

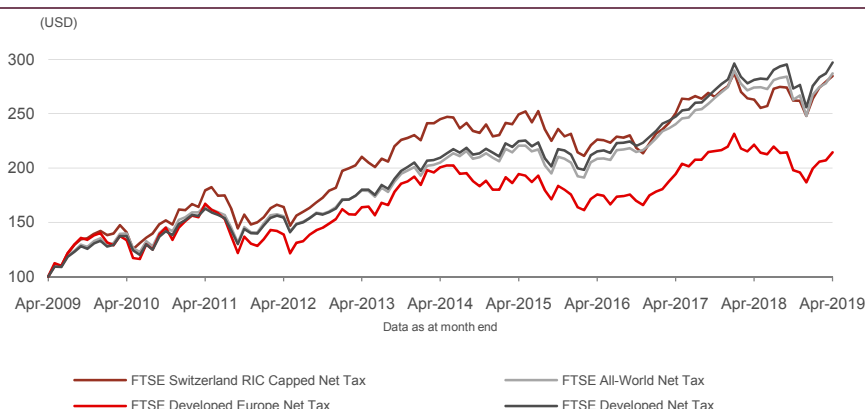
# FTSE Switzerland RIC Capped Index

Data as at: 30 April 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 Switzerland RIC Capped Index represents the performance of Swiss 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 Switzerland RIC Capped	8.9	9.5	15.7	9.2	29.7	22.4	9.1	4.1	12.2	11.8	11.8
FTSE Switzerland RIC Capped Net Tax	8.1	8.7	14.9	8.3	25.8	16.2	8.0	3.0	12.2	11.8	11.7
FTSE All-World	7.6	9.5	16.0	5.3	40.0	43.9	11.9	7.6	11.2	10.7	11.1
FTSE All-World Net Tax	7.4	9.2	15.8	4.7	37.8	40.1	11.3	7.0	11.2	10.7	11.1
FTSE Developed Europe	7.9	8.7	15.1	-2.6	24.5	10.1	7.6	2.0	13.3	13.8	12.7
FTSE Developed Europe Net Tax	7.6	8.4	14.8	-3.2	22.2	6.9	6.9	1.3	13.3	13.8	12.7
FTSE Developed	8.0	9.0	16.3	6.2	40.3	45.8	12.0	7.8	11.4	10.6	11.1
FTSE Developed Net Tax	7.8	8.7	16.1	5.6	38.0	41.8	11.3	7.2	11.4	10.6	11.1

\* 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 Switzerland RIC Capped	31.8	15.1	-6.2	22.5	28.0	0.5	2.0	-2.7	25.0	-9.1
FTSE Switzerland RIC Capped Net Tax	30.5	14.0	-7.2	21.1	26.7	-0.5	1.0	-3.9	23.7	-9.9
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 Developed Europe	37.3	4.4	-11.2	20.2	26.2	-5.6	-1.9	0.1	26.5	-14.5
FTSE Developed Europe Net Tax	36.4	3.8	-11.7	19.4	25.4	-6.2	-2.4	-0.5	25.8	-15.0
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 Switzerland RIC Capped	0.7	0.8	0.3	0.8	-13.2	-16.5	-20.8	-25.1
FTSE Switzerland RIC Capped Net Tax	0.7	0.7	0.3	0.8	-13.2	-17.3	-20.8	-25.1
FTSE All-World	0.5	1.2	0.7	0.9	-17.0	-19.0	-19.0	-23.0
FTSE All-World Net Tax	0.4	1.1	0.6	0.8	-17.0	-19.4	-19.4	-23.2
FTSE Developed Europe	-0.2	0.6	0.2	0.5	-18.7	-21.9	-25.1	-30.8
FTSE Developed Europe Net Tax	-0.2	0.6	0.1	0.5	-18.9	-22.4	-25.6	-31.0
FTSE Developed	0.5	1.2	0.7	0.9	-17.9	-18.5	-18.5	-22.3
FTSE Developed Net Tax	0.5	1.1	0.7	0.9	-18.0	-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 Switzerland RIC Capped

Constituent	ICB Sector	Net MCap (USDm)	Wgt %
Nestle	Food Producers	245,478	19.84
Roche Hldgs (GENUS)	Pharmaceuticals & Biotechnology	157,981	12.77
Novartis (REGD)	Pharmaceuticals & Biotechnology	153,337	12.39
Zurich Insurance Group	Nonlife Insurance	52,597	4.25
UBS Group AG	Banks	51,674	4.18
Compagnie Financiere Richemont SA	Personal Goods	42,217	3.41
ABB	Industrial Engineering	42,011	3.39
Credit Suisse Group	Banks	39,459	3.19
Swiss Re	Nonlife Insurance	34,090	2.75
LafargeHolcim	Construction & Materials	29,584	2.39
<b>Totals</b>		<b>848,426</b>	<b>68.56</b>

## ICB Industry Breakdown - FTSE Switzerland RIC Capped

ICB Code	ICB Industry	No. of Cons	Net MCap (USDm)	Wgt %
1000	Basic Materials	3	39,209	3.17
2000	Industrials	13	181,369	14.66
3000	Consumer Goods	7	323,945	26.18
4000	Health Care	8	396,063	32.00
5000	Consumer Services	2	5,518	0.45
6000	Telecommunications	1	14,402	1.16
8000	Financials	13	258,398	20.88
9000	Technology	2	18,668	1.51
<b>Totals</b>		<b>49</b>	<b>1,237,573</b>	<b>100.00</b>

## 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 Switzerland RIC Capped
Number of constituents	49
Net MCap (USDm)	1,237,573
Dividend Yield %	3
Constituent Sizes (Net MCap USDm)	
Average	25,257
Largest	245,478
Smallest	1,953
Median	10,631
Weight of Largest Constituent (%)	19.84
Top 10 Holdings (% Index MCap)	68.56

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Data definitions available from  
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