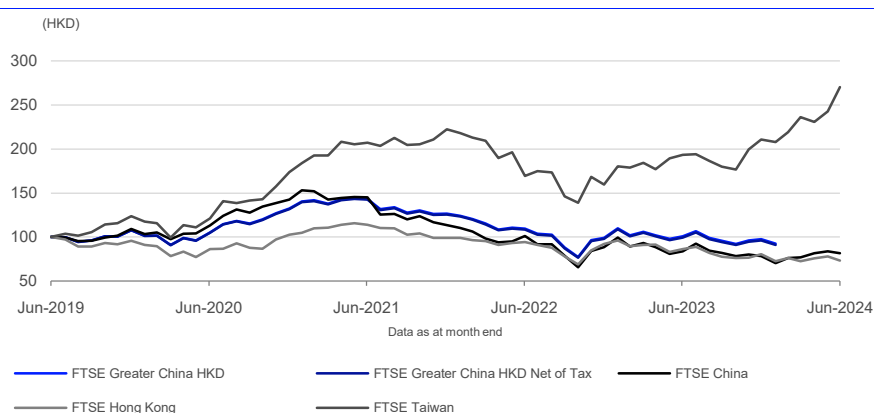


FTSE Greater China HKD Index

Data as at: 28 June 2024

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	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 HKD	7.5	-6.8	7.0	40.8	-11.7	20.7	22.8	-4.6	-21.7	-1.6
FTSE Greater China HKD Net of Tax	7.2	-7.1	6.6	40.3	-12.0	20.2	22.4	-4.8	-22.0	-1.9
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

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	-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 HKD

Constituent	Country/Market	ICB Supersector	Net MCap (HKDm)	Wgt %
Taiwan Semiconductor Manufacturing	Taiwan	Technology	5,582,629	20.40
Tencent Holdings (P Chip)	China	Technology	2,336,163	8.54
Alibaba Group Holding (P Chip)	China	Retailers	1,197,778	4.38
Hon Hai Precision Industry	Taiwan	Technology	614,430	2.25
AIA Group Ltd.	Hong Kong	Insurance	594,941	2.17
Meituan Dianping (P Chip)	China	Technology	593,330	2.17
China Construction Bank (H)	China	Banks	538,631	1.97
MediaTek	Taiwan	Technology	498,865	1.82
Industrial and Commercial Bank of China (H)	China	Banks	365,432	1.34
Bank of China (H)	China	Banks	321,946	1.18
Totals			12,644,145	46.21

ICB Supersector Breakdown - FTSE Greater China HKD

ICB Code		No. of Cons	Net MCap (HKDm)	Wgt %
10	Technology	137	12,004,508	43.88
15	Telecommunications	28	707,551	2.59
20	Health Care	107	535,016	1.96
30	Financials	144	5,178,491	18.93
35	Real Estate	62	724,362	2.65
40	Consumer Discretionary	154	3,338,318	12.20
45	Consumer Staples	83	906,825	3.31
50	Industrials	195	1,803,951	6.59
55	Basic Materials	110	693,548	2.53
60	Energy	45	749,292	2.74
65	Utilities	57	718,531	2.63
Totals		1122	27,360,394	100.00

Country/Market Breakdown - FTSE Greater China HKD

Country/Market	No. of Cons	Net MCap (HKDm)	Wgt %
China	948	13,400,059	48.98
Hong Kong	69	2,739,541	10.01
Taiwan	105	11,220,794	41.01
Totals	1122	27,360,394	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	1122
Net MCap (HKDm)	27,360,394
Constituent Sizes (Net MCap HKDm)	
Average	24,385
Largest	5,582,629
Smallest	217
Median	3,246
Weight of Largest Constituent (%)	20.40
Top 10 Holdings (% Index MCap)	46.21

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