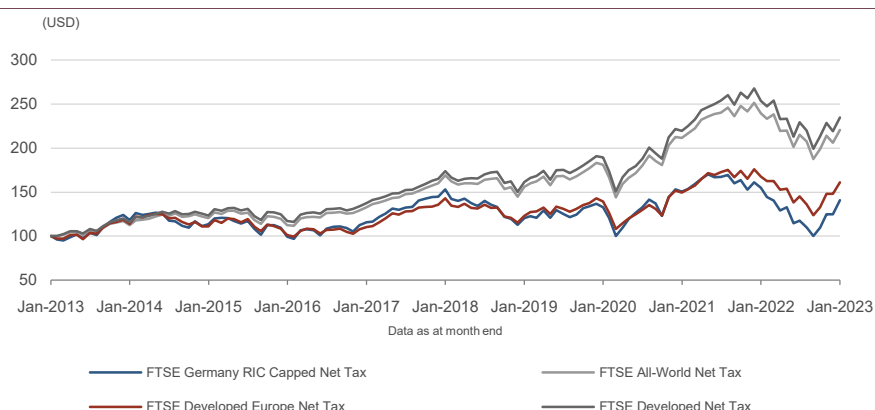


FTSE Germany RIC Capped Index

Data as at: 31 January 2023

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 Germany RIC Capped Index represents the performance of German 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 Germany RIC Capped	28.4	19.6	12.6	-8.4	8.3	-4.8	2.7	-1.0	29.4	30.0	23.3
FTSE Germany RIC Capped Net Tax	28.4	19.7	12.6	-9.2	5.9	-8.3	1.9	-1.7	29.4	30.0	23.3
FTSE All-World Net Tax	11.1	2.6	7.1	-7.9	21.9	30.5	6.8	5.5	18.9	21.5	17.9
FTSE Developed Europe	21.3	11.0	8.7	-3.3	17.5	15.9	5.5	3.0	24.3	24.9	19.5
FTSE Developed Europe Net Tax	21.2	10.9	8.7	-3.9	15.6	12.6	5.0	2.4	24.3	24.9	19.5
FTSE Developed	10.2	2.5	7.1	-7.0	25.7	38.6	7.9	6.8	20.1	22.0	18.3
FTSE Developed Net Tax	10.1	2.3	7.1	-7.5	23.9	35.2	7.4	6.2	20.1	22.0	18.3

* 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)	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022
FTSE Germany RIC Capped	32.0	-9.6	-1.2	3.5	29.7	-21.4	22.4	12.8	5.7	-21.8
FTSE Germany RIC Capped Net Tax	30.8	-10.3	-1.9	2.7	28.8	-22.0	21.3	11.9	5.1	-22.4
FTSE All-World Net Tax	22.7	4.2	-2.2	8.0	24.0	-9.6	26.5	16.0	18.4	-18.1
FTSE Developed Europe	26.2	-5.6	-1.9	0.1	26.5	-14.5	24.6	6.6	16.7	-15.3
FTSE Developed Europe Net Tax	25.4	-6.2	-2.4	-0.5	25.8	-15.0	23.8	6.1	16.1	-15.8
FTSE Developed	26.8	5.1	-0.3	8.2	23.9	-8.6	28.0	16.7	21.4	-17.8
FTSE Developed Net Tax	26.1	4.5	-0.8	7.5	23.2	-9.1	27.3	16.1	20.9	-18.2

Return/Risk Ratio and Drawdown - Total Return

Index (USD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE Germany RIC Capped	-0.3	0.1	0.0	0.2	-37.4	-42.6	-44.7	-45.4
FTSE Germany RIC Capped Net Tax	-0.3	0.0	-0.1	0.2	-38.0	-43.1	-45.6	-46.3
FTSE All-World	-	-	-	-	-	-	-	-
FTSE All-World Net Tax	-0.4	0.3	0.3	0.6	-23.8	-33.7	-33.7	-33.7
FTSE Developed Europe	-0.1	0.2	0.2	0.3	-29.1	-35.5	-35.7	-35.7
FTSE Developed Europe Net Tax	-0.2	0.2	0.1	0.3	-29.5	-35.6	-35.8	-36.0
FTSE Developed	-0.3	0.3	0.4	0.7	-23.2	-34.0	-34.0	-34.0
FTSE Developed Net Tax	-0.4	0.3	0.3	0.6	-23.5	-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 Germany RIC Capped

Constituent	ICB Sector	Net MCap (USDm)	Wgt %
SAP	Software and Computer Services	130,420	9.81
Siemens AG	General Industrials	117,039	8.80
Allianz SE	Non-life Insurance	96,841	7.28
Deutsche Telekom	Telecommunications Service Providers	75,111	5.65
Mercedes-Benz Group AG	Automobiles and Parts	62,172	4.67
Bayer AG	Pharmaceuticals and Biotechnology	60,817	4.57
BASF	Chemicals	52,048	3.91
Muenchener Rueckversicherungs Reg	Non-life Insurance	50,348	3.79
Infineon Technologies AG	Technology Hardware and Equipment	46,521	3.50
Deutsche Post	Industrial Transportation	41,349	3.11
Totals		732,667	55.08

ICB Industry Breakdown - FTSE Germany RIC Capped

ICB Code	ICB Industry	No. of Cons	Net MCap (USDm)	Wgt %
10	Technology	7	190,915	14.35
15	Telecommunications	4	81,749	6.15
20	Health Care	10	152,466	11.46
30	Financials	8	234,573	17.64
35	Real Estate	4	28,699	2.16
40	Consumer Discretionary	19	231,709	17.42
45	Consumer Staples	3	17,250	1.30
50	Industrials	15	231,983	17.44
55	Basic Materials	9	100,007	7.52
60	Energy	1	8,895	0.67
65	Utilities	2	51,894	3.90
Totals		82	1,330,140	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

Index Characteristics

Attributes	FTSE Germany RIC Capped
Number of constituents	82
Net MCap (USDm)	1,330,140
Dividend Yield %	3.19
Constituent Sizes (Net MCap USDm)	
Average	16,221
Largest	130,420
Smallest	426
Median	6,742
Weight of Largest Constituent (%)	9.81
Top 10 Holdings (% Index MCap)	55.08

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