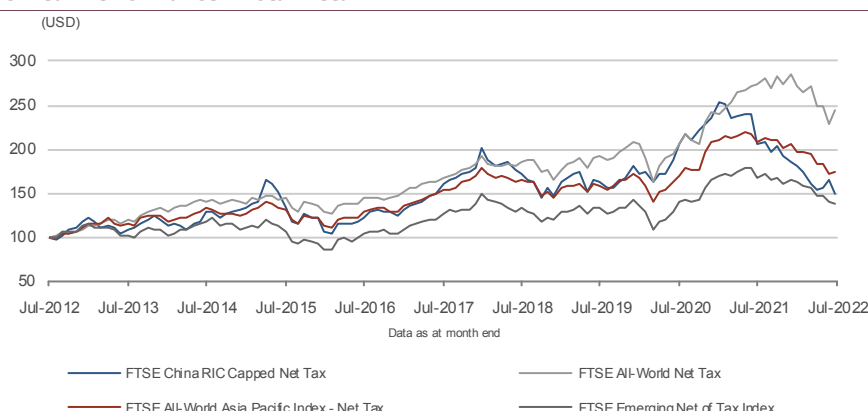


FTSE China RIC Capped Index

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 China RIC Capped Index represents the performance of Chinese 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. *As part of the September 2017 review the FTSE China RIC Capped Index will include N-shares at 100% of their investability 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 China RIC Capped	-2.4	-17.3	-19.6	-27.5	-8.0	-5.6	-2.7	-1.1	31.3	26.7	20.1
FTSE China RIC Capped Net Tax	-2.5	-17.5	-19.8	-27.7	-8.4	-6.4	-2.9	-1.3	31.3	26.7	20.1
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 Asia Pacific	-4.1	-11.2	-14.9	-15.6	11.3	15.6	3.6	2.9	15.8	18.2	14.4
FTSE All-World Asia Pacific Index - Net Tax	-4.2	-11.4	-15.1	-15.9	10.3	13.8	3.3	2.6	15.8	18.2	14.4
FTSE Emerging	-5.9	-15.1	-15.5	-16.3	5.7	11.7	1.9	2.2	18.0	20.9	16.6
FTSE Emerging Net of Tax Index	-6.1	-15.4	-15.7	-16.7	4.6	9.8	1.5	1.9	18.0	20.9	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 China RIC Capped	22.3	3.6	8.3	-6.1	2.4	43.5	-18.0	23.4	31.4	-20.9
FTSE China RIC Capped Net Tax	21.9	3.3	8.0	-6.3	2.1	43.2	-18.2	23.2	31.2	-21.0
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 Asia Pacific	17.5	11.8	0.7	-0.8	5.6	30.9	-13.5	19.2	20.1	-0.1
FTSE All-World Asia Pacific Index - Net Tax	17.3	11.6	0.4	-1.1	5.3	30.5	-13.8	18.8	19.8	-0.4
FTSE Emerging	17.9	-3.5	1.6	-15.2	13.5	32.5	-13.0	20.6	15.5	0.1
FTSE Emerging Net of Tax Index	17.6	-3.8	1.2	-15.5	13.1	32.1	-13.3	20.1	15.1	-0.2

Return/Risk Ratio and Drawdown - Total Return

Index (USD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE China RIC Capped	-0.9	-0.1	-0.1	0.2	-38.7	-53.1	-53.1	-53.1
FTSE China RIC Capped Net Tax	-0.9	-0.1	-0.1	0.2	-38.7	-53.1	-53.1	-53.1
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 Asia Pacific	-1.0	0.2	0.2	0.5	-23.2	-30.3	-31.7	-31.7
FTSE All-World Asia Pacific Index - Net Tax	-1.0	0.2	0.2	0.4	-23.4	-30.4	-32.2	-32.2
FTSE Emerging	-0.9	0.1	0.1	0.2	-22.7	-33.4	-35.1	-35.7
FTSE Emerging Net of Tax Index	-1.0	0.1	0.1	0.2	-23.0	-33.4	-35.6	-36.0

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

Top 10 Constituents - FTSE China RIC Capped

Constituent	ICB Sector	Net MCap (USDm)	Wgt %
Tencent Holdings (P Chip)	Software and Computer Services	234,418	11.15
Alibaba Group Holding (P Chip)	Retailers	178,270	8.48
Meituan Dianping (P Chip)	Software and Computer Services	92,186	4.38
JD.com (P Chip)	Retailers	70,399	3.35
China Construction Bank (H)	Banks	59,578	2.83
Industrial and Commercial Bank of China (H)	Banks	41,636	1.98
Baidu (P Chip)	Software and Computer Services	37,836	1.80
Ping An Insurance (H)	Life Insurance	35,087	1.67
WuXi Biologics (P Chip)	Pharmaceuticals and Biotechnology	33,669	1.60
BYD (H)	Automobiles and Parts	30,125	1.43
Totals		813,204	38.67

ICB Industry Breakdown - FTSE China RIC Capped

ICB Code	ICB Industry	No. of Cons	Net MCap (USDm)	Wgt %
10	Technology	121	467,213	22.22
15	Telecommunications	26	44,939	2.14
20	Health Care	114	134,458	6.39
30	Financials	117	340,383	16.19
35	Real Estate	57	73,494	3.49
40	Consumer Discretionary	138	559,584	26.61
45	Consumer Staples	73	140,263	6.67
50	Industrials	173	132,544	6.30
55	Basic Materials	119	67,954	3.23
60	Energy	49	84,348	4.01
65	Utilities	49	57,753	2.75
Totals		1036	2,102,932	100.00

INFORMATION

Index Universe

FTSE Global Equity Index Series

Index Launch

29 September 2017

Base Date

15 September 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 September 2000

Index Characteristics

Attributes	FTSE China RIC Capped
Number of constituents	1036
Net MCap (USDm)	2,102,932
Dividend Yield %	2.47
Constituent Sizes (Net MCap USDm)	
Average	2,030
Largest	234,418
Smallest	27
Median	384
Weight of Largest Constituent (%)	11.15
Top 10 Holdings (% Index MCap)	38.67

© 2022 London Stock Exchange Group plc and its applicable group undertakings (the "LSE Group"). The LSE Group includes (1) FTSE International Limited ("FTSE"), (2) Frank Russell Company ("Russell"), (3) FTSE Global Debt Capital Markets Inc. and FTSE Global Debt Capital Markets Limited (together, "FTSE Canada"), (4) FTSE Fixed Income Europe Limited ("FTSE FI Europe"), (5) FTSE Fixed Income LLC ("FTSE FI"), (6) The Yield Book Inc ("YB") and (7) Beyond Ratings S. A. S. ("BR"). All rights reserved. FTSE Russell[®] is a trading name of FTSE, Russell, FTSE Canada, FTSE FI, FTSE FI Europe, YB and BR. "FTSE[®]", "Russell[®]", "FTSE Russell[®]", "FTSE4Good[®]", "ICB[®]", "The Yield Book[®]", "Beyond Ratings[®]" and all other trademarks and service marks used herein (whether registered or unregistered) are trademarks and/or service marks owned or licensed by the applicable member of the LSE Group or their respective licensors and are owned, or used under licence, by FTSE, Russell, FTSE Canada, FTSE FI, FTSE FI Europe, YB or BR. FTSE International Limited is authorised and regulated by the Financial Conduct Authority as a benchmark administrator.

All information is provided for information purposes only. All information and data contained in this publication is obtained by the LSE Group, from sources believed by it to be accurate and reliable. Because of the possibility of human and mechanical error as well as other factors, however, such information and data is provided "as is" without warranty of any kind. No member of the LSE Group nor their respective directors, officers, employees, partners or licensors make any claim, prediction, warranty or representation whatsoever, expressly or impliedly, either as to the accuracy, timeliness, completeness, merchantability of any information or of results to be obtained from the use of FTSE Russell products, including but not limited to indexes, data and analytics, or the fitness or suitability of the FTSE Russell products for any particular purpose to which they might be put. Any representation of historical data accessible through FTSE Russell products is provided for information purposes only and is not a reliable indicator of future performance.

No responsibility or liability can be accepted by any member of the LSE Group nor their respective directors, officers, employees, partners or licensors for (a) any loss or damage in whole or in part caused by, resulting from, or relating to any error (negligent or otherwise) or other circumstance involved in procuring, collecting, compiling, interpreting, analysing, editing, transcribing, transmitting, communicating or delivering any such information or data or from use of this document or links to this document or (b) any direct, indirect, special, consequential or incidental damages whatsoever, even if any member of the LSE Group is advised in advance of the possibility of such damages, resulting from the use of, or inability to use, such information.

No member of the LSE Group nor their respective directors, officers, employees, partners or licensors provide investment advice and nothing contained herein or accessible through FTSE Russell products, including statistical data and industry reports, should be taken as constituting financial or investment advice or a financial promotion.

Past performance is no guarantee of future results. Charts and graphs are provided for illustrative purposes only. Index returns shown may not represent the results of the actual trading of investable assets. Certain returns shown may reflect back-tested performance. All performance presented prior to the index inception date is back-tested performance. Back-tested performance is not actual performance, but is hypothetical. The back-test calculations are based on the same methodology that was in effect when the index was officially launched. However, back-tested data may reflect the application of the index methodology with the benefit of hindsight, and the historic calculations of an index may change from month to month based on revisions to the underlying economic data used in the calculation of the index.

No part of this information may be reproduced, stored in a retrieval system or transmitted in any form or by any means, electronic, mechanical, photocopying, recording or otherwise, without prior written permission of the applicable member of the LSE Group. Use and distribution of the LSE Group data requires a licence from FTSE, Russell, FTSE Canada, MTSNext, Mergent, FTSE FI, YB, BR and/or their respective licensors.

Data definitions available from
info@ftserussell.com

To learn more, visit www.ftserussell.com;
 email info@ftserussell.com; or
 call your regional Client Services Team office:

EMEA

+44 (0) 20 7866 1810

North America

+1 877 503 6437

Asia-Pacific

Hong Kong +852 2164 3333

Tokyo +81 3 6441 1430

Sydney +61 (0) 2 8823 3521