

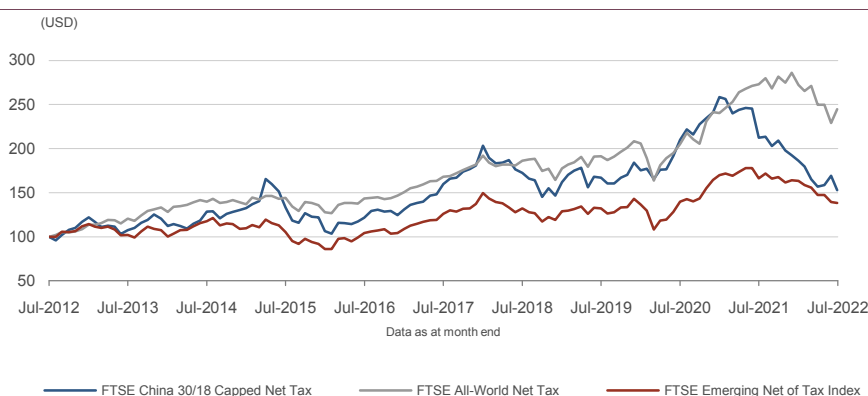
# FTSE China 30/18 Capped Index

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.

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	-2.4	-17.7	-20.4	-27.9	-8.0	-3.3	-2.7	-0.7	30.6	26.3	19.9
FTSE China 30/18 Capped Net Tax	-2.5	-17.8	-20.5	-28.0	-8.4	-4.1	-2.9	-0.8	30.6	26.3	19.9
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 China 30/18 Capped	22.3	3.6	8.3	-6.1	2.4	45.4	-18.7	25.6	31.3	-20.1
FTSE China 30/18 Capped Net Tax	21.9	3.3	8.0	-6.3	2.1	45.1	-18.8	25.4	31.1	-20.2
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 China 30/18 Capped	-0.9	-0.1	0.0	0.2	-38.0	-52.3	-52.3	-52.3
FTSE China 30/18 Capped Net Tax	-0.9	-0.1	0.0	0.2	-38.0	-52.3	-52.3	-52.3
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 %
Tencent Holdings (P Chip)	Software and Computer Services	234,418	11.15
Alibaba Group Holding (P Chip)	Retailers	178,270	8.48
Meituan Dianping (P Chip)	Software and Computer Services	92,186	4.38
JD.com (P Chip)	Retailers	70,399	3.35
China Construction Bank (H)	Banks	59,578	2.83
Industrial and Commercial Bank of China (H)	Banks	41,636	1.98
Baidu (P Chip)	Software and Computer Services	37,836	1.80
Ping An Insurance (H)	Life Insurance	35,087	1.67
WuXi Biologics (P Chip)	Pharmaceuticals and Biotechnology	33,669	1.60
BYD (H)	Automobiles and Parts	30,125	1.43
<b>Totals</b>		<b>813,204</b>	<b>38.67</b>

## ICB Industry Breakdown

ICB Code	ICB Industry	No. of Cons	Net MCap (USDm)	Wgt %
10	Technology	121	467,213	22.22
15	Telecommunications	26	44,939	2.14
20	Health Care	114	134,458	6.39
30	Financials	117	340,383	16.19
35	Real Estate	57	73,494	3.49
40	Consumer Discretionary	138	559,584	26.61
45	Consumer Staples	73	140,263	6.67
50	Industrials	173	132,544	6.30
55	Basic Materials	119	67,954	3.23
60	Energy	49	84,348	4.01
65	Utilities	49	57,753	2.75
<b>Totals</b>		<b>1036</b>	<b>2,102,932</b>	<b>100.00</b>

## 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	1036
Net MCap (USDm)	2,102,932
Dividend Yield %	2.47
Constituent Sizes (Net MCap USDm)	
Average	2,030
Largest	234,418
Smallest	27
Median	384
Weight of Largest Constituent (%)	11.15
Top 10 Holdings (% Index MCap)	38.67

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