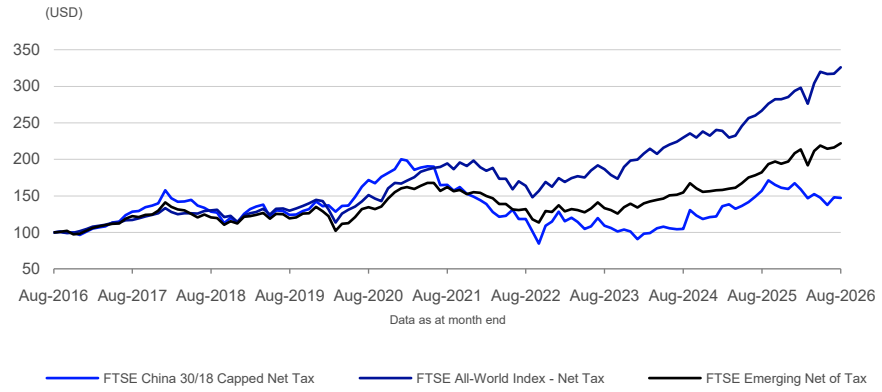
# FTSE China 30/18 Capped Index

Data as at: 31 August 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%.

## 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 | 0.0 | -7.3 | -7.5 | -5.9 | 36.0 | -9.9 | 10.8 | -2.1 | 19.4 | 23.8 | 26.7 |
| FTSE China 30/18 Capped Net Tax | -0.1 | -7.4 | -7.6 | -6.1 | 35.2 | -10.8 | 10.6 | -2.3 | 19.4 | 23.8 | 26.7 |
| FTSE All-World | 2.0 | 9.6 | 14.6 | 22.8 | 77.0 | 71.6 | 21.0 | 11.4 | 11.2 | 12.7 | 14.9 |
| FTSE All-World Index - Net Tax | 1.9 | 9.4 | 14.3 | 22.3 | 74.8 | 67.8 | 20.5 | 10.9 | 11.2 | 12.7 | 14.9 |
| FTSE Emerging | 1.7 | 4.3 | 13.0 | 22.4 | 68.5 | 39.9 | 19.0 | 6.9 | 15.6 | 15.9 | 15.4 |
| FTSE Emerging Net of Tax | 1.6 | 4.0 | 12.7 | 22.0 | 66.7 | 37.2 | 18.6 | 6.5 | 15.6 | 15.9 | 15.4 |

* 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) | 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 |

## 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 | -0.3 | 0.4 | -0.1 | 0.2 | -22.3 | -22.3 | -50.4 | -61.8 |
| FTSE China 30/18 Capped Net Tax | -0.3 | 0.4 | -0.1 | 0.2 | -22.4 | -22.4 | -50.5 | -61.9 |
| FTSE All-World | 2.0 | 1.7 | 0.8 | 0.9 | -9.3 | -15.6 | -26.0 | -33.7 |
| FTSE All-World Index - Net Tax | 1.9 | 1.7 | 0.7 | 0.9 | -9.3 | -15.7 | -26.2 | -33.7 |
| FTSE Emerging | 1.4 | 1.2 | 0.5 | 0.5 | -10.9 | -15.1 | -30.9 | -35.1 |
| FTSE Emerging Net of Tax | 1.4 | 1.2 | 0.4 | 0.5 | -11.0 | -15.2 | -31.2 | -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 | 360,616 | 12.29 |
| Alibaba Group Holding (P Chip) | Retailers | 275,844 | 9.40 |
| China Construction Bank (H) | Banks | 107,063 | 3.65 |
| Industrial and Commercial Bank of China (H) | Banks | 77,111 | 2.63 |
| PDD Holdings Inc ADS (N Shares) | Software and Computer Services | 64,656 | 2.20 |
| Xiaomi (P Chip) | Telecommunications Equipment | 60,630 | 2.07 |
| Meituan Dianping (P Chip) | Software and Computer Services | 55,269 | 1.88 |
| Bank of China (H) | Banks | 50,976 | 1.74 |
| Ping An Insurance (H) | Life Insurance | 46,764 | 1.59 |
| NetEase (P Chip) | Leisure Goods | 44,634 | 1.52 |
| **Totals** | | **1,143,562** | **38.96** |

## ICB Industry Breakdown

| ICB Code | ICB Industry | No. of Cons | Net MCap (USDm) | Wgt % |
|---|---|---|---|---|
| 10 | Technology | 180 | 718,924 | 24.49 |
| 15 | Telecommunications | 31 | 121,188 | 4.13 |
| 20 | Health Care | 135 | 178,152 | 6.07 |
| 30 | Financials | 133 | 577,803 | 19.69 |
| 35 | Real Estate | 41 | 47,634 | 1.62 |
| 40 | Consumer Discretionary | 170 | 627,359 | 21.37 |
| 45 | Consumer Staples | 80 | 94,004 | 3.20 |
| 50 | Industrials | 224 | 228,999 | 7.80 |
| 55 | Basic Materials | 159 | 166,603 | 5.68 |
| 60 | Energy | 59 | 113,512 | 3.87 |
| 65 | Utilities | 66 | 61,034 | 2.08 |
| **Totals** | | **1278** | **2,935,212** | **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 | 1278 |
| Net MCap (USDm) | 2,935,212 |
| Dividend Yield % | 2.33 |
| Constituent Sizes (Net MCap USDm) | |
| Average | 2,297 |
| Largest | 360,616 |
| Smallest | 44 |
| Median | 425 |
| Weight of Largest Constituent (%) | 12.29 |
| Top 10 Holdings (% Index MCap) | 38.96 |

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