

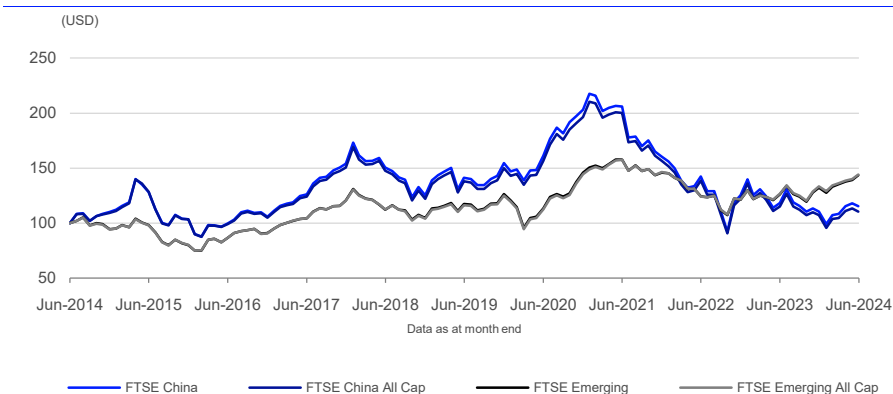
FTSE China Index

Data as at: 28 June 2024

The FTSE China Index is a market-capitalization weighted index representing the performance of large and mid cap Chinese stocks included in the FTSE Global Equity Index Series universe. The FTSE China Index is a subset of FTSE All World Index and FTSE Emerging Index. The FTSE China Index include constituents of A Shares, B Shares, H Shares, Red Chips, P Chips, S Chips and N Shares. S Chips and N shares were included in the FTSE China Index from September 2017. A Shares were included from June 2019.

An All Cap version of the FTSE China Index is also available.

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	6.4	4.2	4.2	-2.5	-44.1	-18.4	-17.6	-4.0	21.5	25.9	25.3
FTSE China All Cap	5.6	2.9	2.9	-3.9	-44.9	-19.9	-18.0	-4.3	21.1	25.5	24.9
FTSE Emerging	5.8	8.4	8.4	13.9	-9.1	22.4	-3.1	4.1	11.7	15.7	17.9
FTSE Emerging All Cap	5.8	8.0	8.0	13.9	-8.3	24.1	-2.9	4.4	11.3	15.4	17.8

* 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	8.3	-6.1	2.4	45.4	-18.7	23.4	31.4	-20.9	-22.0	-11.6
FTSE China All Cap	7.7	-5.3	1.6	43.5	-18.9	22.8	30.9	-20.1	-22.2	-12.0
FTSE Emerging	1.6	-15.2	13.5	32.5	-13.0	20.6	15.5	0.1	-16.9	9.1
FTSE Emerging All Cap	1.6	-14.7	12.9	32.5	-13.6	20.3	15.5	1.5	-17.2	10.0

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 indexes are 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 (USD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE China	-0.2	-0.7	-0.2	0.1	-25.8	-55.7	-61.9	-61.9
FTSE China All Cap	-0.2	-0.7	-0.2	0.0	-25.9	-55.2	-61.3	-61.3
FTSE Emerging	1.1	-0.2	0.2	0.2	-11.3	-32.5	-34.8	-35.7
FTSE Emerging All Cap	1.2	-0.2	0.2	0.2	-10.9	-32.0	-33.7	-35.7

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

Top 10 Constituents

Constituent	ICB Sector	Net MCap (USDm)	Wgt %
Tencent Holdings (P Chip)	Software and Computer Services	299,224	14.59
Alibaba Group Holding (P Chip)	Retailers	153,416	7.48
PDD Holdings Inc ADS (N Shares)	Software and Computer Services	93,927	4.58
Meituan Dianping (P Chip)	Software and Computer Services	75,996	3.71
China Construction Bank (H)	Banks	68,990	3.36
Industrial and Commercial Bank of China (H)	Banks	46,806	2.28
Bank of China (H)	Banks	41,236	2.01
NetEase (P Chip)	Leisure Goods	34,368	1.68
JD.com (P Chip)	Retailers	31,475	1.53
Xiaomi (P Chip)	Telecommunications Equipment	30,881	1.51
Totals		876,319	42.73

ICB Supersector Breakdown

ICB Code	ICB Supersector	No. of Cons	Net MCap (USDm)	Wgt %
1010	Technology	150	576,448	28.11
1510	Telecommunications	25	55,107	2.69
2010	Health Care	135	81,755	3.99
3010	Banks	46	253,086	12.34
3020	Financial Services	72	37,882	1.85
3030	Insurance	14	68,355	3.33
3510	Real Estate	53	46,049	2.25
4010	Automobiles and Parts	48	80,863	3.94
4020	Consumer Products and Services	57	103,041	5.02
4030	Media	24	16,330	0.80
4040	Retailers	22	200,794	9.79
4050	Travel and Leisure	18	54,601	2.66
4510	Food Beverage and Tobacco	61	82,516	4.02
4520	Personal Care Drug and Grocery Stores	23	15,384	0.75
5010	Construction and Materials	40	23,049	1.12
5020	Industrial Goods and Services	179	121,009	5.90
5510	Basic Resources	82	52,937	2.58
5520	Chemicals	66	19,386	0.95
6010	Energy	58	98,070	4.78
6510	Utilities	65	64,252	3.13
Totals		1238	2,050,913	100.00

INFORMATION

Launch Date

01 June 2000

Base Date

12 July 2012

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, HKD

Review Dates

Semi-annually in March and September

Index Characteristics

Attributes	FTSE China
Number of constituents	1238
Dividend Yield %	2.72
Constituent (Wgt %)	
Average	0.08
Largest	14.59
Median	0.01
Top 10 Holdings (Wgt %)	42.73

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