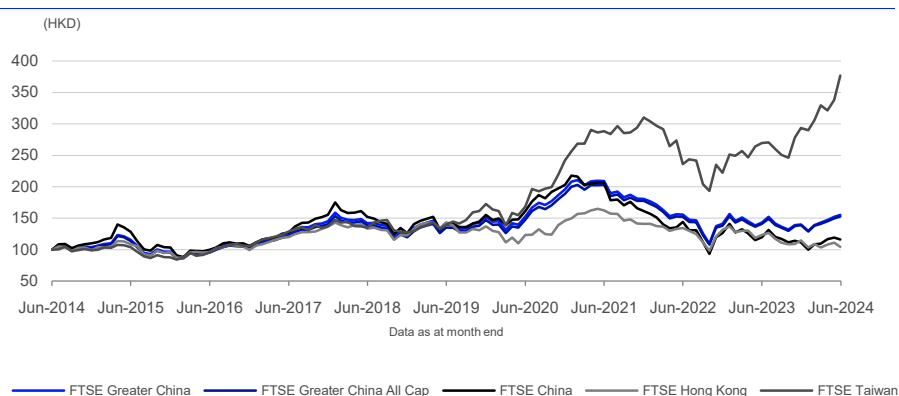


FTSE Greater China Indices

Data as at: 28 June 2024

The FTSE Greater China Index is derived from the FTSE Global Equity Index Series (GEIS) and comprises Large and Mid Cap stocks from 3 markets: China, Hong Kong and Taiwan. The index combines constituents of the FTSE China Index, the FTSE Hong Kong Index and the FTSE Taiwan Index. An All Cap version is also available.

10-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	8.7	10.8	10.8	8.5	-25.8	11.4	-9.5	2.2	17.2	21.4	21.6
FTSE Greater China All Cap	8.0	9.8	9.8	8.2	-25.0	13.2	-9.1	2.5	16.5	20.8	21.2
FTSE China	6.2	4.2	4.2	-2.8	-43.8	-18.4	-17.5	-4.0	21.4	25.7	25.1
FTSE Hong Kong	1.1	-8.8	-8.8	-15.1	-35.7	-26.7	-13.7	-6.0	19.8	21.1	21.6
FTSE Taiwan	14.4	28.3	28.3	39.8	30.5	170.2	9.3	22.0	18.6	21.1	24.1

* 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)	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
FTSE Greater China	7.5	-6.9	7.1	40.0	-14.6	23.1	28.6	-7.7	-21.9	-0.7
FTSE Greater China All Cap	5.9	-6.9	6.3	38.8	-14.8	23.0	28.2	-5.9	-22.2	0.6
FTSE China	8.4	-6.1	2.4	46.6	-18.6	22.9	30.7	-20.5	-21.9	-11.6
FTSE Hong Kong	3.3	-3.7	3.8	37.8	-10.0	11.2	7.0	-3.6	-6.9	-12.7
FTSE Taiwan	10.2	-11.0	19.9	29.8	-7.0	35.7	40.2	28.1	-28.3	32.1

FEATURES

Coverage

The FTSE Greater China Index and the FTSE Greater China All Cap Index constituents are derived from FTSE GEIS.

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	0.4	-0.4	0.1	0.2	-16.0	-47.9	-52.5	-52.5
FTSE Greater China All Cap	0.4	-0.4	0.1	0.2	-15.1	-47.0	-51.1	-51.1
FTSE China	-0.2	-0.7	-0.2	0.1	-25.6	-55.2	-61.4	-61.4
FTSE Hong Kong	-0.8	-0.6	-0.3	0.0	-23.3	-40.5	-41.8	-41.8
FTSE Taiwan	2.0	0.4	0.9	0.7	-11.9	-41.8	-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

Constituent	Country/Market	ICB Sector	Net MCap (HKDm)	Wgt %
Taiwan Semiconductor Manufacturing	Taiwan	Technology Hardware and Equipment	5,580,149	18.28
Tencent Holdings (P Chip)	China	Software and Computer Services	2,336,163	7.65
Alibaba Group Holding (P Chip)	China	Retailers	1,197,778	3.92
PDD Holdings Inc ADS (N Shares)	China	Software and Computer Services	733,328	2.40
Hon Hai Precision Industry	Taiwan	Technology Hardware and Equipment	614,157	2.01
AIA Group Ltd.	Hong Kong	Life Insurance	594,941	1.95
Meituan Dianping (P Chip)	China	Software and Computer Services	593,330	1.94
China Construction Bank (H)	China	Banks	538,631	1.76
MediaTek	Taiwan	Technology Hardware and Equipment	498,643	1.63
Industrial and Commercial Bank of China (H)	China	Banks	365,432	1.20
Totals			13,052,553	42.77

ICB Supersector Breakdown - FTSE Greater China

ICB Code	ICB Supersector	No. of Cons	Net MCap (HKDm)	Wgt %
1010	Technology	207	13,498,668	44.23
1510	Telecommunications	32	723,531	2.37
2010	Health Care	138	695,318	2.28
3010	Banks	62	2,962,276	9.71
3020	Financial Services	76	770,713	2.53
3030	Insurance	19	1,495,791	4.90
3510	Real Estate	70	828,561	2.71
4010	Automobiles and Parts	53	673,820	2.21
4020	Consumer Products and Services	67	990,636	3.25
4030	Media	24	127,492	0.42
4040	Retailers	24	1,623,936	5.32
4050	Travel and Leisure	31	638,299	2.09
4510	Food Beverage and Tobacco	68	842,567	2.76
4520	Personal Care Drug and Grocery Stores	26	174,791	0.57
5010	Construction and Materials	43	267,019	0.87
5020	Industrial Goods and Services	207	1,895,078	6.21
5510	Basic Resources	85	494,722	1.62
5520	Chemicals	71	275,120	0.90
6010	Energy	60	789,205	2.59
6510	Utilities	69	753,332	2.47
Totals		1432	30,520,872	100.00

Country/Market Breakdown - FTSE Greater China

Country/Market	No. of Cons	Net MCap (HKDm)	Wgt %
China	1238	16,012,298	52.46
Hong Kong	72	2,772,083	9.08
Taiwan	122	11,736,491	38.45
Totals	1432	30,520,872	100.00

INFORMATION

Index Universe

FTSE Global Equity Index Series

Index Launch

30 June 2000

Base Date

31 May 2000

Base Value

200

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, JPY, EUR, Local

Review Dates

Semi-annually in March and September

Index Characteristics

Attributes	FTSE Greater China
Number of constituents	1432
Net MCap (HKDm)	30,520,872
Dividend Yield %	2.76
Constituent Sizes (Net MCap HKDm)	
Average	21,313
Largest	5,580,149
Smallest	135
Median	2,538
Weight of Largest Constituent (%)	18.28
Top 10 Holdings (% Index MCap)	42.77

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