

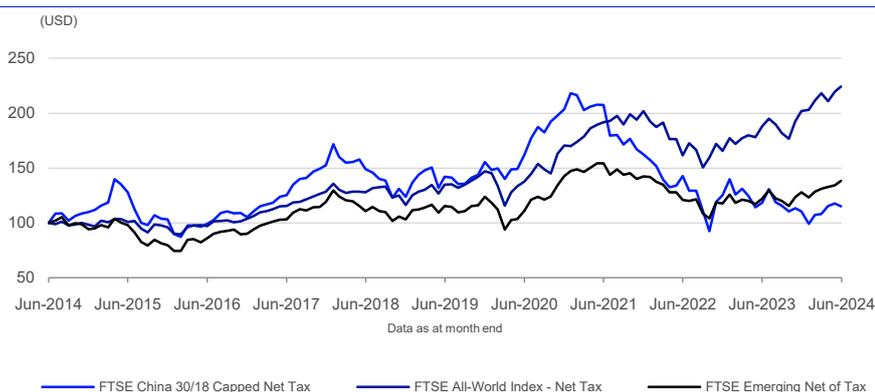
# FTSE China 30/18 Capped Index

Data as at: 28 June 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	6.4	4.2	4.2	-2.5	-44.2	-18.2	-17.7	-3.9	21.5	25.7	25.3
FTSE China 30/18 Capped Net Tax	6.3	4.1	4.1	-2.7	-44.5	-18.9	-17.8	-4.1	21.5	25.7	25.3
FTSE All-World	2.9	11.3	11.3	19.7	18.7	70.2	5.9	11.2	9.4	15.4	17.4
FTSE All-World Index - Net Tax	2.8	11.0	11.0	19.2	17.0	66.3	5.4	10.7	9.4	15.4	17.4
FTSE Emerging	5.8	8.4	8.4	13.9	-9.1	22.4	-3.1	4.1	11.7	15.7	17.9
FTSE Emerging Net of Tax	5.7	8.2	8.2	13.5	-10.2	20.1	-3.5	3.7	11.7	15.7	17.9

\* 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	-0.2	-0.7	-0.2	0.1	-25.8	-55.7	-61.8	-61.8
FTSE China 30/18 Capped Net Tax	-0.2	-0.7	-0.2	0.1	-25.8	-55.8	-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	2.1	0.4	0.6	0.6	-10.5	-26.2	-33.7	-33.7
FTSE Emerging	1.1	-0.2	0.2	0.2	-11.3	-32.5	-34.8	-35.7
FTSE Emerging Net of Tax	1.1	-0.2	0.2	0.2	-11.4	-32.9	-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	299,224	14.59
Alibaba Group Holding (P Chip)	Retailers	153,416	7.48
PDD Holdings Inc ADS (N Shares)	Software and Computer Services	93,927	4.58
Meituan Dianping (P Chip)	Software and Computer Services	75,996	3.71
China Construction Bank (H)	Banks	68,990	3.36
Industrial and Commercial Bank of China (H)	Banks	46,806	2.28
Bank of China (H)	Banks	41,236	2.01
NetEase (P Chip)	Leisure Goods	34,368	1.68
JD.com (P Chip)	Retailers	31,475	1.53
Xiaomi (P Chip)	Telecommunications Equipment	30,881	1.51
<b>Totals</b>		<b>876,319</b>	<b>42.73</b>

## ICB Industry Breakdown

ICB Code	ICB Industry	No. of Cons	Net MCap (USDm)	Wgt %
10	Technology	150	576,448	28.11
15	Telecommunications	25	55,107	2.69
20	Health Care	135	81,755	3.99
30	Financials	132	359,323	17.52
35	Real Estate	53	46,049	2.25
40	Consumer Discretionary	169	455,628	22.22
45	Consumer Staples	84	97,901	4.77
50	Industrials	219	144,058	7.02
55	Basic Materials	148	72,323	3.53
60	Energy	58	98,070	4.78
65	Utilities	65	64,252	3.13
<b>Totals</b>		<b>1238</b>	<b>2,050,913</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	1238
Net MCap (USDm)	2,050,913
Dividend Yield %	2.72
Constituent Sizes (Net MCap USDm)	
Average	1,657
Largest	299,224
Smallest	17
Median	253
Weight of Largest Constituent (%)	14.59
Top 10 Holdings (% Index MCap)	42.73

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