

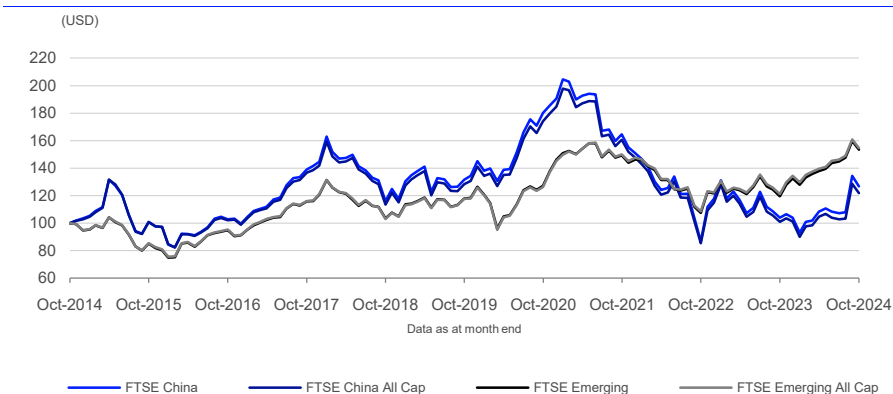
FTSE China Index

Data as at: 31 October 2024

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	18.3	17.0	22.0	22.0	-23.0	-3.6	-8.3	-0.7	24.6	27.9	27.2
FTSE China All Cap	18.5	16.6	20.6	20.7	-24.1	-5.1	-8.8	-1.0	24.3	27.5	26.8
FTSE Emerging	5.9	11.2	15.7	28.2	2.7	30.0	0.9	5.4	12.5	16.0	18.1
FTSE Emerging All Cap	5.7	10.7	15.0	27.6	3.0	31.4	1.0	5.6	12.1	15.6	18.0

* 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 China	8.3	-6.1	2.4	45.4	-18.7	23.4	31.4	-20.9	-22.0	-11.6
FTSE China All Cap	7.7	-5.3	1.6	43.5	-18.9	22.8	30.9	-20.1	-22.2	-12.0
FTSE Emerging	1.6	-15.2	13.5	32.5	-13.0	20.6	15.5	0.1	-16.9	9.1
FTSE Emerging All Cap	1.6	-14.7	12.9	32.5	-13.6	20.3	15.5	1.5	-17.2	10.0

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	0.9	-0.3	0.0	0.1	-16.9	-48.5	-61.9	-61.9
FTSE China All Cap	0.8	-0.3	0.0	0.1	-17.0	-48.0	-61.3	-61.3
FTSE Emerging	2.2	0.1	0.3	0.3	-8.1	-29.9	-34.8	-35.1
FTSE Emerging All Cap	2.2	0.1	0.3	0.3	-8.1	-29.6	-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	322,178	13.51
Alibaba Group Holding (P Chip)	Retailers	206,624	8.66
Meituan Dianping (P Chip)	Software and Computer Services	132,325	5.55
PDD Holdings Inc ADS (N Shares)	Software and Computer Services	85,195	3.57
China Construction Bank (H)	Banks	72,405	3.04
JD.com (P Chip)	Retailers	53,363	2.24
Xiaomi (P Chip)	Telecommunications Equipment	50,243	2.11
Industrial and Commercial Bank of China (H)	Banks	47,207	1.98
Bank of China (H)	Banks	39,690	1.66
BYD (H)	Automobiles and Parts	39,689	1.66
Totals		1,048,920	43.97

ICB Supersector Breakdown

ICB Code	ICB Supersector	No. of Cons	Net MCap (USDm)	Wgt %
1010	Technology	147	667,106	27.96
1510	Telecommunications	26	76,438	3.20
2010	Health Care	139	100,570	4.22
3010	Banks	47	263,466	11.04
3020	Financial Services	74	61,375	2.57
3030	Insurance	14	95,343	4.00
3510	Real Estate	48	56,526	2.37
4010	Automobiles and Parts	49	108,863	4.56
4020	Consumer Products and Services	55	94,330	3.95
4030	Media	23	16,548	0.69
4040	Retailers	21	279,755	11.73
4050	Travel and Leisure	18	72,602	3.04
4510	Food Beverage and Tobacco	61	87,546	3.67
4520	Personal Care Drug and Grocery Stores	21	17,669	0.74
5010	Construction and Materials	39	25,744	1.08
5020	Industrial Goods and Services	178	132,406	5.55
5510	Basic Resources	84	55,564	2.33
5520	Chemicals	64	20,976	0.88
6010	Energy	60	93,582	3.92
6510	Utilities	65	59,171	2.48
Totals		1233	2,385,581	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	1233
Dividend Yield %	2.45
Constituent (Wgt %)	
Average	0.08
Largest	13.51
Median	0.01
Top 10 Holdings (Wgt %)	43.98

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