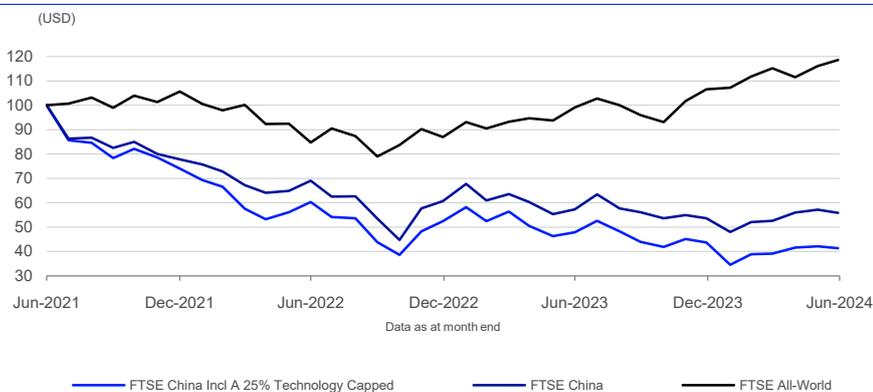


# FTSE China Incl A 25% Technology Capped Index

Data as at: 28 June 2024

The FTSE China Incl A 25% Technology Capped Index is designed to represent the performance of the Large and Mid Cap Chinese technology industry. The selection universe includes A Shares, B Shares, H Shares, Red Chips, P Chips, S Chips, and N Shares in the FTSE China Index. Capping is applied in line with the quarterly review on the third Friday of March, June, September, and December.

## 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 Incl A 25% Technology Capped	5.9	-5.4	-5.4	-13.6	-58.6	-21.3	-25.5	-4.7	26.0	30.9	30.8
FTSE China	6.4	4.2	4.2	-2.5	-44.1	-18.4	-17.6	-4.0	21.5	25.9	25.3
FTSE All-World	2.9	11.3	11.3	19.7	18.7	70.2	5.9	11.2	9.4	15.4	17.4

\* 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)	2019	2020	2021	2022	2023
FTSE China Incl A 25% Technology Capped	34.3	60.1	-24.6	-29.2	-16.6
FTSE China	23.4	31.4	-20.9	-22.0	-11.6
FTSE All-World	27.2	16.6	18.9	-17.7	22.6

## Return/Risk Ratio and Drawdown - Total Return

Index (USD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE China Incl A 25% Technology Capped	-0.6	-0.8	-0.2	-	-35.5	-66.5	-73.5	-
FTSE China	-0.2	-0.7	-0.2	0.1	-25.8	-55.7	-61.9	-61.9
FTSE All-World	2.2	0.4	0.6	0.6	-10.4	-26.0	-33.7	-33.7

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

Drawdown - based on daily data

## FEATURES

### Objective

The indexes are designed for the creation of index tracking funds, ETFs, structured products, derivatives and as a performance benchmark.

### Investability

Stocks are free-float weighted to ensure that only the investable opportunity set is included within the index.

### 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, available 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.

**Top 10 Constituents**

Constituent	ICB Supersector	Net MCap (USDm)	Wgt %
Tencent Holdings (P Chip)	Technology	11,262	10.29
PDD Holdings Inc ADS (N Shares)	Technology	9,219	8.42
Meituan Dianping (P Chip)	Technology	8,900	8.13
Baidu (P Chip)	Technology	7,483	6.83
Kuaishou Technology (P Chip)	Technology	6,242	5.70
Bilibili (P Chip)	Technology	4,609	4.21
Sunny Optical Technology Group (P Chip)	Technology	4,016	3.67
SenseTime Group (P Chip)	Technology	3,561	3.25
Kingdee International Software Group (P Chip)	Technology	2,706	2.47
Kingsoft Corp (P Chip)	Technology	2,360	2.16
<b>Totals</b>		<b>60,358</b>	<b>55.13</b>

**Index Characteristics**

Attributes	FTSE China Incl A 25% Technology Capped	FTSE China
Number of constituents	150	1238
Net MCap (USDm)	109,490	2,050,913
Dividend Yield %	0.65	2.72
Constituent Sizes (Net MCap USDm)		
Average	730	1,657
Largest	11,262	299,224
Smallest	36	17
Median	236	253
Weight of Largest Constituent (%)	10.29	14.59
Top 10 Holdings (% Index MCap)	55.13	42.73

**INFORMATION****Index Universe**

FTSE China Index  
FTSE China A Stock Connect CNH Index

**Index Launch**

18 March 2019

**Base Date**

18 September 2015

**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, AUD, CNY, HKD, CAD

**Review Dates**

Quarterly in March, June, September and December

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