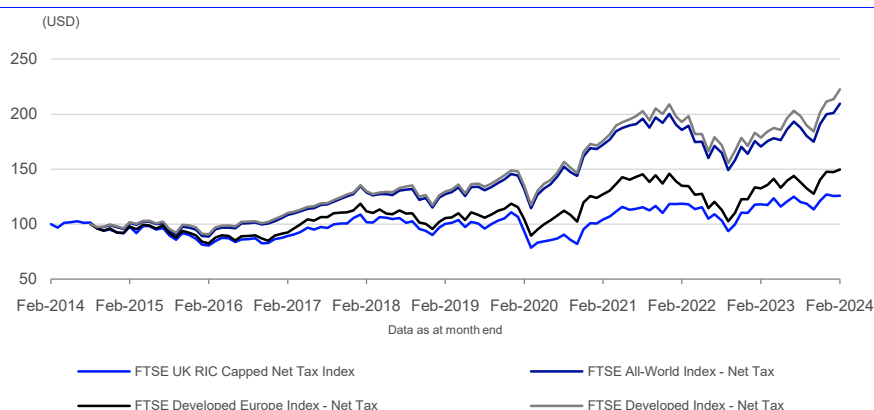


# FTSE UK RIC Capped Index

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 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	3.8	4.9	-1.0	6.8	21.0	25.8	6.6	4.7	14.6	16.8	19.2
FTSE UK RIC Capped Net Tax Index	3.8	4.9	-1.0	6.8	20.9	25.6	6.5	4.7	14.6	16.8	19.2
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

\* 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	0.4	0.3	0.2	0.1	-9.7	-25.8	-42.4	-42.4
FTSE UK RIC Capped Net Tax Index	0.4	0.3	0.2	0.1	-9.7	-25.8	-42.4	-42.4
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	-

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 %
Shell	Oil, Gas and Coal	205,359	8.18
AstraZeneca	Pharmaceuticals and Biotechnology	186,486	7.43
HSBC Hldgs	Banks	151,337	6.03
Unilever	Personal Care, Drug and Grocery Stores	122,546	4.88
BP	Oil, Gas and Coal	97,150	3.87
GSK	Pharmaceuticals and Biotechnology	84,658	3.37
RELX	Media	82,952	3.30
Diageo	Beverages	82,769	3.30
Rio Tinto	Industrial Metals and Mining	69,932	2.79
British American Tobacco	Tobacco	65,943	2.63
Totals		1,149,133	45.78

ICB Industry Breakdown - FTSE UK RIC Capped

ICB Code	ICB Industry	No. of Cons	Net MCap (USDm)	Wgt %
10	Technology	2	24,508	0.98
15	Telecommunications	3	28,710	1.14
20	Health Care	6	316,045	12.59
30	Financials	20	448,998	17.89
35	Real Estate	5	32,939	1.31
40	Consumer Discretionary	21	300,801	11.98
45	Consumer Staples	11	388,823	15.49
50	Industrials	22	391,995	15.62
55	Basic Materials	8	178,175	7.10
60	Energy	2	302,509	12.05
65	Utilities	5	96,475	3.84
Totals		105	2,509,978	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	105
Net MCap (USDm)	2,509,978
Dividend Yield %	3.90
Constituent Sizes (Net MCap USDm)	
Average	23,905
Largest	205,359
Smallest	1,061
Median	8,838
Weight of Largest Constituent (%)	8.18
Top 10 Holdings (% Index MCap)	45.78

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