

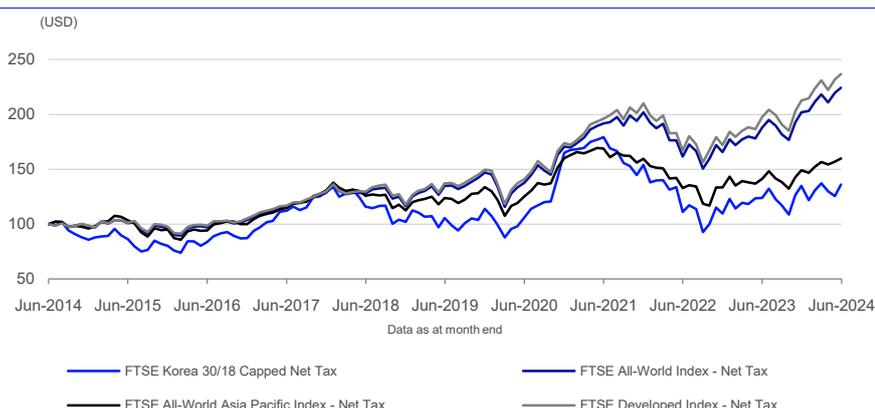
# FTSE Korea 30/18 Capped Index

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.

The FTSE Korea 30/18 Capped Index represents the performance of Korean 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 Korea 30/18 Capped	-0.8	1.2	1.2	10.3	-22.9	32.2	-8.3	5.7	23.3	23.1	26.7
FTSE Korea 30/18 Capped Net Tax	-0.9	1.0	1.0	9.8	-24.1	28.9	-8.8	5.2	23.3	23.1	26.7
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 Asia Pacific	2.3	7.4	7.4	13.5	-4.3	31.2	-1.4	5.6	12.1	15.1	16.2
FTSE All-World Asia Pacific Index - Net Tax	2.2	7.2	7.2	13.1	-5.3	29.1	-1.8	5.2	12.1	15.1	16.3
FTSE Developed	2.6	11.6	11.6	20.4	22.4	76.9	7.0	12.1	9.7	15.9	17.8
FTSE Developed Index - Net Tax	2.5	11.3	11.3	19.8	20.6	72.7	6.4	11.5	9.7	15.9	17.8

\* 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 Korea 30/18 Capped	-10.6	-6.1	9.0	48.7	-20.6	12.3	45.6	-6.3	-28.3	23.3
FTSE Korea 30/18 Capped Net Tax	-11.1	-6.4	8.6	48.1	-21.0	11.7	45.0	-6.8	-28.8	22.8
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 Asia Pacific	0.7	-0.8	5.6	30.9	-13.5	19.2	20.1	-0.1	-16.1	12.3
FTSE All-World Asia Pacific Index - Net Tax	0.4	-1.1	5.3	30.5	-13.8	18.8	19.8	-0.4	-16.4	11.9
FTSE Developed	5.1	-0.3	8.2	23.9	-8.6	28.0	16.7	21.4	-17.8	24.2
FTSE Developed Index - Net Tax	4.5	-0.8	7.5	23.2	-9.1	27.3	16.1	20.9	-18.2	23.6

## Return/Risk Ratio and Drawdown - Total Return

Index (USD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE Korea 30/18 Capped	0.4	-0.4	0.2	0.2	-18.2	-48.2	-49.2	-49.2
FTSE Korea 30/18 Capped Net Tax	0.4	-0.4	0.2	0.1	-18.3	-48.4	-49.6	-49.6
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 Asia Pacific	1.1	-0.1	0.3	0.4	-11.0	-32.0	-34.4	-34.4
FTSE All-World Asia Pacific Index - Net Tax	1.0	-0.1	0.3	0.3	-11.1	-32.3	-34.7	-34.7
FTSE Developed	2.2	0.4	0.7	0.6	-10.4	-26.1	-34.0	-34.0
FTSE Developed Index - Net Tax	2.1	0.4	0.6	0.6	-10.5	-26.4	-34.0	-34.0

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 %
Samsung Electronics	Telecommunications Equipment	249,936	26.46
SK Hynix	Technology Hardware and Equipment	97,841	10.36
Samsung Electronics Pfd.	Telecommunications Equipment	33,729	3.57
Hyundai Motor	Automobiles and Parts	30,003	3.18
KIA Motors	Automobiles and Parts	24,613	2.61
Posco	Industrial Metals and Mining	20,779	2.20
KB Financial Group	Banks	20,242	2.14
Celltrion Inc	Pharmaceuticals and Biotechnology	19,338	2.05
Shinhan Financial Group	Banks	18,331	1.94
NAVER	Software and Computer Services	17,377	1.84
<b>Totals</b>		<b>532,188</b>	<b>56.35</b>

## ICB Industry Breakdown

ICB Code	ICB Industry	No. of Cons	Net MCap (USDm)	Wgt %
10	Technology	11	151,142	16.00
15	Telecommunications	4	285,604	30.24
20	Health Care	13	53,844	5.70
30	Financials	23	109,562	11.60
40	Consumer Discretionary	36	131,120	13.88
45	Consumer Staples	14	18,315	1.94
50	Industrials	39	122,732	12.99
55	Basic Materials	13	51,060	5.41
60	Energy	5	16,255	1.72
65	Utilities	2	4,851	0.51
<b>Totals</b>		<b>160</b>	<b>944,484</b>	<b>100.00</b>

## 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 Korea 30/18 Capped
Number of constituents	160
Net MCap (USDm)	944,484
Dividend Yield %	1.78
Constituent Sizes (Net MCap USDm)	
Average	5,903
Largest	249,936
Smallest	157
Median	1,780
Weight of Largest Constituent (%)	26.46
Top 10 Holdings (% Index MCap)	56.35

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