

FTSE Asia ex Japan RIC Capped Index

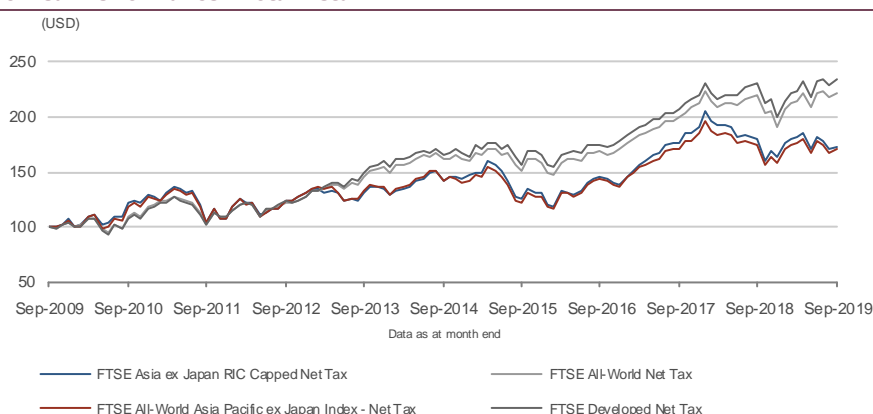
Data as at: 30 September 2019

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 Asia ex Japan RIC Capped Index represents the performance of Asia large and mid capitalization stocks excluding Japan. 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 25% of the index's weight may be allocated to a single constituent and the sum of the weights of all constituents representing more than 5% of the index should not exceed 50% of the total index weight.

*As part of the September 2017 review the FTSE China RIC Capped Index includes 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 Asia ex Japan RIC Capped	-4.5	-4.9	5.6	-3.3	19.4	22.9	6.1	4.2	14.6	14.1	15.1
FTSE Asia ex Japan RIC Capped Net Tax	-4.6	-5.1	5.3	-3.6	18.4	21.2	5.8	3.9	14.6	14.1	15.1
FTSE All-World	0.2	3.9	16.6	1.9	34.0	41.8	10.2	7.2	12.2	10.6	11.7
FTSE All-World Net Tax	0.0	3.6	16.0	1.3	31.8	38.0	9.7	6.7	12.2	10.6	11.7
FTSE Asia Pacific Ex Japan	-3.9	-3.0	7.8	-1.6	20.3	22.6	6.4	4.2	13.4	13.2	14.4
FTSE All-World Asia Pacific ex Japan Index - Net Tax	-4.0	-3.2	7.6	-1.9	19.3	20.9	6.1	3.9	13.4	13.2	14.4
FTSE Developed	0.6	4.7	17.6	2.0	35.6	44.9	10.7	7.7	12.6	10.5	11.6
FTSE Developed Net Tax	0.5	4.3	17.1	1.4	33.4	40.9	10.1	7.1	12.6	10.5	11.6

* 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 25% of the indexes weight may be allocated to a single constituent and the sum of the weights of all constituents representing more than 5% of the index should not exceed 50% 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)	2009	2010	2011	2012	2013	2014	2015	2016	2017	2018
FTSE Asia ex Japan RIC Capped	74.0	21.8	-17.0	23.2	3.0	5.8	-8.6	6.5	38.6	-13.8
FTSE Asia ex Japan RIC Capped Net Tax	73.6	21.5	-17.2	22.9	2.7	5.5	-8.8	6.2	38.2	-14.1
FTSE All-World	36.2	13.2	-7.3	17.1	23.3	4.8	-1.7	8.6	24.6	-9.1
FTSE All-World Net Tax	35.4	12.7	-7.7	16.5	22.7	4.2	-2.2	8.0	24.0	-9.6
FTSE Asia Pacific Ex Japan	74.7	20.1	-15.5	22.9	3.2	3.6	-8.8	7.9	35.1	-13.9
FTSE All-World Asia Pacific ex Japan Index - Net Tax	74.4	19.9	-15.6	22.6	3.1	3.4	-9.0	7.6	34.7	-14.1
FTSE Developed	31.4	12.3	-5.5	17.0	26.8	5.1	-0.3	8.2	23.9	-8.6
FTSE Developed Net Tax	30.6	11.7	-6.0	16.4	26.1	4.5	-0.8	7.5	23.2	-9.1

Return/Risk Ratio and Drawdown - Total Return

Index (USD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE Asia ex Japan RIC Capped	-0.2	0.4	0.3	0.4	-12.7	-24.5	-30.2	-30.2
FTSE Asia ex Japan RIC Capped Net Tax	-0.2	0.4	0.3	0.3	-12.7	-24.7	-30.3	-30.3
FTSE All-World	0.1	1.0	0.6	0.7	-16.6	-19.0	-19.0	-23.0
FTSE All-World Net Tax	0.1	0.9	0.6	0.6	-16.7	-19.4	-19.4	-23.2
FTSE Asia Pacific Ex Japan	-0.1	0.5	0.3	0.4	-12.1	-22.8	-29.5	-29.5
FTSE All-World Asia Pacific ex Japan Index - Net Tax	-0.1	0.4	0.3	0.3	-12.1	-23.0	-29.6	-29.6
FTSE Developed	0.2	1.0	0.7	0.7	-17.5	-18.5	-18.5	-22.3
FTSE Developed Net Tax	0.1	1.0	0.6	0.7	-17.6	-19.0	-19.0	-22.5

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

Top 10 Constituents - FTSE Asia ex Japan RIC Capped

Constituent	Country	ICB Sector	Net MCap (USDm)	Wgt %
Tencent Holdings (P Chip)	China	Software & Computer Services	240,164	5.09
Alibaba Group Holding ADS (N Shares)	China	General Retailers	239,152	5.07
Taiwan Semiconductor Manufacturing	Taiwan	Technology Hardware & Equipment	210,402	4.46
Samsung Electronics	Korea	Technology Hardware & Equipment	192,552	4.08
ALA Group Ltd.	Hong Kong	Life Insurance/Assurance	114,174	2.42
China Construction Bank (H)	China	Banks	71,209	1.51
Ping An Insurance (H)	China	Life Insurance/Assurance	62,853	1.33
Reliance Industries	India	Oil & Gas Producers	58,390	1.24
Industrial and Commercial Bank of China (H)	China	Banks	52,325	1.11
Housing Development Finance	India	Financial Services	48,023	1.02
Totals			1,289,244	27.32

ICB Industry Breakdown - FTSE Asia ex Japan RIC Capped

ICB Code	ICB Industry	No. of Cons	Net MCap (USDm)	Wgt %
0001	Oil & Gas	46	216,705	4.59
1000	Basic Materials	166	179,064	3.79
2000	Industrials	356	441,962	9.37
3000	Consumer Goods	259	467,879	9.92
4000	Health Care	115	135,509	2.87
5000	Consumer Services	142	532,712	11.29
6000	Telecommunications	31	163,264	3.46
7000	Utilities	72	140,875	2.99
8000	Financials	336	1,395,095	29.57
9000	Technology	134	1,045,528	22.16
Totals		1657	4,718,592	100.00

INFORMATION

Index Universe

FTSE Global Equity Index Series

Index Launch

11 October 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 Asia ex Japan RIC Capped

Country	No. of Cons	Net MCap (USDm)	Wgt %
China	997	1,723,714	36.53
Hong Kong	90	533,605	11.31
India	154	532,610	11.29
Indonesia	32	106,757	2.26
Korea	136	646,562	13.70
Malaysia	45	132,013	2.80
Pakistan	4	1,904	0.04
Philippines	25	64,324	1.36
Singapore	37	189,468	4.02
Taiwan	91	610,927	12.95
Thailand	46	176,708	3.74
Totals	1657	4,718,592	100.00

Index Characteristics

Attributes	FTSE Asia ex Japan RIC Capped
Number of constituents	1657
Net MCap (USDm)	4,718,592
Dividend Yield %	2.72
Constituent Sizes (Net MCap USDm)	
Average	2,848
Largest	240,164
Smallest	13
Median	634
Weight of Largest Constituent (%)	5.09
Top 10 Holdings (% Index MCap)	27.32

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