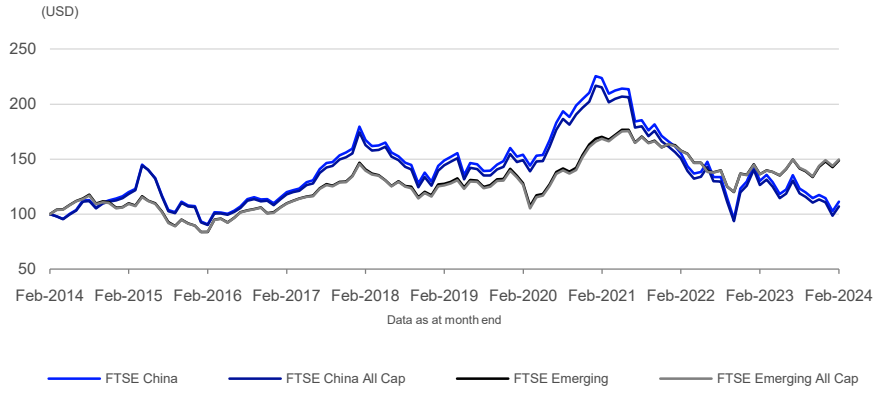
FTSE China Index

Data as at: 29 February 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 verison of the FTSE China Index is also availalbe.

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	-5.2	-9.7	-2.9	-14.5	-50.3	-25.2	-20.8	-5.7	22.6	25.8	26.1
FTSE China All Cap	-5.5	-9.9	-3.3	-15.4	-50.3	-26.0	-20.8	-5.8	22.2	25.4	25.7
FTSE Emerging	4.1	5.1	0.5	9.2	-12.7	16.7	-4.4	3.1	11.8	15.8	18.2
FTSE Emerging All Cap	4.1	5.3	0.5	9.8	-11.2	18.8	-3.9	3.5	11.4	15.5	18.2

* 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	-0.6	-0.8	-0.2	0.0	-26.3	-58.6	-61.9	-61.9
FTSE China All Cap	-0.7	-0.9	-0.2	0.0	-27.0	-58.0	-61.3	-61.3
FTSE Emerging	0.7	-0.3	0.2	0.2	-11.3	-32.9	-34.8	-35.7
FTSE Emerging All Cap	0.8	-0.3	0.2	0.2	-10.9	-32.2	-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	221,097	11.73
Alibaba Group Holding (P Chip)	Retailers	158,205	8.39
PDD Holdings Inc ADS (N Shares)	Software and Computer Services	75,285	3.99
China Construction Bank (H)	Banks	58,189	3.09
Meituan Dianping (P Chip)	Software and Computer Services	54,494	2.89
Industrial and Commercial Bank of China (H)	Banks	40,642	2.16
NetEase (P Chip)	Leisure Goods	40,504	2.15
Bank of China (H)	Banks	32,899	1.75
Baidu (P Chip)	Software and Computer Services	28,503	1.51
Ping An Insurance (H)	Life Insurance	28,048	1.49
Totals		**737,865**	**39.15**

ICB Supersector Breakdown

ICB Code	ICB Supersector	No. of Cons	Net MCap (USDm)	Wgt %
1010	Technology	150	452,362	24.00
1510	Telecommunications	25	46,579	2.47
2010	Health Care	134	93,120	4.94
3010	Banks	46	219,753	11.66
3020	Financial Services	70	41,380	2.20
3030	Insurance	14	65,891	3.50
3510	Real Estate	57	45,550	2.42
4010	Automobiles and Parts	49	89,400	4.74
4020	Consumer Products and Services	56	113,084	6.00
4030	Media	25	14,024	0.74
4040	Retailers	22	203,095	10.78
4050	Travel and Leisure	19	61,565	3.27
4510	Food Beverage and Tobacco	60	90,600	4.81
4520	Personal Care Drug and Grocery Stores	26	17,857	0.95
5010	Construction and Materials	40	22,147	1.18
5020	Industrial Goods and Services	178	105,022	5.57
5510	Basic Resources	78	40,834	2.17
5520	Chemicals	65	19,677	1.04
6010	Energy	58	88,768	4.71
6510	Utilities	65	53,960	2.86
Totals		**1237**	**1,884,667**	**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	1237
Dividend Yield %	2.86
Constituent (Wgt %)	
Average	0.08
Largest	11.73
Median	0.01
Top 10 Holdings (Wgt %)	39.15

© 2024 London Stock Exchange Group plc and its applicable group undertakings ("LSEG"). LSEG includes (1) FTSE International Limited ("FTSE"), (2) Frank Russell Company ("Russell"), (3) FTSE Global Debt Capital Markets Inc. and FTSE Global Debt Capital Markets Limited (together, "FTSE Canada"), (4) FTSE Fixed Income Europe Limited ("FTSE FI Europe"), (5) FTSE Fixed Income LLC ("FTSE FI"), (6) FTSE (Beijing) Consulting Limited ("WOFE") (7) Refinitiv Benchmark Services (UK) Limited ("RBSL"), (8) Refinitiv Limited ("RL") and (9) Beyond Ratings S.A.S. ("BR"). All rights reserved.

FTSE Russell® is a trading name of FTSE, Russell, FTSE Canada, FTSE FI, FTSE FI Europe, WOFE, RBSL, RL, and BR. "FTSE®", "Russell®", "FTSE Russell®", "FTSE4Good®", "ICB®", "Refinitiv" , "Beyond Ratings®", "WMR™" , "FR™" and all other trademarks and service marks used herein (whether registered or unregistered) are trademarks and/or service marks owned or licensed by the applicable member of LSEG or their respective licensors and are owned, or used under licence, by FTSE, Russell, FTSE Canada, FTSE FI, FTSE FI Europe, WOFE, RBSL, RL or BR. FTSE International Limited is authorised and regulated by the Financial Conduct Authority as a benchmark administrator. Refinitiv Benchmark Services (UK) Limited is authorised and regulated by the Financial Conduct Authority as a benchmark administrator.

All information is provided for information purposes only. All information and data contained in this publication is obtained by LSEG, from sources believed by it to be accurate and reliable. Because of the possibility of human and mechanical inaccuracy as well as other factors, however, such information and data is provided "as is" without warranty of any kind. No member of LSEG nor their respective directors, officers, employees, partners or licensors make any claim, prediction, warranty or representation whatsoever, expressly or impliedly, either as to the accuracy, timeliness, completeness, merchantability of any information or LSEG Products, or of results to be obtained from the use of LSEG products, including but not limited to indices, rates, data and analytics, or the fitness or suitability of the LSEG products for any particular purpose to which they might be put. The user of the information assumes the entire risk of any use it may make or permit to be made of the information.

No responsibility or liability can be accepted by any member of LSEG nor their respective directors, officers, employees, partners or licensors for (a) any loss or damage in whole or in part caused by, resulting from, or relating to any inaccuracy (negligent or otherwise) or other circumstance involved in procuring, collecting, compiling, interpreting, analysing, editing, transcribing, transmitting, communicating or delivering any such information or data or from use of this document or links to this document or (b) any direct, indirect, special, consequential or incidental damages whatsoever, even if any member of LSEG is advised in advance of the possibility of such damages, resulting from the use of, or inability to use, such information.

No member of LSEG nor their respective directors, officers, employees, partners or licensors provide investment advice and nothing in this document should be taken as constituting financial or investment advice. No member of LSEG nor their respective directors, officers, employees, partners or licensors make any representation regarding the advisability of investing in any asset or whether such investment creates any legal or compliance risks for the investor. A decision to invest in any such asset should not be made in reliance on any information herein. Indices and rates cannot be invested in directly. Inclusion of an asset in an index or rate is not a recommendation to buy, sell or hold that asset nor confirmation that any particular investor may lawfully buy, sell or hold the asset or an index or rate containing the asset. The general information contained in this publication should not be acted upon without obtaining specific legal, tax, and investment advice from a licensed professional.

Past performance is no guarantee of future results. Charts and graphs are provided for illustrative purposes only. Index and/or rate returns shown may not represent the results of the actual trading of investable assets. Certain returns shown may reflect back-tested performance. All performance presented prior to the index or rate inception date is back-tested performance. Back-tested performance is not actual performance, but is hypothetical. The back-test calculations are based on the same methodology that was in effect when the index or rate was officially launched. However, back-tested data may reflect the application of the index or rate methodology with the benefit of hindsight, and the historic calculations of an index or rate may change from month to month based on revisions to the underlying economic data used in the calculation of the index or rate.

No part of this information may be reproduced, stored in a retrieval system or transmitted in any form or by any means, electronic, mechanical, photocopying, recording or otherwise, without prior written permission of the applicable member of LSEG. Use and distribution of LSEG data requires a licence from LSEG and/or its licensors.

Data definitions available from info@ftserussell.com

To learn more, visit lseg.com/ftse-russell; email info@ftserussell.com; or call your regional Client Services Team office:

EMEA

+44 (0) 20 7866 1810

North America

+1 877 503 6437

Asia-Pacific

Hong Kong +852 2164 3333
Tokyo +81 3 6441 1430
Sydney +61 (0) 2 7228 5659