

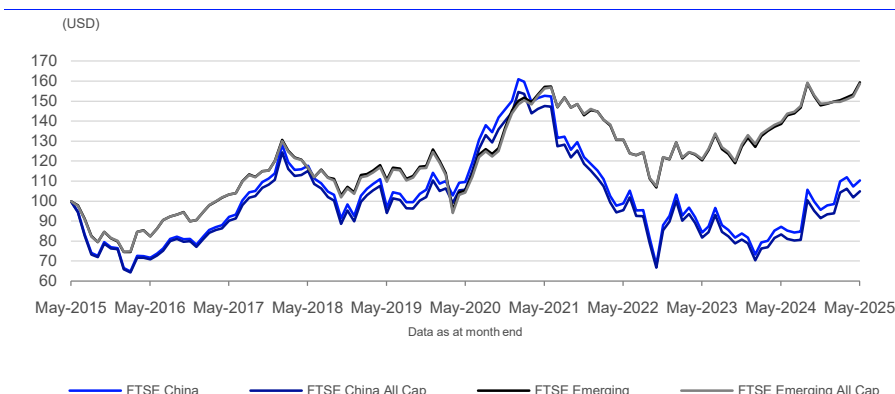
FTSE China Index

Data as at: 30 May 2025

The FTSE China Index is a market-capitalization weighted index representing the performance of large and mid cap Chinese stocks included in the FTSE Global Equity Index Series universe. The FTSE China Index is a subset of FTSE All World Index and FTSE Emerging Index. The FTSE China Index include constituents of A Shares, B Shares, H Shares, Red Chips, P Chips, S Chips and N Shares. S Chips and N shares were included in the FTSE China Index from September 2017. A Shares were included from June 2019.

An All Cap version of the FTSE China Index is also available.

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 | 0.5 | 15.4 | 12.8 | 26.6 | 11.7 | 0.7 | 3.7 | 0.1 | 28.6 | 27.0 | 27.2 |
| FTSE China All Cap | 0.5 | 14.6 | 12.4 | 25.9 | 9.8 | -0.8 | 3.2 | -0.2 | 28.2 | 26.6 | 26.8 |
| FTSE Emerging | 6.0 | 7.8 | 7.2 | 15.0 | 22.0 | 51.4 | 6.8 | 8.7 | 15.8 | 16.0 | 15.2 |
| FTSE Emerging All Cap | 6.1 | 6.8 | 6.5 | 13.8 | 21.4 | 52.3 | 6.7 | 8.8 | 15.5 | 15.8 | 14.9 |

* 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

Year-on-Year Performance - Total Return

| Index % (USD) | 2015 | 2016 | 2017 | 2018 | 2019 | 2020 | 2021 | 2022 | 2023 | 2024 |
|-----------------------|-------|------|------|-------|------|------|-------|-------|-------|------|
| FTSE China | -6.1 | 2.4 | 45.4 | -18.7 | 23.4 | 31.4 | -20.9 | -22.0 | -11.6 | 19.7 |
| FTSE China All Cap | -5.3 | 1.6 | 43.5 | -18.9 | 22.8 | 30.9 | -20.1 | -22.2 | -12.0 | 18.3 |
| FTSE Emerging | -15.2 | 13.5 | 32.5 | -13.0 | 20.6 | 15.5 | 0.1 | -16.9 | 9.1 | 12.8 |
| FTSE Emerging All Cap | -14.7 | 12.9 | 32.5 | -13.6 | 20.3 | 15.5 | 1.5 | -17.2 | 10.0 | 12.0 |

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 indexes are 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 (USD) | Return/Risk Ratio | | | | Drawdown (%) | | | |
|-----------------------|-------------------|-----|-----|------|--------------|-------|-------|-------|
| | 1YR | 3YR | 5YR | 10YR | 1YR | 3YR | 5YR | 10YR |
| FTSE China | 0.8 | 0.2 | 0.0 | 0.0 | -20.6 | -36.6 | -61.9 | -61.9 |
| FTSE China All Cap | 0.8 | 0.1 | 0.0 | 0.0 | -20.2 | -35.9 | -61.3 | -61.3 |
| FTSE Emerging | 0.9 | 0.5 | 0.6 | 0.3 | -15.1 | -18.4 | -34.8 | -35.1 |
| FTSE Emerging All Cap | 0.8 | 0.5 | 0.6 | 0.3 | -15.8 | -18.0 | -33.7 | -35.7 |

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 | 389,269 | 14.72 |
| Alibaba Group Holding (P Chip) | Retailers | 246,220 | 9.31 |
| Xiaomi (P Chip) | Telecommunications Equipment | 110,840 | 4.19 |
| Meituan Dianping (P Chip) | Software and Computer Services | 96,823 | 3.66 |
| China Construction Bank (H) | Banks | 83,808 | 3.17 |
| PDD Holdings Inc ADS (N Shares) | Software and Computer Services | 68,183 | 2.58 |
| BYD (H) | Automobiles and Parts | 61,419 | 2.32 |
| Industrial and Commercial Bank of China (H) | Banks | 57,349 | 2.17 |
| Bank of China (H) | Banks | 48,628 | 1.84 |
| NetEase (P Chip) | Leisure Goods | 43,766 | 1.66 |
| Totals | | 1,206,305 | 45.63 |

ICB Supersector Breakdown

| ICB Code | ICB Supersector | No. of Cons | Net MCap (USDm) | Wgt % |
|----------|---------------------------------------|-------------|-----------------|--------|
| 1010 | Technology | 152 | 685,826 | 25.94 |
| 1510 | Telecommunications | 27 | 135,784 | 5.14 |
| 2010 | Health Care | 141 | 126,581 | 4.79 |
| 3010 | Banks | 47 | 316,773 | 11.98 |
| 3020 | Financial Services | 73 | 59,842 | 2.26 |
| 3030 | Insurance | 14 | 97,388 | 3.68 |
| 3510 | Real Estate | 48 | 49,756 | 1.88 |
| 4010 | Automobiles and Parts | 51 | 145,702 | 5.51 |
| 4020 | Consumer Products and Services | 55 | 105,725 | 4.00 |
| 4030 | Media | 25 | 22,146 | 0.84 |
| 4040 | Retailers | 19 | 320,426 | 12.12 |
| 4050 | Travel and Leisure | 17 | 75,577 | 2.86 |
| 4510 | Food Beverage and Tobacco | 61 | 90,665 | 3.43 |
| 4520 | Personal Care Drug and Grocery Stores | 21 | 21,019 | 0.80 |
| 5010 | Construction and Materials | 39 | 23,796 | 0.90 |
| 5020 | Industrial Goods and Services | 179 | 141,246 | 5.34 |
| 5510 | Basic Resources | 82 | 59,112 | 2.24 |
| 5520 | Chemicals | 63 | 18,601 | 0.70 |
| 6010 | Energy | 61 | 85,717 | 3.24 |
| 6510 | Utilities | 66 | 62,161 | 2.35 |
| Totals | | 1241 | 2,643,843 | 100.00 |

INFORMATION

Launch Date

01 June 2000

Base Date

12 July 2012

Base Value

1000

Investability Screen

Actual free-float applied and liquidity screened

Index Calculation

Real-time and end-of-day

End-of-Day Distribution

Via FTP and email

Currency

USD, GBP, EUR, JPY, HKD

Review Dates

Semi-annually in March and September

Index Characteristics

| Attributes | FTSE China |
|-------------------------|------------|
| Number of constituents | 1241 |
| Dividend Yield % | 2.49 |
| Constituent (Wgt %) | |
| Average | 0.08 |
| Largest | 14.72 |
| Median | 0.01 |
| Top 10 Holdings (Wgt %) | 45.62 |

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