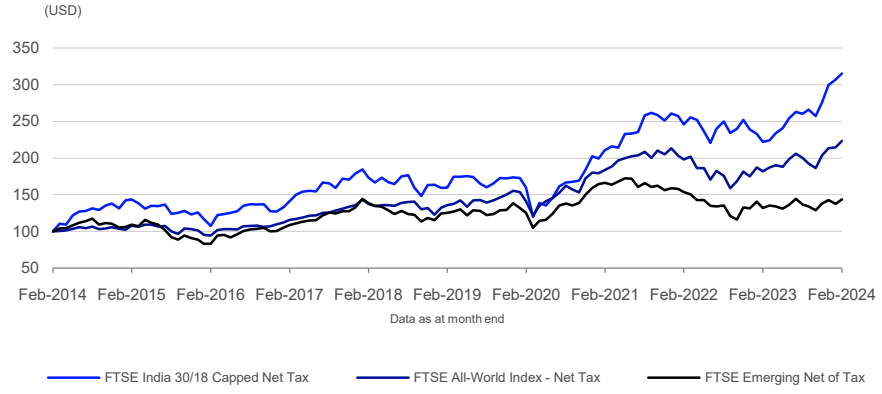
FTSE India 30/18 Capped Index

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.

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	14.4	21.3	5.3	42.6	51.5	100.7	14.8	15.0	10.7	14.8	21.7
FTSE India 30/18 Capped Net Tax	14.3	21.2	5.3	42.0	49.7	97.7	14.4	14.6	10.7	14.8	21.7
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

Year-on-Year Performance - Total Return

Index % (USD)	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
FTSE India 30/18 Capped	29.8	-4.2	0.9	41.1	-8.7	6.4	16.9	29.2	-8.0	25.8
FTSE India 30/18 Capped Net Tax	29.8	-4.2	0.9	41.1	-8.7	6.4	16.5	28.7	-8.3	25.3
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

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.

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	3.8	0.8	0.7	0.6	-6.5	-21.2	-41.6	-44.0
FTSE India 30/18 Capped Net Tax	3.7	0.8	0.7	0.6	-6.6	-21.4	-41.6	-44.0
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 %
Reliance Industries	Oil Gas and Coal	118,380	8.23
HDFC Bank	Banks	79,708	5.54
Infosys	Software and Computer Services	70,726	4.91
Tata Consultancy Services	Software and Computer Services	50,398	3.50
Bharti Airtel	Telecommunications Service Providers	31,397	2.18
Axis Bank	Banks	29,531	2.05
Larsen & Toubro	Construction and Materials	28,245	1.96
Hindustan Unilever	Personal Care Drug and Grocery Stores	25,790	1.79
Mahindra&Mahindra	Automobiles and Parts	21,865	1.52
HCL Technologies	Software and Computer Services	21,202	1.47
Totals		**477,243**	**33.16**

ICB Industry Breakdown

ICB Code	ICB Industry	No. of Cons	Net MCap (USDm)	Wgt %
10	Technology	13	200,464	13.93
15	Telecommunications	6	39,735	2.76
20	Health Care	19	87,722	6.10
30	Financials	42	286,238	19.89
35	Real Estate	5	18,553	1.29
40	Consumer Discretionary	32	173,862	12.08
45	Consumer Staples	15	101,439	7.05
50	Industrials	35	183,559	12.76
55	Basic Materials	22	84,014	5.84
60	Energy	12	185,880	12.92
65	Utilities	12	77,575	5.39
Totals		**213**	**1,439,042**	**100.00**

Index Characteristics

Attributes	FTSE India 30/18 Capped
Number of constituents	213
Net MCap (USDm)	1,439,042
Dividend Yield %	1.17
Constituent Sizes (Net MCap USDm)	
Average	6,756
Largest	118,380
Smallest	447
Median	3,267
Weight of Largest Constituent (%)	8.23
Top 10 Holdings (% Index MCap)	33.16

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

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