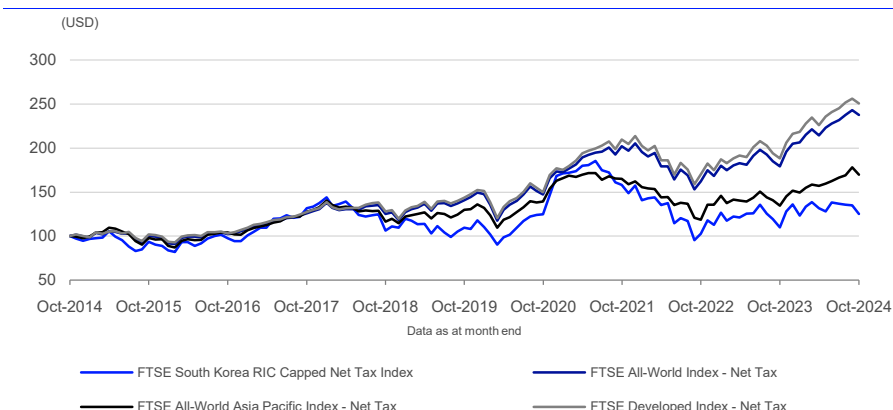


# FTSE South Korea RIC Capped Index

Data as at: 31 October 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 South Korea RIC Capped Index represents the performance of South Korean large and mid capitalization stocks. 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 South Korea RIC Capped Index	-8.5	-5.0	-7.9	14.3	-19.8	16.9	-7.1	3.2	25.4	23.7	26.5
FTSE South Korea RIC Capped Net Tax Index	-8.5	-5.1	-8.2	13.8	-21.0	14.0	-7.6	2.7	25.4	23.7	26.4
FTSE All-World Index	2.6	11.0	16.2	33.1	19.1	72.6	6.0	11.5	10.1	15.9	17.4
FTSE All-World Index - Net Tax	2.5	10.8	15.8	32.5	17.5	68.6	5.5	11.0	10.1	15.9	17.4
FTSE Asia Pacific Index	1.9	8.2	12.1	26.5	3.8	32.8	1.3	5.8	14.6	15.6	16.4
FTSE All-World Asia Pacific Index - Net Tax	1.9	8.0	11.8	26.0	2.8	30.7	0.9	5.5	14.6	15.6	16.4
FTSE Developed Index	2.3	11.0	16.3	33.6	21.1	78.4	6.6	12.3	10.5	16.4	17.8
FTSE Developed Index - Net Tax	2.2	10.8	15.9	33.0	19.4	74.2	6.1	11.7	10.5	16.4	17.8

\* 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 South Korea RIC Capped Index	-10.4	-5.9	7	46.2	-20	8.4	43.2	-6	-27.8	21
FTSE South Korea RIC Capped Net Tax Index	-10.8	-6.3	6.5	45.6	-20.4	7.8	42.7	-6.4	-28.3	20.6
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 Asia Pacific Index	-	-0.8	5.6	30.9	-13.5	19.2	20.1	-0.1	-16.1	12.3
FTSE All-World Asia Pacific Index - Net Tax	-	-1.1	5.3	30.5	-13.8	18.8	19.8	-0.4	-16.4	11.9
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

Return/Risk Ratio and Drawdown - Total Return

Index (USD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE South Korea RIC Capped Index	0.5	-0.3	0.1	0.1	-16.0	-40.6	-48.8	-51.3
FTSE South Korea RIC Capped Net Tax Index	0.5	-0.3	0.1	0.1	-16.0	-40.9	-49.1	-51.8
FTSE All-World Index	3.1	0.4	0.7	0.6	-8.2	-26.0	-33.7	-33.7
FTSE All-World Index - Net Tax	3.1	0.4	0.6	0.6	-8.2	-26.2	-33.7	-33.7
FTSE Asia Pacific Index	1.7	0.1	0.4	0.4	-11.2	-30.1	-34.4	-34.4
FTSE All-World Asia Pacific Index - Net Tax	1.7	0.1	0.3	0.4	-11.2	-30.4	-34.7	-34.7
FTSE Developed Index	3.1	0.4	0.7	0.7	-8.2	-26.1	-34.0	-34.0
FTSE Developed Index - Net Tax	3.0	0.4	0.7	0.6	-8.2	-26.4	-34.0	-34.0

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

Top 10 Constituents - FTSE South Korea RIC Capped

Constituent	ICB Sector	Net MCap (USDm)	Wgt %
Samsung Electronics	Telecommunications Equipment	136,638	16.30
SK Hynix	Technology Hardware and Equipment	82,925	9.89
KB Financial Group	Banks	25,053	2.99
Hyundai Motor	Automobiles and Parts	24,219	2.89
Celltrion Inc	Pharmaceuticals and Biotechnology	21,785	2.60
Posco	Industrial Metals and Mining	20,663	2.47
Shinhan Financial Group	Banks	20,482	2.44
Samsung Electronics Pfd.	Telecommunications Equipment	19,139	2.28
NAVER	Software and Computer Services	19,044	2.27
KIA Motors	Automobiles and Parts	18,822	2.25
Totals		388,771	46.38

ICB Industry Breakdown - FTSE South Korea RIC Capped

ICB Code	ICB Industry	No. of Cons	Net MCap (USDm)	Wgt %
10	Technology	12	134,363	16.03
15	Telecommunications	3	157,520	18.79
20	Health Care	12	70,441	8.40
30	Financials	23	123,166	14.69
40	Consumer Discretionary	36	120,688	14.40
45	Consumer Staples	13	20,158	2.40
50	Industrials	40	135,786	16.20
55	Basic Materials	11	53,822	6.42
60	Energy	5	16,554	1.98
65	Utilities	2	5,683	0.68
Totals		157	838,181	100.00

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

Index Characteristics

Attributes	FTSE South Korea RIC Capped
Number of constituents	157
Net MCap (USDm)	838,181
Dividend Yield %	2.20
Constituent Sizes (Net MCap USDm)	
Average	5,339
Largest	136,638
Smallest	145
Median	1,906
Weight of Largest Constituent (%)	16.30
Top 10 Holdings (% Index MCap)	46.38

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