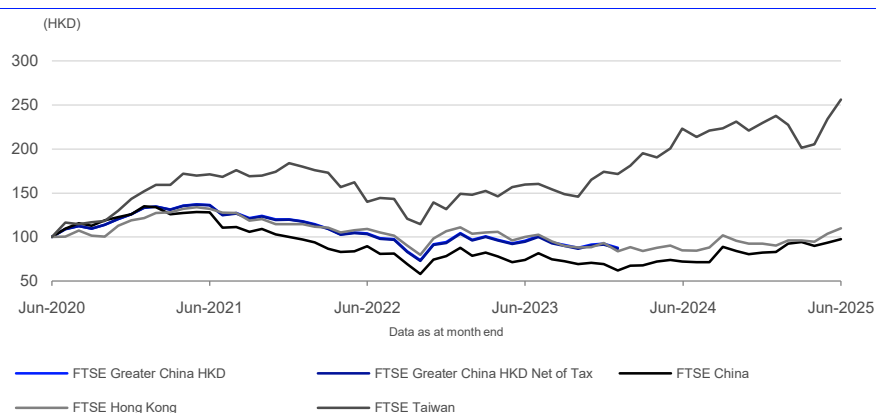


FTSE Greater China HKD Index

Data as at: 30 June 2025

The FTSE Greater China HKD Index is an index derived from the FTSE All-World Index and comprises Large and Mid Cap stocks providing coverage of 3 markets: China, Hong Kong SAR and Taiwan. For China, the index includes H shares, P Chips and Red Chips listed in Hong Kong and A Shares, B Shares listed in China. Price return, total return and net return versions are available for this index.

5-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 HKD	-	-	-	-	-	-	-	-	-	-	-
FTSE Greater China HKD Net of Tax	-	-	-	-	-	-	-	-	-	-	-
FTSE China	3.4	18.5	18.5	35.3	9.0	-2.6	2.9	-0.5	28.5	26.6	26.7
FTSE Hong Kong	14.4	18.7	18.7	29.4	0.7	9.8	0.2	1.9	22.7	24.1	21.1
FTSE Taiwan	27.2	11.5	11.5	14.8	83.1	156.2	22.3	20.7	31.0	25.6	23.5

* 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)	2015	2016	2017	2018	2019	2020	2021	2022	2023	2024
FTSE Greater China HKD	-6.8	7.0	40.8	-11.7	20.7	22.8	-4.6	-21.7	-1.6	-5.2
FTSE Greater China HKD Net of Tax	-7.1	6.6	40.3	-12.0	20.2	22.4	-4.8	-22.0	-1.9	-5.2
FTSE China	-6.1	2.4	46.6	-18.6	22.9	30.7	-20.5	-21.9	-11.6	19.0
FTSE Hong Kong	-3.7	3.8	37.8	-10.0	11.2	7.0	-3.6	-6.9	-12.7	-0.6
FTSE Taiwan	-11.0	19.9	29.8	-7.0	35.7	40.2	28.1	-28.3	32.1	32.1

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 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 HKD	-	-	-	-	-	-	-	-
FTSE Greater China HKD Net of Tax	-	-	-	-	-	-	-	-
FTSE China	1.2	0.1	0.0	0.1	-20.4	-35.6	-61.4	-61.4
FTSE Hong Kong	1.2	0.0	0.1	0.1	-22.1	-30.3	-41.8	-41.8
FTSE Taiwan	0.5	1.0	0.9	0.7	-29.1	-29.1	-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 HKD

Constituent	Country/Market	ICB Supersector	Net MCap (HKDm)	Wgt %
Taiwan Semiconductor Manufacturing	Taiwan	Technology	6,912,481	20.20
Tencent Holdings (P Chip)	China	Technology	3,110,929	9.09
Alibaba Group Holding (P Chip)	China	Retailers	1,961,959	5.73
Xiaomi (P Chip)	China	Telecommunications	1,033,141	3.02
China Construction Bank (H)	China	Banks	762,025	2.23
AIA Group Ltd.	Hong Kong	Insurance	752,463	2.20
Meituan Dianping (P Chip)	China	Technology	666,942	1.95
Hon Hai Precision Industry	Taiwan	Technology	525,325	1.54
Hong Kong Exchanges & Clearing	Hong Kong	Financial Services	499,627	1.46
Industrial and Commercial Bank of China (H)	China	Banks	496,704	1.45
Totals			16,721,597	48.87

ICB Supersector Breakdown - FTSE Greater China HKD

ICB Code		No. of Cons	Net MCap (HKDm)	Wgt %
10	Technology	134	14,163,289	41.40
15	Telecommunications	28	1,576,855	4.61
20	Health Care	106	814,322	2.38
30	Financials	143	6,952,260	20.32
35	Real Estate	58	830,177	2.43
40	Consumer Discretionary	149	4,751,748	13.89
45	Consumer Staples	79	981,306	2.87
50	Industrials	194	2,044,717	5.98
55	Basic Materials	104	746,242	2.18
60	Energy	46	634,169	1.85
65	Utilities	57	718,416	2.10
Totals		1098	34,213,501	100.00

Country/Market Breakdown - FTSE Greater China HKD

Country/Market	No. of Cons	Net MCap (HKDm)	Wgt %
China	930	18,414,232	53.82
Hong Kong	64	3,316,031	9.69
Taiwan	104	12,483,239	36.49
Totals	1098	34,213,501	100.00

INFORMATION

Index Universe

FTSE All-World Index Series

Index Launch

24 May 2010

Base Date

19 Sept 2003

Base Value

1000

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

HKD

Review Dates

Semi-annually in March and September

Index Characteristics

Attributes	FTSE Greater China HKD
Number of constituents	1098
Net MCap (HKDm)	34,213,501
Constituent Sizes (Net MCap HKDm)	
Average	31,160
Largest	6,912,481
Smallest	254
Median	3,942
Weight of Largest Constituent (%)	20.20
Top 10 Holdings (% Index MCap)	48.87

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