	0.6	0.6	-10.4	-26.0	-33.7	-33.7
FTSE All-World Index - Net Tax	2.2	0.4	0.6	-	-10.5	-26.2	-33.7	-
FTSE Developed Europe Index	0.9	0.3	0.4	0.3	-11.9	-31.2	-35.7	-35.7
FTSE Developed Europe Index - Net Tax	0.8	0.3	0.4	-	-12.0	-31.5	-35.8	-
FTSE Developed Index	2.3	0.5	0.7	0.6	-10.4	-26.1	-34.0	-34.0
FTSE Developed Index - Net Tax	2.3	0.5	0.6	-	-10.5	-26.4	-34.0	-
FTSE Developed Europe RIC Capped Hedged to USD Index	1.1	0.9	0.7	0.7	-7.3	-18.2	-32.5	-32.5
FTSE Developed Europe RIC Capped Hedged to USD Net Tax Index	0.5	0.9	0.7	0.6	-19.2	-19.2	-32.5	-32.5

Return/Risk Ratio – based on compound annual returns and volatility in Performance and Volatility table  
Drawdown - based on daily data

Top 10 Constituents - FTSE Developed Europe RIC Capped

Constituent	Country	ICB Sector	Net MCap (USDm)	Wgt %
Novo-Nordisk B	Denmark	Pharmaceuticals and Biotechnology	372,182	3.39
ASML Holding	Netherlands	Technology Hardware and Equipment	371,259	3.38
Nestle	Switzerland	Food Producers	278,234	2.54
LVMH	France	Personal Goods	225,487	2.05
Novartis (REGD)	Switzerland	Pharmaceuticals and Biotechnology	210,192	1.92
Shell	United Kingdom	Oil, Gas and Coal	205,359	1.87
SAP	Germany	Software and Computer Services	205,100	1.87
AstraZeneca	United Kingdom	Pharmaceuticals and Biotechnology	186,486	1.70
Roche Hldgs (GENUS)	Switzerland	Pharmaceuticals and Biotechnology	182,412	1.66
HSBC Hldgs	United Kingdom	Banks	151,337	1.38
Totals			2,388,048	21.76

INFORMATION

Index Universe

FTSE Global Equity Index Series

Index Launch

29 September 2017

Base Date

16 June 2000

Base Value

1000

Investability Screen

Actual free float applied and liquidity screened

Index Calculation

Real-time and end-of-day index available

End-of-Day Distribution

Via FTP and email

Currency

USD, GBP, EUR, JPY, AUD, CNY, HKD, CAD

Review Dates

Semi-annually in March and September

History

Available from June 2000

ICB Industry Breakdown - FTSE Developed Europe RIC Capped

ICB Code	ICB Industry	No. of Cons	Net MCap (USDm)	Wgt %
10	Technology	22	929,844	8.47
15	Telecommunications	22	267,401	2.44
20	Health Care	49	1,667,548	15.20
30	Financials	100	1,958,488	17.85
35	Real Estate	21	114,779	1.05
40	Consumer Discretionary	78	1,478,393	13.47
45	Consumer Staples	42	1,032,964	9.41
50	Industrials	120	1,959,931	17.86
55	Basic Materials	40	546,670	4.98
60	Energy	17	620,511	5.65
65	Utilities	27	396,693	3.62
Totals		538	10,973,222	100.00

Country Breakdown - FTSE Developed Europe RIC Capped

Country	No. of Cons	Net MCap (USDm)	Wgt %
Austria	8	34,577	0.32
Belgium	15	155,318	1.42
Denmark	18	569,027	5.19
Finland	15	173,975	1.59
France	71	1,960,694	17.87
Germany	73	1,445,747	13.18
Ireland	5	46,068	0.42
Italy	34	478,866	4.36
Netherlands	31	835,036	7.61
Norway	18	109,161	0.99
Poland	10	58,094	0.53
Portugal	4	30,442	0.28
Spain	24	432,922	3.95
Sweden	55	563,721	5.14
Switzerland	52	1,569,596	14.30
UK	105	2,509,978	22.87
Totals	538	10,973,222	100.00

Index Characteristics

Attributes	FTSE Developed Europe RIC Capped
Number of constituents	538
Net MCap (USDm)	10,973,222
Dividend Yield %	3.08
Constituent Sizes (Net MCap USDm)	
Average	20,396
Largest	372,182
Smallest	135
Median	7,470
Weight of Largest Constituent (%)	3.39
Top 10 Holdings (% Index MCap)	21.76

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