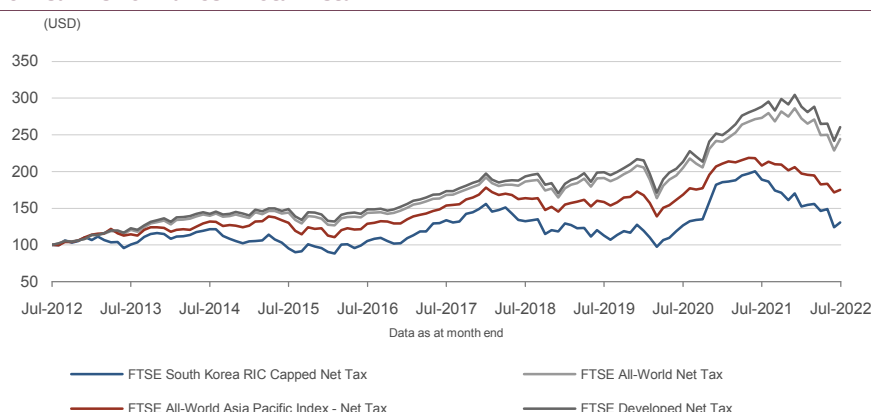


# FTSE South Korea RIC Capped Index

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 South Korea RIC Capped Index represents the performance of South Korean 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 South Korea RIC Capped	-10.8	-14.2	-23.3	-30.7	17.5	-0.1	5.5	0.0	22.4	27.3	23.0
FTSE South Korea RIC Capped Net Tax	-10.9	-14.3	-23.4	-31.0	15.8	-2.5	5.0	-0.5	22.4	27.3	22.9
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 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 South Korea RIC Capped	20.5	3.9	-10.4	-5.9	7.0	46.2	-20.0	8.4	43.2	-6.0
FTSE South Korea RIC Capped Net Tax	20.2	3.7	-10.8	-6.3	6.5	45.6	-20.4	7.8	42.7	-6.4
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 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 South Korea RIC Capped	-1.4	0.2	0.0	0.2	-37.5	-42.0	-51.3	-51.3
FTSE South Korea RIC Capped Net Tax	-1.4	0.2	0.0	0.1	-37.8	-42.0	-51.8	-51.8
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 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 South Korea RIC Capped

Constituent	ICB Sector	Net MCap (USDm)	Wgt %
Samsung Electronics	Technology Hardware and Equipment	140,826	17.47
SK Hynix	Technology Hardware and Equipment	47,519	5.89
NAVER	Software and Computer Services	33,479	4.15
Samsung SDI	Technology Hardware and Equipment	26,871	3.33
LG Chemical	Chemicals	25,175	3.12
Hyundai Motor	Automobiles and Parts	24,482	3.04
Samsung Electronics Pfd.	Technology Hardware and Equipment	22,751	2.82
Kakao	Software and Computer Services	20,316	2.52
KIA Motors	Automobiles and Parts	18,768	2.33
Celltrion Inc	Pharmaceuticals and Biotechnology	18,288	2.27
<b>Totals</b>		<b>378,475</b>	<b>46.95</b>

## ICB Industry Breakdown - FTSE South Korea RIC Capped

ICB Code	ICB Industry	No. of Cons	Net MCap (USDm)	Wgt %
10	Technology	16	327,010	40.56
15	Telecommunications	3	8,345	1.04
20	Health Care	16	55,844	6.93
30	Financials	21	81,784	10.14
40	Consumer Discretionary	38	129,703	16.09
45	Consumer Staples	14	25,754	3.19
50	Industrials	39	93,259	11.57
55	Basic Materials	12	66,368	8.23
60	Energy	2	12,098	1.50
65	Utilities	2	5,983	0.74
<b>Totals</b>		<b>163</b>	<b>806,148</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 South Korea RIC Capped
Number of constituents	163
Net MCap (USDm)	806,148
Dividend Yield %	2.20
Constituent Sizes (Net MCap USDm)	
Average	4,946
Largest	140,826
Smallest	202
Median	1,907
Weight of Largest Constituent (%)	17.47
Top 10 Holdings (% Index MCap)	46.95

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