

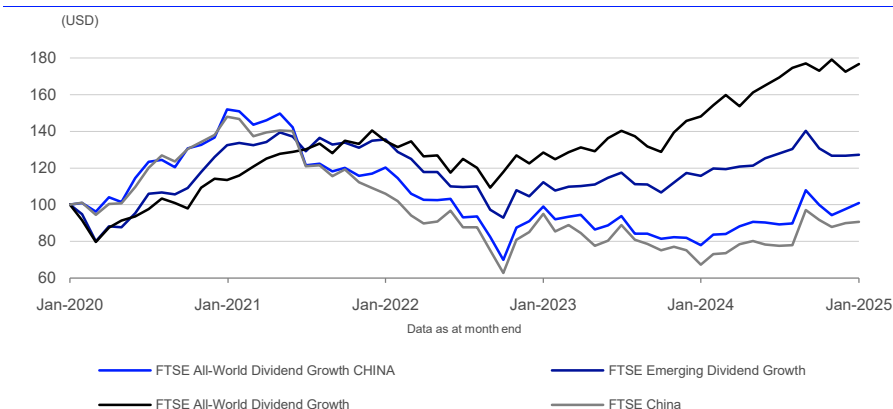
FTSE China Dividend Growth Index

Data as at: 31 January 2025

The FTSE China Dividend Growth Index represents the performance of large and mid-cap companies from Developed and Emerging markets, which have successfully maintained or increased their dividend payments over a period of five years.

The FTSE China Dividend Growth Index is part of the FTSE Global Dividend Growth Index Series, which is constructed based on the FTSE All-World Index. Stocks with zero annual dividend per share through the last fiscal years prior to the cut-off date are excluded. Stocks that do not have data to calculate five years of annual dividend per share change are also excluded. Please see the index Ground Rules for more information.

5-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 All-World Dividend Growth CHINA	1.1	13.1	3.5	29.5	-16.1	1.0	-5.7	0.2	22.3	24.1	24.4
FTSE Emerging Dividend Growth	-2.6	-0.4	0.5	9.9	-6.2	27.3	-2.1	5.0	11.7	15.7	18.5
FTSE All-World Dividend Growth	2.1	4.3	2.4	19.3	31.2	76.7	9.5	12.1	9.9	14.2	16.7
FTSE China	-1.2	16.8	0.7	34.5	-14.6	-9.4	-5.1	-2.0	23.7	27.6	26.9

* 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 All-World Dividend Growth CHINA	0.6	5.8	84.5	-18.1	21.5	31.6	-14.4	-22.2	-10.0	19.2
FTSE Emerging Dividend Growth	-8.5	9.8	46.0	-11.0	22.3	21.9	7.0	-22.4	12.1	8.0
FTSE All-World Dividend Growth	-0.4	10.7	22.9	-8.8	29.3	13.0	22.9	-12.8	19.0	18.4
FTSE China	-6.1	2.4	45.4	-18.7	23.4	31.4	-20.9	-22.0	-11.6	19.7

FEATURES

Coverage

The index is a subset of the FTSE Global Dividend Growth Index Series, which is constructed based on the FTSE All World Index.

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.

Capping

Company level capping of 5% maximum company weights.

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 intra-second 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 All-World Dividend Growth CHINA	1.3	-0.2	0.0	0.3	-18.7	-44.2	-58.3	-58.3
FTSE Emerging Dividend Growth	0.8	-0.2	0.3	0.4	-14.8	-33.4	-35.7	-35.7
FTSE All-World Dividend Growth	1.9	0.6	0.7	0.8	-6.8	-20.5	-34.1	-34.1
FTSE China	1.4	-0.2	-0.1	0.1	-20.6	-43.4	-61.9	-61.9

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

Top 10 Constituents

Constituent	Country/Market	ICB Sector	Net MCap (USDm)	Wgt %
Alibaba Group Holding (P Chip)	China	Retailers	192,104	26.17
China Construction Bank (H)	China	Banks	75,839	10.33
Industrial and Commercial Bank of China (H)	China	Banks	53,471	7.28
JD.com (P Chip)	China	Retailers	51,290	6.99
Bank of China (H)	China	Banks	43,144	5.88
NetEase (P Chip)	China	Leisure Goods	37,187	5.06
Ping An Insurance (H)	China	Life Insurance	36,266	4.94
China Merchants Bank (H)	China	Banks	20,715	2.82
Kweichow Moutai (A) (SC SH)	China	Beverages	17,305	2.36
Agricultural Bank of China (H)	China	Banks	16,885	2.30
Totals			544,205	74.12

ICB Supersector Breakdown

ICB Code	ICB Supersector	No. of Cons	Net MCap (USDm)	Wgt %
1010	Technology	10	4,789	0.65
1510	Telecommunications	12	18,240	2.48
2010	Health Care	22	16,732	2.28
3010	Banks	20	245,769	33.47
3020	Financial Services	5	2,137	0.29
3030	Insurance	2	41,520	5.66
3510	Real Estate	1	172	0.02
4010	Automobiles and Parts	5	1,727	0.24
4020	Consumer Products and Services	10	41,240	5.62
4030	Media	8	10,497	1.43
4040	Retailers	3	248,316	33.82
4050	Travel and Leisure	2	9,089	1.24
4510	Food Beverage and Tobacco	13	33,375	4.55
4520	Personal Care Drug and Grocery Stores	3	3,641	0.50
5010	Construction and Materials	9	8,582	1.17
5020	Industrial Goods and Services	24	8,695	1.18
5510	Basic Resources	14	20,639	2.81
5520	Chemicals	8	1,740	0.24
6010	Energy	6	5,938	0.81
6510	Utilities	10	11,352	1.55
Totals		187	734,190	100.00

Country/Market Breakdown

Country/Market	No. of Cons	Net MCap (USDm)	Wgt %
China	187	734,190	100.00
Totals	187	734,190	100.00

INFORMATION

Index Universe

FTSE All-World Index

Index Launch

2 December 2024

Base Date

15 September 2006

Base Value

1000

Investability Screen

Actual free float applied and liquidity screened

Index Calculation

End-of-day index available

End-of-Day Distribution

Via SFTP and email

Currency

USD, GBP, EUR, JPY, AUD, CNY, HKD, CAD

Review Dates

Reviewed annually in September

Index Characteristics

Attributes	FTSE All-World Dividend Growth CHINA	FTSE Emerging Dividend Growth	FTSE All-World Dividend Growth	FTSE China
Number of constituents	187	376	1262	1233
Net MCap (USDm)	734,190	1,790,672	41,067,880	2,358,750
Dividend Yield %	4.63	3.05	2.02	2.83
Constituent Sizes (Net MCap USDm)				
Average	3,926	4,762	32,542	1,913
Largest	192,104	192,104	1,962,161	318,765
Smallest	32	32	32	30
Median	352	1,578	6,158	279
Weight of Largest Constituent (%)	26.17	10.73	4.78	13.51
Top 10 Holdings (% Index MCap)	74.12	39.73	24.57	44.17

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