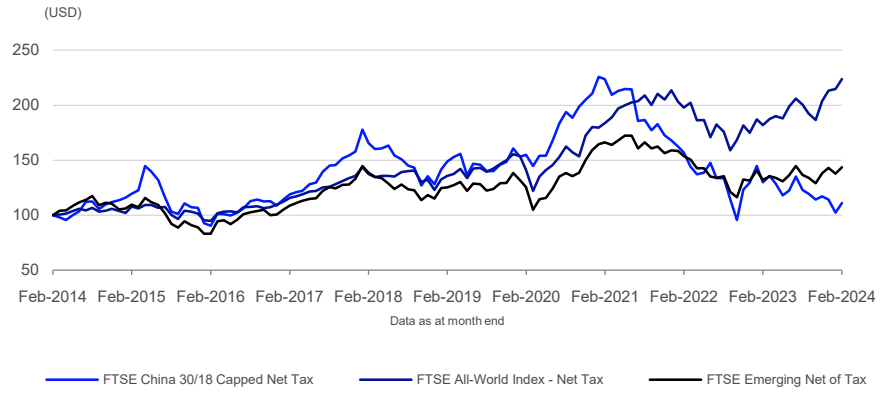
FTSE China 30/18 Capped Index

Data as at: 29 February 2024

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%.

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	-5.2	-9.7	-2.9	-14.5	-50.2	-24.8	-20.7	-5.5	22.6	25.6	26.0
FTSE China 30/18 Capped Net Tax	-5.2	-9.7	-2.9	-14.7	-50.4	-25.4	-20.9	-5.7	22.6	25.6	26.0
FTSE All-World	9.9	11.8	4.9	23.6	23.5	68.6	7.3	11.0	10.1	15.3	17.7
FTSE All-World Index - Net Tax	9.8	11.6	4.8	23.0	21.8	64.6	6.8	10.5	10.1	15.3	17.7
FTSE Emerging	4.1	5.1	0.5	9.2	-12.7	16.7	-4.4	3.1	11.8	15.8	18.2
FTSE Emerging Net of Tax	4.1	5.0	0.5	8.7	-13.7	14.5	-4.8	2.7	11.8	15.8	18.2

* 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 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.

Year-on-Year Performance - Total Return

Index % (USD)	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
FTSE China 30/18 Capped	8.3	-6.1	2.4	45.4	-18.7	25.6	31.3	-20.1	-22.7	-11.6
FTSE China 30/18 Capped Net Tax	8.0	-6.3	2.1	45.1	-18.8	25.4	31.1	-20.2	-22.9	-11.8
FTSE All-World	4.8	-1.7	8.6	24.6	-9.1	27.2	16.6	18.9	-17.7	22.6
FTSE All-World Index - Net Tax	4.2	-2.2	8.0	24.0	-9.6	26.5	16.0	18.4	-18.1	22.0
FTSE Emerging	1.6	-15.2	13.5	32.5	-13.0	20.6	15.5	0.1	-16.9	9.1
FTSE Emerging Net of Tax	1.2	-15.5	13.1	32.1	-13.3	20.1	15.1	-0.2	-17.3	8.6

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	-0.6	-0.8	-0.2	0.1	-26.3	-58.5	-61.8	-61.8
FTSE China 30/18 Capped Net Tax	-0.6	-0.8	-0.2	0.0	-26.5	-58.6	-61.9	-61.9
FTSE All-World	2.2	0.4	0.6	0.6	-10.4	-26.0	-33.7	-33.7
FTSE All-World Index - Net Tax	2.2	0.4	0.6	0.6	-10.5	-26.2	-33.7	-33.7
FTSE Emerging	0.7	-0.3	0.2	0.2	-11.3	-32.9	-34.8	-35.7
FTSE Emerging Net of Tax	0.7	-0.4	0.2	0.2	-11.4	-33.3	-35.3	-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

Constituent	ICB Sector	Net MCap (USDm)	Wgt %
Tencent Holdings (P Chip)	Software and Computer Services	221,097	11.73
Alibaba Group Holding (P Chip)	Retailers	158,205	8.39
PDD Holdings Inc ADS (N Shares)	Software and Computer Services	75,285	3.99
China Construction Bank (H)	Banks	58,189	3.09
Meituan Dianping (P Chip)	Software and Computer Services	54,494	2.89
Industrial and Commercial Bank of China (H)	Banks	40,642	2.16
NetEase (P Chip)	Leisure Goods	40,504	2.15
Bank of China (H)	Banks	32,899	1.75
Baidu (P Chip)	Software and Computer Services	28,503	1.51
Ping An Insurance (H)	Life Insurance	28,048	1.49
Totals		**737,865**	**39.15**

ICB Industry Breakdown

ICB Code	ICB Industry	No. of Cons	Net MCap (USDm)	Wgt %
10	Technology	150	452,362	24.00
15	Telecommunications	25	46,579	2.47
20	Health Care	134	93,120	4.94
30	Financials	130	327,024	17.35
35	Real Estate	57	45,550	2.42
40	Consumer Discretionary	171	481,168	25.53
45	Consumer Staples	86	108,457	5.75
50	Industrials	218	127,170	6.75
55	Basic Materials	143	60,510	3.21
60	Energy	58	88,768	4.71
65	Utilities	65	53,960	2.86
Totals		**1237**	**1,884,667**	**100.00**

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

Index Characteristics

Attributes	FTSE China 30/18 Capped
Number of constituents	1237
Net MCap (USDm)	1,884,667
Dividend Yield %	2.86
Constituent Sizes (Net MCap USDm)	
Average	1,524
Largest	221,097
Smallest	20
Median	250
Weight of Largest Constituent (%)	11.73
Top 10 Holdings (% Index MCap)	39.15

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