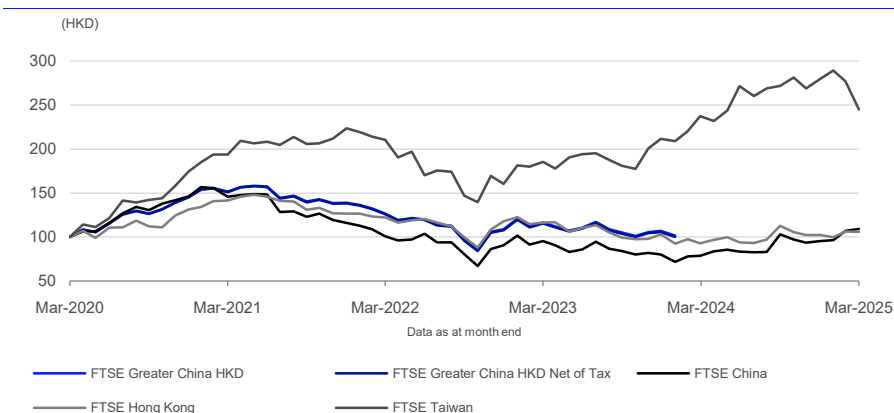


FTSE Greater China HKD Index

Data as at: 31 March 2025

The FTSE Greater China HKD Index is an index derived from the FTSE All-World Index and comprises Large and Mid Cap stocks providing coverage of 3 markets: China, Hong Kong SAR and Taiwan. For China, the index includes H shares, P Chips and Red Chips listed in Hong Kong and A Shares, B Shares listed in China. Price return, total return and net return versions are available for this index.

5-Year Performance - Total Return



Performance and Volatility - Total Return

| Index (HKD) | Return % | | | | | | Return pa %* | | Volatility %** | | |
|-----------------------------------|----------|------|-------|------|-------|-------|--------------|------|----------------|------|------|
| | 3M | 6M | YTD | 12M | 3YR | 5YR | 3YR | 5YR | 1YR | 3YR | 5YR |
| FTSE Greater China HKD | - | - | - | - | - | - | - | - | - | - | - |
| FTSE Greater China HKD Net of Tax | - | - | - | - | - | - | - | - | - | - | - |
| FTSE China | 14.5 | 6.1 | 14.5 | 38.9 | 8.5 | 9.3 | 2.8 | 1.8 | 25.0 | 26.7 | 26.9 |
| FTSE Hong Kong | 3.7 | -5.9 | 3.7 | 14.4 | -13.2 | 6.0 | -4.6 | 1.2 | 20.6 | 22.5 | 21.7 |
| FTSE Taiwan | -12.4 | -9.8 | -12.4 | 3.2 | 16.5 | 145.1 | 5.2 | 19.6 | 26.2 | 22.2 | 23.6 |

* 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

Year-on-Year Performance - Total Return

| Index % (HKD) | 2015 | 2016 | 2017 | 2018 | 2019 | 2020 | 2021 | 2022 | 2023 | 2024 |
|-----------------------------------|-------|------|------|-------|------|------|-------|-------|-------|------|
| FTSE Greater China HKD | -6.8 | 7.0 | 40.8 | -11.7 | 20.7 | 22.8 | -4.6 | -21.7 | -1.6 | -5.2 |
| FTSE Greater China HKD Net of Tax | -7.1 | 6.6 | 40.3 | -12.0 | 20.2 | 22.4 | -4.8 | -22.0 | -1.9 | -5.2 |
| FTSE China | -6.1 | 2.4 | 46.6 | -18.6 | 22.9 | 30.7 | -20.5 | -21.9 | -11.6 | 19.0 |
| FTSE Hong Kong | -3.7 | 3.8 | 37.8 | -10.0 | 11.2 | 7.0 | -3.6 | -6.9 | -12.7 | -0.6 |
| FTSE Taiwan | -11.0 | 19.9 | 29.8 | -7.0 | 35.7 | 40.2 | 28.1 | -28.3 | 32.1 | 32.1 |

FEATURES

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.

Transparency

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.

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 (HKD) | Return/Risk Ratio | | | | Drawdown (%) | | | |
|-----------------------------------|-------------------|------|-----|------|--------------|-------|-------|-------|
| | 1YR | 3YR | 5YR | 10YR | 1YR | 3YR | 5YR | 10YR |
| FTSE Greater China HKD | - | - | - | - | - | - | - | - |
| FTSE Greater China HKD Net of Tax | - | - | - | - | - | - | - | - |
| FTSE China | 1.5 | 0.1 | 0.1 | 0.1 | -20.4 | -36.5 | -61.4 | -61.4 |
| FTSE Hong Kong | 0.7 | -0.2 | 0.1 | 0.1 | -18.7 | -30.3 | -41.8 | -41.8 |
| FTSE Taiwan | 0.1 | 0.4 | 0.8 | 0.6 | -21.0 | -35.7 | -41.8 | -41.8 |

Return/Risk Ratio – based on compound annual returns and volatility in Performance and Volatility table
Drawdown - based on daily data

Top 10 Constituents - FTSE Greater China HKD

| Constituent | Country/Market | ICB Supersector | Net MCap (HKDm) | Wgt % |
|---|----------------|-----------------------|-----------------|-------|
| Taiwan Semiconductor Manufacturing | Taiwan | Technology | 5,119,951 | 16.68 |
| Tencent Holdings (P Chip) | China | Technology | 3,045,120 | 9.92 |
| Alibaba Group Holding (P Chip) | China | Retailers | 2,169,759 | 7.07 |
| Meituan Dianping (P Chip) | China | Technology | 857,170 | 2.79 |
| Xiaomi (P Chip) | China | Telecommunications | 839,308 | 2.74 |
| China Construction Bank (H) | China | Banks | 642,250 | 2.09 |
| AIA Group Ltd. | Hong Kong | Insurance | 631,739 | 2.06 |
| MediaTek | Taiwan | Technology | 482,206 | 1.57 |
| BYD (H) | China | Automobiles and Parts | 481,621 | 1.57 |
| Industrial and Commercial Bank of China (H) | China | Banks | 436,313 | 1.42 |
| Totals | | | 14,705,435 | 47.92 |

ICB Supersector Breakdown - FTSE Greater China HKD

| ICB Code | | No. of Cons | Net MCap (HKDm) | Wgt % |
|----------|------------------------|-------------|-----------------|--------|
| 10 | Technology | 134 | 12,064,031 | 39.31 |
| 15 | Telecommunications | 28 | 1,315,838 | 4.29 |
| 20 | Health Care | 106 | 666,134 | 2.17 |
| 30 | Financials | 143 | 6,066,934 | 19.77 |
| 35 | Real Estate | 59 | 794,721 | 2.59 |
| 40 | Consumer Discretionary | 149 | 4,874,507 | 15.88 |
| 45 | Consumer Staples | 79 | 977,647 | 3.19 |
| 50 | Industrials | 195 | 1,919,786 | 6.26 |
| 55 | Basic Materials | 104 | 679,131 | 2.21 |
| 60 | Energy | 46 | 634,569 | 2.07 |
| 65 | Utilities | 57 | 693,183 | 2.26 |
| Totals | | 1100 | 30,686,481 | 100.00 |

Country/Market Breakdown - FTSE Greater China HKD

| Country/Market | No. of Cons | Net MCap (HKDm) | Wgt % |
|----------------|-------------|-----------------|--------|
| China | 931 | 17,721,051 | 57.75 |
| Hong Kong | 65 | 3,006,289 | 9.80 |
| Taiwan | 104 | 9,959,141 | 32.45 |
| Totals | 1100 | 30,686,481 | 100.00 |

INFORMATION

Index Universe

FTSE All-World Index Series

Index Launch

24 May 2010

Base Date

19 Sept 2003

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

HKD

Review Dates

Semi-annually in March and September

Index Characteristics

| Attributes | FTSE Greater China HKD |
|-----------------------------------|------------------------|
| Number of constituents | 1100 |
| Net MCap (HKDm) | 30,686,481 |
| Constituent Sizes (Net MCap HKDm) | |
| Average | 27,897 |
| Largest | 5,119,951 |
| Smallest | 237 |
| Median | 3,731 |
| Weight of Largest Constituent (%) | 16.68 |
| Top 10 Holdings (% Index MCap) | 47.92 |

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