

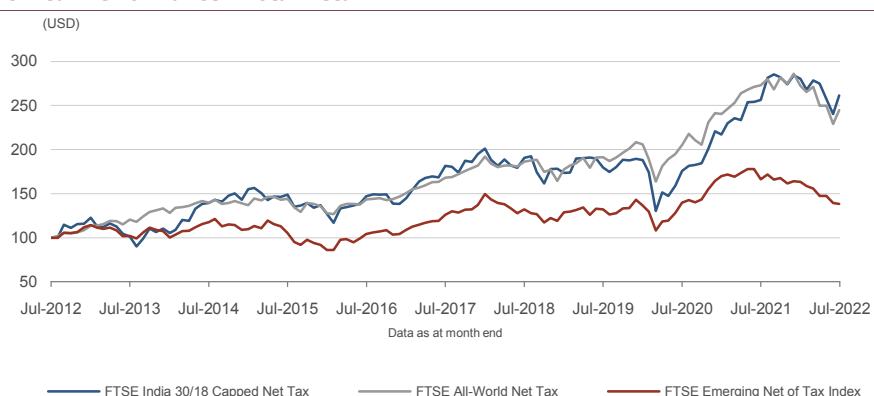
FTSE India 30/18 Capped Index

Data as at: 29 July 2022

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.

The FTSE India 30/18 Capped Index represents the performance of Indian 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 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 India 30/18 Capped	-4.6	-6.4	-7.7	2.4	47.0	45.4	13.7	7.8	19.9	21.6	22.5
FTSE India 30/18 Capped Net Tax	-4.8	-6.6	-8.0	2.0	45.6	44.1	13.3	7.6	19.9	21.6	22.5
FTSE All-World	-1.9	-9.9	-14.2	-10.0	29.6	49.2	9.0	8.3	16.2	20.4	16.5
FTSE All-World Net Tax	-2.0	-10.2	-14.5	-10.4	27.8	45.6	8.5	7.8	16.2	20.4	16.5
FTSE Emerging	-5.9	-15.1	-15.5	-16.3	5.7	11.7	1.9	2.2	18.0	20.9	16.6
FTSE Emerging Net of Tax Index	-6.1	-15.4	-15.7	-16.7	4.6	9.8	1.5	1.9	18.0	20.9	16.6

* 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)	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021
FTSE India 30/18 Capped	24.8	-4.8	29.8	-4.2	0.9	41.1	-8.7	6.4	16.9	29.2
FTSE India 30/18 Capped Net Tax	24.8	-4.8	29.8	-4.2	0.9	41.1	-8.7	6.4	16.5	28.7
FTSE All-World	17.1	23.3	4.8	-1.7	8.6	24.6	-9.1	27.2	16.6	18.9
FTSE All-World Net Tax	16.5	22.7	4.2	-2.2	8.0	24.0	-9.6	26.5	16.0	18.4
FTSE Emerging	17.9	-3.5	1.6	-15.2	13.5	32.5	-13.0	20.6	15.5	0.1
FTSE Emerging Net of Tax Index	17.6	-3.8	1.2	-15.5	13.1	32.1	-13.3	20.1	15.1	-0.2

Return/Risk Ratio and Drawdown - Total Return

Index (USD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE India 30/18 Capped	0.1	0.6	0.3	0.5	-21.2	-41.6	-44.0	-44.0
FTSE India 30/18 Capped Net Tax	0.1	0.6	0.3	0.5	-21.4	-41.6	-44.0	-44.0
FTSE All-World	-0.6	0.4	0.5	0.7	-21.9	-33.7	-33.7	-33.7
FTSE All-World Net Tax	-0.7	0.4	0.5	0.7	-22.0	-33.7	-33.7	-33.7
FTSE Emerging	-0.9	0.1	0.1	0.2	-22.7	-33.4	-35.1	-35.7
FTSE Emerging Net of Tax Index	-1.0	0.1	0.1	0.2	-23.0	-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

Constituent	ICB Sector	Net MCap (USDm)	Wgt %
Reliance Industries	Oil Gas and Coal	106,375	10.41
Infosys	Software and Computer Services	69,425	6.80
Housing Development Finance	Finance and Credit Services	52,583	5.15
Tata Consultancy Services	Software and Computer Services	42,510	4.16
Hindustan Unilever	Personal Care Drug and Grocery Stores	29,497	2.89
Bajaj Finance	Investment Banking and Brokerage Services	21,447	2.10
Axis Bank	Banks	20,778	2.03
Bharti Airtel	Telecommunications Service Providers	19,534	1.91
Asian Paints	General Industrials	18,963	1.86
ICICI Bank	Banks	16,151	1.58
Totals		397,265	38.88

ICB Industry Breakdown

ICB Code	ICB Industry	No. of Cons	Net MCap (USDm)	Wgt %
10	Technology	14	160,490	15.71
15	Telecommunications	5	25,063	2.45
20	Health Care	18	58,095	5.69
30	Financials	39	193,630	18.95
35	Real Estate	5	9,605	0.94
40	Consumer Discretionary	29	110,806	10.85
45	Consumer Staples	15	85,327	8.35
50	Industrials	33	129,324	12.66
55	Basic Materials	19	62,020	6.07
60	Energy	10	134,041	13.12
65	Utilities	11	53,286	5.22
Totals		198	1,021,687	100.00

INFORMATION

Index Universe

FTSE Global Equity Index 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 India 30/18 Capped
Number of constituents	198
Net MCap (USDm)	1,021,687
Dividend Yield %	1.52
Constituent Sizes (Net MCap USDm)	
Average	5,160
Largest	106,375
Smallest	143
Median	2,308
Weight of Largest Constituent (%)	10.41
Top 10 Holdings (% Index MCap)	38.88

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