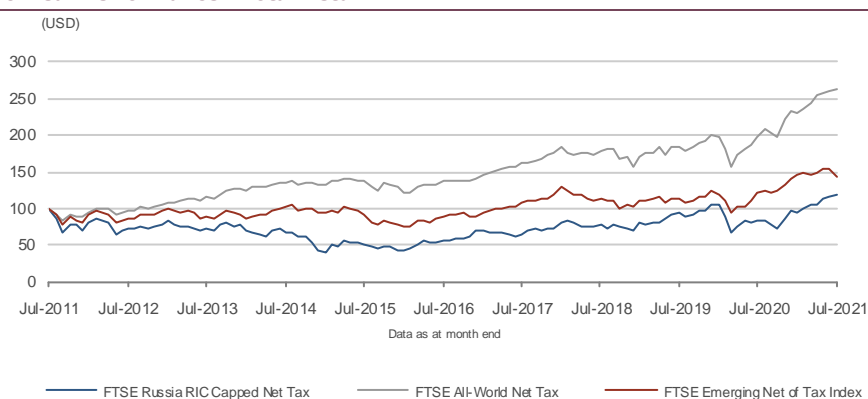


# FTSE Russia RIC Capped Index

Data as at: 30 July 2021

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 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	13.3	24.9	22.1	42.3	56.6	124.0	16.1	17.5	23.1	31.7	24.5
FTSE Russia RIC Capped Net Tax	12.6	24.0	21.3	40.8	51.8	113.5	14.9	16.4	23.2	31.7	24.5
FTSE All-World	3.6	13.8	13.3	33.8	48.7	95.1	14.1	14.3	11.9	19.0	14.5
FTSE All-World Net Tax	3.5	13.5	13.0	33.2	46.5	90.2	13.6	13.7	11.9	18.9	14.5
FTSE Emerging	-4.1	-2.1	1.1	19.2	27.0	62.3	8.3	10.2	14.7	20.2	16.4
FTSE Emerging Net of Tax Index	-4.2	-2.3	0.9	18.9	25.8	59.6	7.9	9.8	14.7	20.2	16.4

\* 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)	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020
FTSE Russia RIC Capped	-22.6	13.7	-0.3	-46.5	6.8	61.8	5.4	-3.8	53.4	-7.8
FTSE Russia RIC Capped Net Tax	-22.8	13.0	-0.9	-46.9	6.1	60.7	4.4	-4.7	51.7	-8.7
FTSE All-World	-7.3	17.1	23.3	4.8	-1.7	8.6	24.6	-9.1	27.2	16.6
FTSE All-World Net Tax	-7.7	16.5	22.7	4.2	-2.2	8.0	24.0	-9.6	26.5	16.0
FTSE Emerging	-19.0	17.9	-3.5	1.6	-15.2	13.5	32.5	-13.0	20.6	15.5
FTSE Emerging Net of Tax Index	-19.1	17.6	-3.8	1.2	-15.5	13.1	32.1	-13.3	20.1	15.1

## 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	1.8	0.5	0.7	0.1	-19.3	-50.0	-50.0	-65.0
FTSE Russia RIC Capped Net Tax	1.7	0.5	0.7	0.1	-19.5	-50.0	-50.0	-65.6
FTSE All-World	2.7	0.7	1.0	0.8	-7.3	-33.7	-33.7	-33.7
FTSE All-World Net Tax	2.7	0.7	0.9	0.7	-7.3	-33.7	-33.7	-33.7
FTSE Emerging	1.2	0.4	0.6	0.2	-12.3	-33.4	-35.1	-35.7
FTSE Emerging Net of Tax Index	1.2	0.4	0.6	0.2	-12.4	-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 %
Sberbank	Banks	42,733	17.93
Gazprom	Oil Gas and Coal	40,749	17.10
LUKOIL Oil company	Oil Gas and Coal	32,780	13.76
Novatek	Oil Gas and Coal	11,571	4.86
Mining and Metallurgical Company NORILSK NICKEL	Industrial Metals and Mining	9,554	4.01
Rosneft Oil Company	Oil Gas and Coal	7,231	3.03
TATNEFT	Oil Gas and Coal	6,822	2.86
Severstal	Industrial Metals and Mining	6,228	2.61
Magnit	Personal Care Drug and Grocery Stores	6,151	2.58
Polyus	Precious Metals and Mining	5,972	2.51
<b>Totals</b>		<b>169,791</b>	<b>71.25</b>

## ICB Industry Breakdown - FTSE Russia RIC Capped

ICB Code	ICB Industry	No. of Cons	Net MCap (USDm)	Wgt %
15	Telecommunications	2	7,477	3.14
30	Financials	5	57,786	24.25
40	Consumer Discretionary	2	2,168	0.91
45	Consumer Staples	1	6,151	2.58
50	Industrials	1	811	0.34
55	Basic Materials	8	43,166	18.11
60	Energy	10	112,077	47.03
65	Utilities	6	8,674	3.64
<b>Totals</b>		<b>35</b>	<b>238,310</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	35
Net MCap (USDm)	238,310
Dividend Yield %	5.40
Constituent Sizes (Net MCap USDm)	
Average	6,809
Largest	42,733
Smallest	392
Median	3,485
Weight of Largest Constituent (%)	17.93
Top 10 Holdings (% Index MCap)	71.25

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