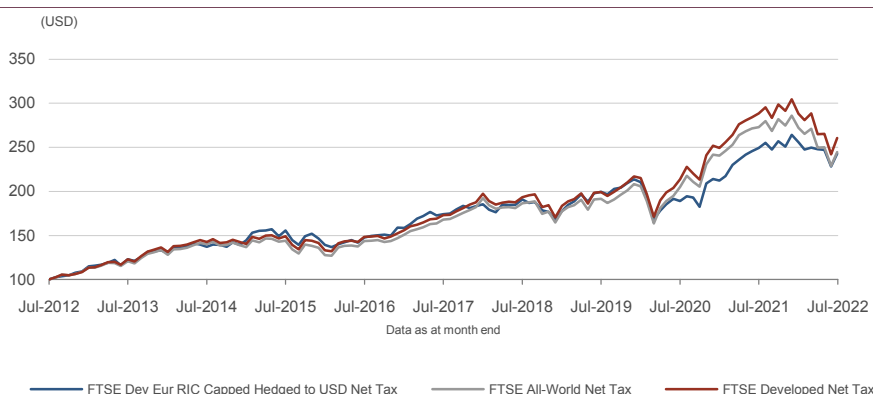


FTSE Developed Europe RIC Capped Hedged to USD Index

Data as at: 29 July 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 Developed Europe RIC Capped Hedged to USD 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 Dev Europe RIC Capped Hedged to USD	-1.9	-4.6	-7.6	-2.1	23.7	43.3	7.3	7.5	17.2	19.7	14.5
FTSE Dev Eur RIC Capped Hedged to USD Net Tax	-2.1	-5.1	-8.1	-2.7	21.6	39.2	6.7	6.8	17.2	19.7	14.5
FTSE All-World	-1.9	-9.9	-14.2	-10.0	29.6	49.2	9.0	8.3	16.2	20.4	16.5
FTSE All-World Net Tax	-2.0	-10.2	-14.5	-10.4	27.8	45.6	8.5	7.8	16.2	20.4	16.5
FTSE Developed	-1.4	-9.3	-14.1	-9.3	32.7	54.4	9.9	9.1	17.0	20.8	16.8
FTSE Developed Net Tax	-1.5	-9.6	-14.3	-9.7	30.9	50.5	9.4	8.5	17.0	20.8	16.9

* 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 Dev Europe RIC Capped Hedged to USD	17.7	22.6	5.3	5.6	9.2	15.9	-7.7	27.9	0.8	23.9
FTSE Dev Eur RIC Capped Hedged to USD Net Tax	16.8	21.9	4.7	5.0	8.5	15.2	-8.3	27.1	0.3	23.3
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	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 Dev Europe RIC Capped Hedged to USD	-0.1	0.3	0.5	0.8	-15.6	-32.5	-32.5	-32.5
FTSE Dev Eur RIC Capped Hedged to USD Net Tax	-0.2	0.3	0.5	0.7	-16.0	-32.5	-32.5	-32.5
FTSE All-World	-0.6	0.4	0.5	0.7	-21.9	-33.7	-33.7	-33.7
FTSE All-World Net Tax	-0.7	0.4	0.5	0.7	-22.0	-33.7	-33.7	-33.7
FTSE Developed	-0.6	0.4	0.5	0.8	-22.6	-34.0	-34.0	-34.0
FTSE Developed Net Tax	-0.6	0.4	0.5	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 Developed Europe RIC Capped

Constituent	Country	ICB Sector	Net MCap (USDm)	Wgt %
Nestle	Switzerland	Food Producers	337,387	3.58
Roche Hldgs (GENUS)	Switzerland	Pharmaceuticals and Biotechnology	232,663	2.47
ASML Holding	Netherlands	Technology Hardware and Equipment	216,505	2.29
AstraZeneca	UK	Pharmaceuticals and Biotechnology	204,367	2.17
Shell Plc	UK	Oil Gas and Coal	199,013	2.11
Novo-Nordisk B	Denmark	Pharmaceuticals and Biotechnology	182,733	1.94
Novartis (REGD)	Switzerland	Pharmaceuticals and Biotechnology	178,133	1.89
LVMH	France	Personal Goods	171,294	1.82
HSBC Hldgs	UK	Banks	125,758	1.33
Unilever	UK	Personal Care Drug and Grocery Stores	123,562	1.31
Totals			1,971,415	20.90

ICB Industry Breakdown - FTSE Developed Europe RIC Capped

ICB Code	ICB Industry	No. of Cons	Net MCap (USDm)	Wgt %
10	Technology	33	633,266	6.71
15	Telecommunications	26	315,937	3.35
20	Health Care	57	1,541,393	16.34
30	Financials	100	1,460,869	15.48
35	Real Estate	27	136,634	1.45
40	Consumer Discretionary	90	1,153,778	12.23
45	Consumer Staples	45	1,162,401	12.32
50	Industrials	124	1,495,428	15.85
55	Basic Materials	37	531,373	5.63
60	Energy	18	607,331	6.44
65	Utilities	31	395,733	4.19
Totals		588	9,434,145	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

Country Breakdown - FTSE Developed Europe RIC Capped

Country	No. of Cons	Net MCap (USDm)	Wgt %
Austria	7	29,638	0.31
Belgium	16	144,522	1.53
Denmark	22	399,900	4.24
Finland	17	198,691	2.11
France	77	1,565,864	16.60
Germany	85	1,130,642	11.98
Ireland	4	30,146	0.32
Italy	37	342,699	3.63
Netherlands	30	634,793	6.73
Norway	18	133,206	1.41
Poland	13	36,612	0.39
Portugal	4	32,156	0.34
Spain	26	346,262	3.67
Sweden	62	493,542	5.23
Switzerland	52	1,497,445	15.87
UK	118	2,418,026	25.63
Totals	588	9,434,145	100.00

Index Characteristics

Attributes	FTSE Dev Europe RIC Capped
Number of constituents	588
Net MCap (USDm)	9,434,145
Dividend Yield %	3.13
Constituent Sizes (Net MCap USDm)	
Average	16,044
Largest	337,387
Smallest	114
Median	6,579
Weight of Largest Constituent (%)	3.58
Top 10 Holdings (% Index MCap)	20.90

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