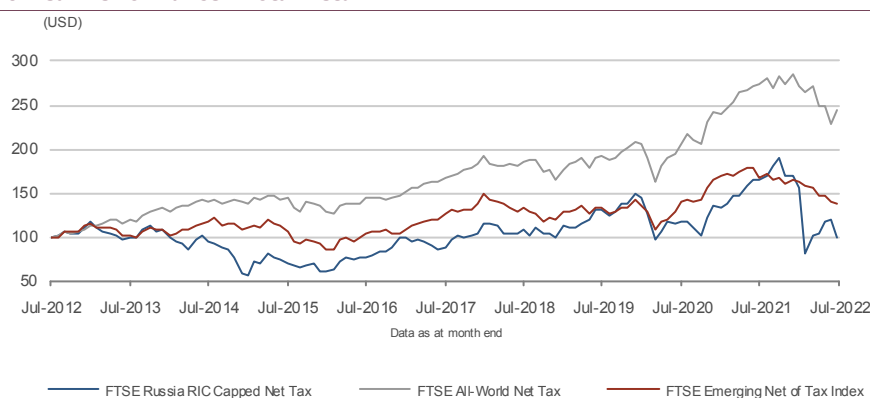


FTSE Russia RIC Capped Index

Data as at: 29 July 2022

The FTSE Russia RIC Capped Index represents the performance of Russian large and mid capitalization stocks and is designed to limit concentration in any single security to help users meet the Regulated Investment Company (RIC) concentration requirements for US registered funds. 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 Russia RIC Capped	-5.5	-36.7	-41.4	-39.8	-22.5	16.4	-8.2	3.1	82.8	55.8	40.8
FTSE Russia RIC Capped Net Tax	-5.5	-36.7	-41.4	-40.1	-24.4	11.4	-8.9	2.2	82.8	55.8	40.7
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 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

Year-on-Year Performance - Total Return

Index % (USD)	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021
FTSE Russia RIC Capped	13.7	-0.3	-46.5	6.8	61.8	5.4	-3.8	53.4	-7.8	25.4
FTSE Russia RIC Capped Net Tax	13.0	-0.9	-46.9	6.1	60.7	4.4	-4.7	51.7	-8.7	24.1
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 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

FEATURES

Coverage

Derived from the FTSE Russia Unclassified Index which covers Russian listed stocks that were formerly members of FTSE GEIS.

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.

Return/Risk Ratio and Drawdown - Total Return

Index (USD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE Russia RIC Capped	-0.5	-0.1	0.1	0.0	-71.0	-71.0	-71.0	-71.0
FTSE Russia RIC Capped Net Tax	-0.5	-0.1	0.1	0.0	-71.1	-71.1	-71.1	-71.1
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 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 Russia RIC Capped

Constituent	ICB Sector	Net MCap (USDm)	Wgt %
Gazprom	Oil Gas and Coal	30,413	21.60
LUKOIL Oil company	Oil Gas and Coal	22,167	15.74
Novatek	Oil Gas and Coal	7,923	5.63
Mining and Metallurgical Company NORILSK NICKEL	Industrial Metals and Mining	7,398	5.25
PhosAgro	Chemicals	7,324	5.20
TATNEFT	Oil Gas and Coal	6,849	4.86
Magnit	Personal Care Drug and Grocery Stores	6,294	4.47
Mobile TeleSystems	Telecommunications Service Providers	5,699	4.05
Rosneft Oil Company	Oil Gas and Coal	5,170	3.67
Transneft PF	Oil Gas and Coal	4,866	3.46
Totals		104,103	73.92

ICB Industry Breakdown - FTSE Russia RIC Capped

ICB Code	ICB Industry	No. of Cons	Net MCap (USDm)	Wgt %
15	Telecommunications	2	7,295	5.18
30	Financials	2	4,632	3.29
40	Consumer Discretionary	1	250	0.18
45	Consumer Staples	1	6,294	4.47
55	Basic Materials	7	29,623	21.04
60	Energy	11	84,840	60.25
65	Utilities	6	7,889	5.60
Totals		30	140,824	100.00

Index Characteristics

Attributes	FTSE Russia RIC Capped
Number of constituents	30
Net MCap (USDm)	140,824
Dividend Yield %	10.52
Constituent Sizes (Net MCap USDm)	
Average	4,694
Largest	30,413
Smallest	250
Median	3,190
Weight of Largest Constituent (%)	21.60
Top 10 Holdings (% Index MCap)	73.92

INFORMATION

Index Universe

FTSE Russia Unclassified Index

Index Launch

29 September 2017

Base Date

15 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

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