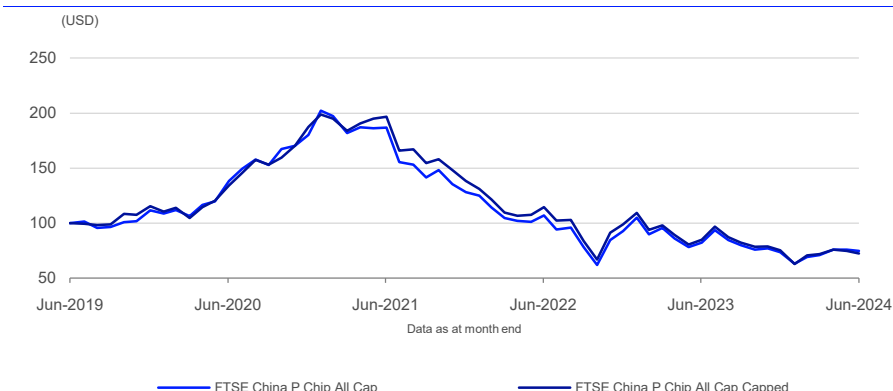


FTSE China P Chip All Cap Index

Data as at: 28 June 2024

The FTSE China P Chip All Cap Index is a free float adjusted market-capitalisation weighted index representing the performance of P Chips in the FTSE Global All Cap Index. Constituents of this index have passed the the size, free float, and liquidity screens that are applied across all companies in the FTSE Global Equity Index Series. "P Chips" are securities of companies incorporated outside the PRC that trade on the Stock Exchange of Hong Kong. A P Chip is a company that is controlled by Mainland China individuals, with the establishment and origin of the company in Mainland China and has the majority of its revenue or assets derived from the Mainland China. The definitions of P Chips are reviewed annually in March effective on the same day as the Global Equity Index Series.

5 -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 P Chip All Cap	5.3	1.6	1.6	-9.4	-60.1	-25.4	-26.4	-5.7	28.9	35.9	32.5
FTSE China P Chip All Cap Capped	0.8	-3.8	-3.8	-14.6	-63.2	-27.6	-28.3	-6.3	29.3	34.3	32.1

* 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 % (USD)	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
FTSE China P Chip All Cap	-0.1	11.5	8.4	90.8	-22.4	28.5	61.3	-28.9	-27.7	-20.8
FTSE China P Chip All Cap Capped	-5.9	0.3	-2.2	73.1	-22.2	34.9	62.5	-26.3	-28.6	-23.8

Return/Risk Ratio and Drawdown - Total Return

Index (USD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE China P Chip All Cap	-0.4	-0.7	-0.2	0.1	-34.0	-67.5	-73.2	-73.2
FTSE China P Chip All Cap Capped	-0.5	-0.8	-0.2	0.0	-35.8	-68.9	-72.5	-72.5

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

Drawdown - based on daily data

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 indices are investable.

Capping

Individual constituent weights are capped at 10% on a quarterly basis to avoid overconcentration in any one stock.

Liquidity

Stocks are screened to ensure that the index is tradable.

Transparency

Index rules are freely available on the FTSE website.

Availability

The index is calculated based on price and total return methodologies, available end-of-day.

Industry Classification Benchmark

Index constituents are categorized in accordance with the Industry Classification Benchmark (ICB), the global standard for industry sector analysis.

Top 10 Constituents

Constituent	ICB Sector	Net MCap (USDm)	Wgt %
Tencent Holdings (P Chip)	Software and Computer Services	299,224	31.10
Alibaba Group Holding (P Chip)	Retailers	153,416	15.94
Meituan Dianping (P Chip)	Software and Computer Services	75,996	7.90
NetEase (P Chip)	Leisure Goods	34,368	3.57
JD.com (P Chip)	Retailers	31,475	3.27
Xiaomi (P Chip)	Telecommunications Equipment	30,881	3.21
Trip.com Group (P Chip)	Travel and Leisure	25,329	2.63
Baidu (P Chip)	Software and Computer Services	24,271	2.52
Kuaishou Technology (P Chip)	Software and Computer Services	16,645	1.73
Anta Sports Products (P Chip)	Personal Goods	12,031	1.25
Totals		703,637	73.12

ICB Supersector Breakdown

ICB Code	ICB Supersector	No. of Cons	Net MCap (USDm)	Wgt %
1010	Technology	22	441,235	45.85
1510	Telecommunications	3	35,056	3.64
2010	Health Care	39	52,558	5.46
3020	Financial Services	1	424	0.04
3510	Real Estate	16	9,450	0.98
4010	Automobiles and Parts	6	28,135	2.92
4020	Consumer Products and Services	28	83,107	8.64
4030	Media	3	2,922	0.30
4040	Retailers	9	193,033	20.06
4050	Travel and Leisure	9	49,543	5.15
4510	Food Beverage and Tobacco	11	17,351	1.80
4520	Personal Care Drug and Grocery Stores	5	9,798	1.02
5010	Construction and Materials	2	644	0.07
5020	Industrial Goods and Services	10	13,186	1.37
5510	Basic Resources	5	5,111	0.53
5520	Chemicals	4	5,397	0.56
6010	Energy	2	5,197	0.54
6510	Utilities	9	10,130	1.05
Totals		184	962,277	100.00

Index Characteristics

Attributes	FTSE China P Chip All Cap
Number of constituents	184
Dividend Yield %	1.31
Constituent (Wgt %)	
Average	0.54
Largest	31.10
Median	0.07
Top 10 Holdings (Wgt %)	73.12

INFORMATION

Base Date

19 March 2004

Base Value

1000

Investability Screen

Actual free-float applied and liquidity screened

Index Calculation

End-of-Day indices available

End-of-Day Distribution

Via FTP and email

Currency

USD, GBP, EUR, JPY, HKD, SGD

Review Dates

Quarterly in March, June, September, December

Index Rules

Available at www.ftse.com/china

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