

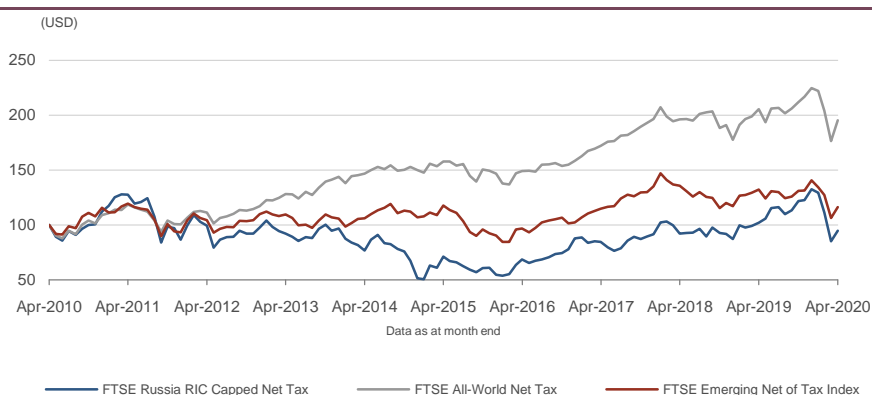
# FTSE Russia RIC Capped Index

Data as at: 30 April 2020

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 Russia RIC Capped Index represents the performance of Russian 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 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.

## 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	-26.7	-22.0	-28.3	-6.1	15.5	39.0	4.9	6.8	34.2	30.7	24.0
FTSE Russia RIC Capped Net Tax	-26.7	-22.1	-28.4	-7.1	12.1	33.0	3.9	5.9	34.2	30.7	24.0
FTSE All-World	-11.9	-7.6	-12.9	-4.5	15.4	27.0	4.9	4.9	25.3	17.7	14.5
FTSE All-World Net Tax	-12.1	-7.8	-13.1	-5.0	13.6	23.6	4.3	4.3	25.3	17.7	14.6
FTSE Emerging	-13.2	-11.1	-17.2	-11.6	2.5	0.7	0.8	0.1	21.3	19.4	17.7
FTSE Emerging Net of Tax Index	-13.3	-11.2	-17.2	-12.0	1.4	-1.0	0.5	-0.2	21.3	19.3	17.7

\* 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)	2010	2011	2012	2013	2014	2015	2016	2017	2018	2019
FTSE Russia RIC Capped	21.6	-22.6	13.7	-0.3	-46.5	6.8	61.8	5.4	-3.8	53.4
FTSE Russia RIC Capped Net Tax	21.6	-22.8	13.0	-0.9	-46.9	6.1	60.7	4.4	-4.7	51.7
FTSE All-World	13.2	-7.3	17.1	23.3	4.8	-1.7	8.6	24.6	-9.1	27.2
FTSE All-World Net Tax	12.7	-7.7	16.5	22.7	4.2	-2.2	8.0	24.0	-9.6	26.5
FTSE Emerging	19.8	-19.0	17.9	-3.5	1.6	-15.2	13.5	32.5	-13.0	20.6
FTSE Emerging Net of Tax Index	19.6	-19.1	17.6	-3.8	1.2	-15.5	13.1	32.1	-13.3	20.1

**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	-0.2	0.2	0.3	0.0	-50.0	-50.0	-50.0	-66.9
FTSE Russia RIC Capped Net Tax	-0.2	0.2	0.2	0.0	-50.0	-50.0	-50.0	-67.5
FTSE All-World	-0.2	0.3	0.3	0.5	-33.7	-33.7	-33.7	-33.7
FTSE All-World Net Tax	-0.2	0.3	0.3	0.5	-33.7	-33.7	-33.7	-33.7
FTSE Emerging	-0.5	0.0	0.0	0.1	-33.4	-35.1	-35.1	-35.7
FTSE Emerging Net of Tax Index	-0.5	0.0	0.0	0.1	-33.4	-35.6	-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 %
Sberbank	Banks	26,091	15.23
Gazprom	Oil & Gas Producers	25,831	15.08
LUKOIL Oil company	Oil & Gas Producers	25,738	15.02
Novatek	Oil & Gas Producers	8,321	4.86
Mining and Metallurgical Company NORILSK NICKEL	Industrial Metals & Mining	7,705	4.50
TATNEFT	Oil & Gas Producers	6,567	3.83
Polyus	Mining	5,364	3.13
Magnit	Food & Drug Retailers	5,308	3.10
Rosneft Oil Company	Oil & Gas Producers	5,257	3.07
Mobile TeleSystems	Mobile Telecommunications	4,629	2.70
<b>Totals</b>		<b>120,810</b>	<b>70.52</b>

**ICB Industry Breakdown - FTSE Russia RIC Capped**

ICB Code	ICB Industry	No. of Cons	Net MCap (USDm)	Wgt %
0001	Oil & Gas	11	82,938	48.41
1000	Basic Materials	7	29,130	17.00
5000	Consumer Services	2	6,464	3.77
6000	Telecommunications	2	7,110	4.15
7000	Utilities	6	9,904	5.78
8000	Financials	4	35,776	20.88
<b>Totals</b>		<b>32</b>	<b>171,321</b>	<b>100.00</b>

**INFORMATION****Index Universe**

FTSE Global Equity Index Series

**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

## Index Characteristics

Attributes	FTSE Russia RIC Capped
Number of constituents	32
Net MCap (USDm)	171,321
Dividend Yield %	8.54
Constituent Sizes (Net MCap USDm)	
Average	5,354
Largest	26,091
Smallest	458
Median	3,597
Weight of Largest Constituent (%)	15.23
Top 10 Holdings (% Index MCap)	70.52

© 2020 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) MTSNext Limited ("MTSNext"), (5) Mergent, Inc. ("Mergent"), (6) FTSE Fixed Income LLC ("FTSE FI"), (7) The Yield Book Inc ("YB") and (8) Beyond Ratings S.A.S. ("BR"). All rights reserved.

FTSE Russell® is a trading name of FTSE, Russell, FTSE Canada, MTSNext, Mergent, FTSE FI, YB and BR. "FTSE®", "Russell®", "FTSE Russell®", "MTS®", "FTSE4Good®", "ICB®", "Mergent®", "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, MTSNext, FTSE Canada, Mergent, FTSE FI, 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](http://www.ftserussell.com);  
email [info@ftserussell.com](mailto: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 4563 6346

Sydney +61 (0) 2 8823 3521