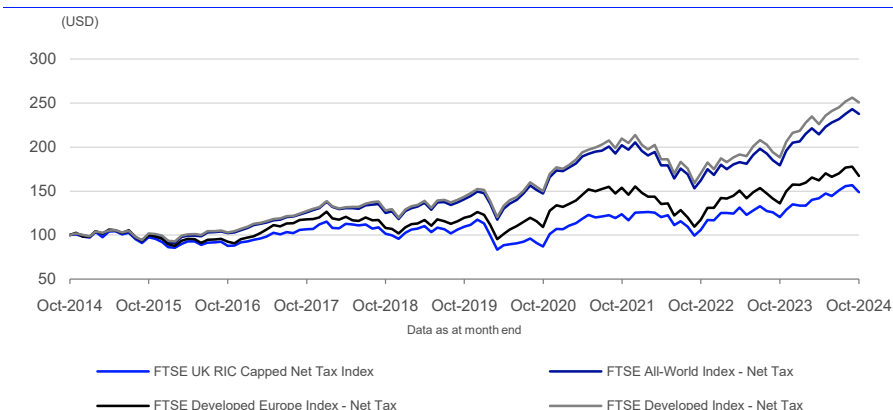


FTSE UK RIC Capped Index

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 UK RIC Capped Index represents the performance of UK 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 UK RIC Capped Index | -1.5 | 4.7 | 10.2 | 23.5 | 20.2 | 35.9 | 6.3 | 6.3 | 12.1 | 17.2 | 19.0 |
| FTSE UK RIC Capped Net Tax Index | -1.5 | 4.7 | 10.1 | 23.5 | 20.1 | 35.7 | 6.3 | 6.3 | 12.1 | 17.2 | 19.0 |
| 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 Developed Europe Index | -1.6 | 3.4 | 7.0 | 23.7 | 10.7 | 44.0 | 3.4 | 7.6 | 12.4 | 17.7 | 19.5 |
| FTSE Developed Europe Index - Net Tax | -1.6 | 3.1 | 6.4 | 22.9 | 8.7 | 39.9 | 2.8 | 6.9 | 12.3 | 17.7 | 19.5 |
| 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 UK RIC Capped Index | -5.3 | -6.3 | -0.3 | 22.4 | -14.5 | 22.8 | -8.9 | 17.3 | -6.9 | 15.5 |
| FTSE UK RIC Capped Net Tax Index | -5.3 | -6.3 | -0.3 | 22.3 | -14.6 | 22.8 | -8.9 | 17.3 | -6.9 | 15.5 |
| 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 |

Return/Risk Ratio and Drawdown - Total Return

| Index (USD) | Return/Risk Ratio | | | | Drawdown (%) | | | |
|---------------------------------------|-------------------|-----|-----|------|--------------|-------|-------|-------|
| | 1YR | 3YR | 5YR | 10YR | 1YR | 3YR | 5YR | 10YR |
| FTSE UK RIC Capped Index | 1.9 | 0.4 | 0.3 | 0.3 | -6.0 | -25.8 | -42.4 | -42.4 |
| FTSE UK RIC Capped Net Tax Index | 1.9 | 0.4 | 0.3 | 0.2 | -6.0 | -25.8 | -42.4 | -42.4 |
| 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 Developed Europe Index | 1.8 | 0.2 | 0.4 | 0.4 | -6.8 | -31.2 | -35.7 | -35.7 |
| FTSE Developed Europe Index - Net Tax | 1.8 | 0.2 | 0.4 | 0.3 | -6.8 | -31.5 | -35.8 | -36.0 |
| 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 UK RIC Capped

| Constituent | ICB Sector | Net MCap (USDm) | Wgt % |
|--------------------------|--|-----------------|-------|
| AstraZeneca | Pharmaceuticals and Biotechnology | 212,616 | 7.92 |
| Shell | Oil, Gas and Coal | 208,594 | 7.77 |
| HSBC Hldgs | Banks | 169,414 | 6.31 |
| Unilever | Personal Care, Drug and Grocery Stores | 149,810 | 5.58 |
| RELX | Media | 85,524 | 3.19 |
| BP | Oil, Gas and Coal | 79,822 | 2.97 |
| GSK | Pharmaceuticals and Biotechnology | 71,563 | 2.67 |
| British American Tobacco | Tobacco | 69,188 | 2.58 |
| Rio Tinto | Industrial Metals and Mining | 68,910 | 2.57 |
| Diageo | Beverages | 68,532 | 2.55 |
| Totals | | 1,183,974 | 44.12 |

ICB Industry Breakdown - FTSE UK RIC Capped

| ICB Code | ICB Industry | No. of Cons | Net MCap (USDm) | Wgt % |
|----------|------------------------|-------------|-----------------|--------|
| 10 | Technology | 2 | 22,106 | 0.82 |
| 15 | Telecommunications | 3 | 32,681 | 1.22 |
| 20 | Health Care | 6 | 339,469 | 12.65 |
| 30 | Financials | 19 | 525,102 | 19.57 |
| 35 | Real Estate | 5 | 35,061 | 1.31 |
| 40 | Consumer Discretionary | 20 | 319,653 | 11.91 |
| 45 | Consumer Staples | 10 | 418,236 | 15.59 |
| 50 | Industrials | 21 | 399,735 | 14.90 |
| 55 | Basic Materials | 7 | 191,301 | 7.13 |
| 60 | Energy | 2 | 288,416 | 10.75 |
| 65 | Utilities | 5 | 111,583 | 4.16 |
| Totals | | 100 | 2,683,343 | 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 UK RIC Capped |
|-----------------------------------|--------------------|
| Number of constituents | 100 |
| Net MCap (USDm) | 2,683,343 |
| Dividend Yield % | 3.64 |
| Constituent Sizes (Net MCap USDm) | |
| Average | 26,833 |
| Largest | 212,616 |
| Smallest | 1,571 |
| Median | 9,630 |
| Weight of Largest Constituent (%) | 7.92 |
| Top 10 Holdings (% Index MCap) | 44.12 |

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