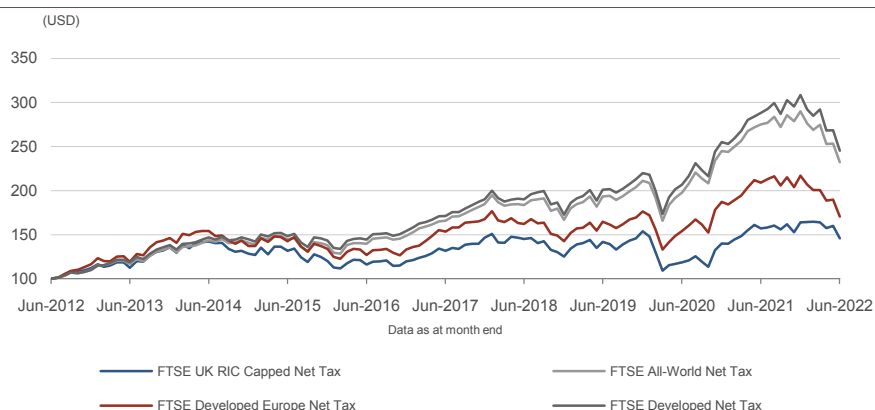


# FTSE UK RIC Capped Index

Data as at: 30 June 2022

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	-11.1	-11.2	-11.2	-7.2	2.9	10.7	0.9	2.1	19.8	24.4	17.8
FTSE UK RIC Capped Net Tax	-11.1	-11.3	-11.3	-7.2	2.8	10.5	0.9	2.0	19.8	24.4	17.8
FTSE All-World	-15.4	-19.8	-19.8	-15.2	21.6	43.5	6.7	7.5	15.9	20.3	16.3
FTSE All-World Net Tax	-15.5	-20.0	-20.0	-15.6	19.9	40.0	6.2	7.0	15.9	20.3	16.3
FTSE Developed Europe	-14.6	-21.0	-21.0	-17.8	5.3	14.3	1.7	2.7	20.8	23.1	17.6
FTSE Developed Europe Net Tax	-14.9	-21.4	-21.4	-18.3	3.6	11.1	1.2	2.1	20.8	23.0	17.6
FTSE Developed	-16.0	-20.3	-20.3	-14.5	23.6	46.7	7.3	8.0	16.5	20.7	16.6
FTSE Developed Net Tax	-16.1	-20.5	-20.5	-14.9	21.9	43.1	6.8	7.4	16.5	20.7	16.6

\* 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)	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021
FTSE UK RIC Capped	15.7	21.1	-5.3	-6.3	-0.3	22.4	-14.5	22.8	-8.9	17.3
FTSE UK RIC Capped Net Tax	15.7	21.1	-5.3	-6.3	-0.3	22.3	-14.6	22.8	-8.9	17.3
FTSE All-World	17.1	23.3	4.8	-1.7	8.6	24.6	-9.1	27.2	16.6	18.9
FTSE All-World Net Tax	16.5	22.7	4.2	-2.2	8.0	24.0	-9.6	26.5	16.0	18.4
FTSE Developed Europe	20.2	26.2	-5.6	-1.9	0.1	26.5	-14.5	24.6	6.6	16.7
FTSE Developed Europe Net Tax	19.4	25.4	-6.2	-2.4	-0.5	25.8	-15.0	23.8	6.1	16.1
FTSE Developed	17.0	26.8	5.1	-0.3	8.2	23.9	-8.6	28.0	16.7	21.4
FTSE Developed Net Tax	16.4	26.1	4.5	-0.8	7.5	23.2	-9.1	27.3	16.1	20.9

## 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	-0.4	0.0	0.1	0.3	-16.5	-42.4	-42.4	-42.4
FTSE UK RIC Capped Net Tax	-0.4	0.0	0.1	0.3	-16.5	-42.4	-42.4	-42.4
FTSE All-World	-0.9	0.3	0.5	0.7	-21.9	-33.7	-33.7	-33.7
FTSE All-World Net Tax	-1.0	0.3	0.4	0.7	-22.0	-33.7	-33.7	-33.7
FTSE Developed Europe	-0.8	0.1	0.2	0.4	-22.7	-35.7	-35.7	-35.7
FTSE Developed Europe Net Tax	-0.9	0.1	0.1	0.4	-23.1	-35.8	-36.0	-36.0
FTSE Developed	-0.9	0.3	0.5	0.7	-22.6	-34.0	-34.0	-34.0
FTSE Developed Net Tax	-0.9	0.3	0.4	0.7	-22.7	-34.0	-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	203,128	8.72
Shell Plc	Oil Gas and Coal	194,511	8.35
HSBC Hldgs	Banks	130,856	5.62
Unilever	Personal Care Drug and Grocery Stores	114,612	4.92
GSK	Pharmaceuticals and Biotechnology	107,032	4.60
British American Tobacco	Tobacco	96,683	4.15
Diageo	Beverages	96,655	4.15
BP	Oil Gas and Coal	90,091	3.87
Glencore	Industrial Metals and Mining	70,682	3.04
Rio Tinto	Industrial Metals and Mining	64,908	2.79
<b>Totals</b>		<b>1,169,158</b>	<b>50.21</b>

## ICB Industry Breakdown - FTSE UK RIC Capped

ICB Code	ICB Industry	No. of Cons	Net MCap (USDm)	Wgt %
10	Technology	5	22,247	0.96
15	Telecommunications	3	60,903	2.62
20	Health Care	6	334,376	14.36
30	Financials	21	394,366	16.94
35	Real Estate	5	33,942	1.46
40	Consumer Discretionary	25	225,286	9.67
45	Consumer Staples	12	425,223	18.26
50	Industrials	25	254,746	10.94
55	Basic Materials	7	199,967	8.59
60	Energy	2	284,602	12.22
65	Utilities	6	92,960	3.99
<b>Totals</b>		<b>117</b>	<b>2,328,617</b>	<b>100.00</b>

## 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	117
Net MCap (USDm)	2,328,617
Dividend Yield %	3.64
Constituent Sizes (Net MCap USDm)	
Average	19,903
Largest	203,128
Smallest	950
Median	7,157
Weight of Largest Constituent (%)	8.72
Top 10 Holdings (% Index MCap)	50.21

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