# FTSE China 30/18 Capped Index

Data as at: 30 September 2026

FTSE Russell UCITS Capped Indexes are market-capitalization weighted indexes designed to limit concentration in any single security as part of the Undertakings for Collective Investment of Transferable Securities (UCITS ) diversification requirements for European Union registered funds. The indexes are a subset of the FTSE Global Equity Index Series (GEIS), which covers 99% of the world's investable market capitalization.

FTSE China 30/18 Capped Index represents the performance of Chinese large and mid capitalisation stocks. The index has a broad coverage of Chinese share classes include A Shares, B Shares, H Shares, Red Chips, P Chips, S Chips and N Shares, where the A Share constituents are available to international investors through Northbound China Stock Connect Scheme, eligible under the scheme's Buy-And-Sell List. The index constituents are weighted by free float, restrictions applied to foreign investors, and reviewed semi-annually. To limit over concentration in any single security, constituents are capped quarterly so the largest company's weight does not exceed 30% and any remaining company weight does not exceed 18%.

## 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 the largest company's weight does not exceed 30% and any remaining company weight does not exceed 18%.

### Transparency

The index uses a transparent, rules-based construction process. Index methodologies are freely available on the FTSE Russell website.

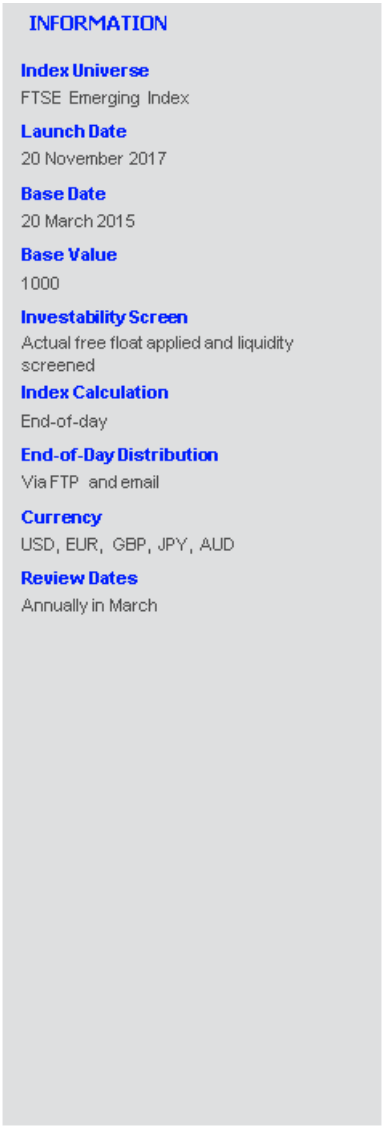
### Availability

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.

## 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 China 30/18 Capped | 2.2 | -4.2 | -11.8 | -17.9 | 33.3 | -9.7 | 10.1 | -2.0 | 18.7 | 23.7 | 26.7 |
| FTSE China 30/18 Capped Net Tax | 2.1 | -4.4 | -11.9 | -18.1 | 32.5 | -10.7 | 9.8 | -2.2 | 18.7 | 23.7 | 26.7 |
| FTSE All-World | 1.7 | 16.9 | 13.3 | 17.1 | 82.3 | 76.7 | 22.2 | 12.1 | 11.4 | 12.6 | 14.8 |
| FTSE All-World Index - Net Tax | 1.6 | 16.7 | 12.9 | 16.7 | 80.0 | 72.8 | 21.7 | 11.6 | 11.4 | 12.6 | 14.8 |
| FTSE Emerging | 1.7 | 14.0 | 10.9 | 12.9 | 68.6 | 42.0 | 19.0 | 7.3 | 15.6 | 15.9 | 15.3 |
| FTSE Emerging Net of Tax | 1.5 | 13.8 | 10.6 | 12.6 | 66.8 | 39.3 | 18.6 | 6.9 | 15.6 | 15.9 | 15.3 |

* 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

## Year-on-Year Performance - Total Return

| Index % (USD) | 2016 | 2017 | 2018 | 2019 | 2020 | 2021 | 2022 | 2023 | 2024 | 2025 |
|---|---|---|---|---|---|---|---|---|---|---|
| FTSE China 30/18 Capped | 2.4 | 45.4 | -18.7 | 25.6 | 31.3 | -20.1 | -22.7 | -11.6 | 19.7 | 32.1 |
| FTSE China 30/18 Capped Net Tax | 2.1 | 45.1 | -18.8 | 25.4 | 31.1 | -20.2 | -22.9 | -11.8 | 19.4 | 31.8 |
| FTSE All-World | 8.6 | 24.6 | -9.1 | 27.2 | 16.6 | 18.9 | -17.7 | 22.6 | 17.7 | 23.1 |
| FTSE All-World Index - Net Tax | 8.0 | 24.0 | -9.6 | 26.5 | 16.0 | 18.4 | -18.1 | 22.0 | 17.2 | 22.6 |
| FTSE Emerging | 13.5 | 32.5 | -13.0 | 20.6 | 15.5 | 0.1 | -16.9 | 9.1 | 12.8 | 26.5 |
| FTSE Emerging Net of Tax | 13.1 | 32.1 | -13.3 | 20.1 | 15.1 | -0.2 | -17.3 | 8.6 | 12.4 | 26.0 |

## INFORMATION

**Index Universe**

FTSE Global Equity Series

**Index Launch**

22 February 2019

**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

## Return/Risk Ratio and Drawdown - Total Return

| Index (USD) | Return/Risk Ratio | | | | Drawdown (%) | | | |
|---|---|---|---|---|---|---|---|---|
| | 1YR | 3YR | 5YR | 10YR | 1YR | 3YR | 5YR | 10YR |
| FTSE China 30/18 Capped | -0.9 | 0.5 | -0.1 | 0.2 | -22.3 | -22.3 | -49.7 | -61.8 |
| FTSE China 30/18 Capped Net Tax | -0.9 | 0.5 | -0.1 | 0.1 | -22.4 | -22.4 | -49.8 | -61.9 |
| FTSE All-World | 1.4 | 1.8 | 0.8 | 0.9 | -9.3 | -15.6 | -26.0 | -33.7 |
| FTSE All-World Index - Net Tax | 1.4 | 1.8 | 0.8 | 0.8 | -9.3 | -15.7 | -26.2 | -33.7 |
| FTSE Emerging | 0.8 | 1.3 | 0.5 | 0.5 | -10.9 | -15.1 | -30.4 | -35.1 |
| FTSE Emerging Net of Tax | 0.8 | 1.2 | 0.4 | 0.5 | -11.0 | -15.2 | -30.7 | -35.6 |

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

## Top 10 Constituents

| Constituent | ICB Sector | Net MCap (USDm) | Wgt % |
|---|---|---|---|
| Tencent Holdings (P Chip) | Software and Computer Services | 342,777 | 12.10 |
| Alibaba Group Holding (P Chip) | Retailers | 257,242 | 9.08 |
| China Construction Bank (H) | Banks | 110,564 | 3.90 |
| Industrial and Commercial Bank of China (H) | Banks | 78,462 | 2.77 |
| PDD Holdings Inc ADS (N Shares) | Software and Computer Services | 59,992 | 2.12 |
| Xiaomi (P Chip) | Telecommunications Equipment | 55,353 | 1.95 |
| Bank of China (H) | Banks | 52,524 | 1.85 |
| Meituan Dianping (P Chip) | Software and Computer Services | 50,178 | 1.77 |
| NetEase (P Chip) | Leisure Goods | 44,638 | 1.58 |
| Ping An Insurance (H) | Life Insurance | 40,561 | 1.43 |
| **Totals** | | **1,092,291** | **38.56** |

## ICB Industry Breakdown

| ICB Code | ICB Industry | No. of Cons | Net MCap (USDm) | Wgt % |
|---|---|---|---|---|
| 10 | Technology | 219 | 699,906 | 24.71 |
| 15 | Telecommunications | 31 | 114,334 | 4.04 |
| 20 | Health Care | 121 | 187,380 | 6.61 |
| 30 | Financials | 126 | 562,799 | 19.87 |
| 35 | Real Estate | 34 | 46,935 | 1.66 |
| 40 | Consumer Discretionary | 164 | 585,113 | 20.65 |
| 45 | Consumer Staples | 73 | 88,765 | 3.13 |
| 50 | Industrials | 245 | 222,791 | 7.86 |
| 55 | Basic Materials | 174 | 156,478 | 5.52 |
| 60 | Energy | 59 | 106,897 | 3.77 |
| 65 | Utilities | 69 | 61,587 | 2.17 |
| **Totals** | | **1315** | **2,832,986** | **100.00** |

## Index Characteristics

| Attributes | FTSE China 30/18 Capped |
|---|---|
| Number of constituents | 1315 |
| Net MCap (USDm) | 2,832,986 |
| Dividend Yield % | 2.43 |
| Constituent Sizes (Net MCap USDm) | |
| Average | 2,154 |
| Largest | 342,777 |
| Smallest | 49 |
| Median | 414 |
| Weight of Largest Constituent (%) | 12.10 |
| Top 10 Holdings (% Index MCap) | 38.56 |

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Data definitions available from info@ftserussell.com

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**EMEA**

+44 (0) 20 7866 1810

**North America**

+1 877 503 6437

**Asia-Pacific**

Hong Kong +852 2164 3333
Tokyo +81 3 6441 1430
Sydney +61 (0) 2 7228 5659