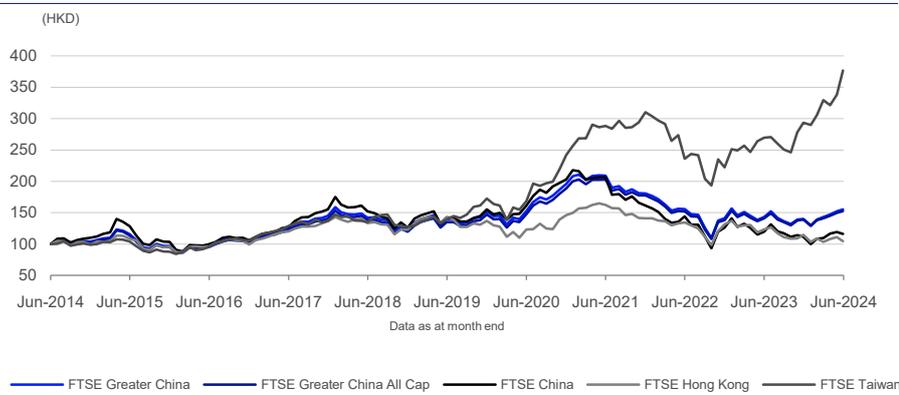


# FTSE Greater China Indices

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         |
| <b>Totals</b>                               |                |                                   | <b>13,052,553</b> | <b>42.77</b> |

## 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          |
| <b>Totals</b> |                                       | <b>1432</b> | <b>30,520,872</b> | <b>100.00</b> |

## 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         |
| <b>Totals</b>  | <b>1432</b> | <b>30,520,872</b> | <b>100.00</b> |

## 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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