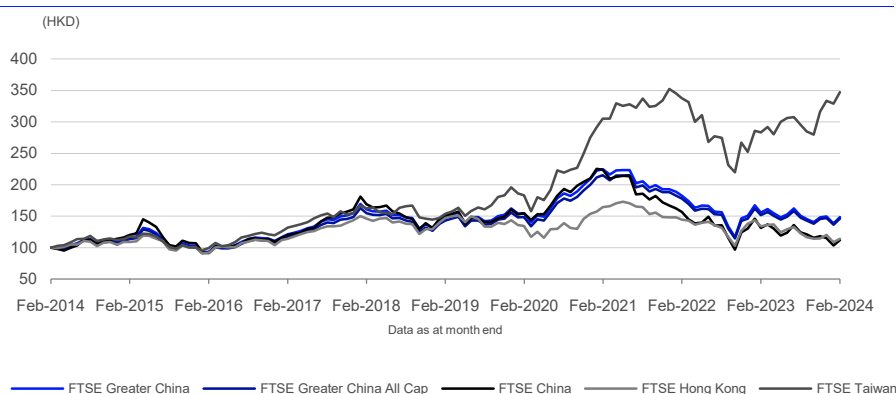


# FTSE Greater China Indices

Data as at: 29 February 2024

The FTSE Greater China Index is derived from the FTSE Global Equity Index Series (GEIS) and comprises Large and Mid Cap stocks from 3 markets: China, Hong Kong and Taiwan. The index combines constituents of the FTSE China Index, the FTSE Hong Kong Index and the FTSE Taiwan Index. An All Cap version is also available.

## 10-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	0.3	-1.5	-0.7	-4.5	-33.9	-0.4	-12.9	-0.1	17.4	21.3	22.3
FTSE Greater China All Cap	0.3	-1.0	-0.8	-3.8	-32.1	2.0	-12.1	0.4	16.7	20.8	21.9
FTSE China	-5.0	-9.9	-2.7	-14.7	-49.8	-25.4	-20.5	-5.7	22.6	25.6	25.9
FTSE Hong Kong	-0.2	-7.1	-5.1	-14.8	-30.6	-22.3	-11.5	-4.9	19.0	19.5	21.7
FTSE Taiwan	9.8	17.5	4.1	22.5	13.7	125.8	4.4	17.7	15.7	21.1	23.9

\* 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	7.5	-6.9	7.1	40.0	-14.6	23.1	28.6	-7.7	-21.9	-0.7
FTSE Greater China All Cap	5.9	-6.9	6.3	38.8	-14.8	23.0	28.2	-5.9	-22.2	0.6
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

### Coverage

The FTSE Greater China Index and the FTSE Greater China All Cap Index constituents are derived from FTSE GEIS.

### 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	-0.2	-0.6	0.0	0.2	-16.0	-49.5	-52.5	-52.5
FTSE Greater China All Cap	-0.2	-0.6	0.0	0.2	-15.1	-48.2	-51.1	-51.1
FTSE China	-0.6	-0.8	-0.2	0.0	-26.6	-58.1	-61.4	-61.4
FTSE Hong Kong	-0.8	-0.6	-0.2	0.1	-24.0	-41.4	-41.4	-41.4
FTSE Taiwan	1.4	0.2	0.7	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

Constituent	Country	ICB Sector	Net MCap (HKDm)	Wgt %
Taiwan Semiconductor Manufacturing	Taiwan	Technology Hardware and Equipment	4,101,543	15.06
Tencent Holdings (P Chip)	China	Software and Computer Services	1,730,921	6.36
Alibaba Group Holding (P Chip)	China	Retailers	1,238,553	4.55
AIA Group Ltd.	Hong Kong	Life Insurance	730,048	2.68
PDD Holdings Inc ADS (N Shares)	China	Software and Computer Services	589,391	2.16
China Construction Bank (H)	China	Banks	455,549	1.67
Meituan Dianping (P Chip)	China	Software and Computer Services	426,622	1.57
MediaTek	Taiwan	Technology Hardware and Equipment	419,989	1.54
Industrial and Commercial Bank of China (H)	China	Banks	318,178	1.17
NetEase (P Chip)	China	Leisure Goods	317,098	1.16
Totals			10,327,894	37.92

ICB Supersector Breakdown - FTSE Greater China

ICB Code	ICB Supersector	No. of Cons	Net MCap (HKDm)	Wgt %
1010	Technology	205	10,465,247	38.43
1510	Telecommunications	33	656,366	2.41
2010	Health Care	137	775,400	2.85
3010	Banks	63	2,609,693	9.58
3020	Financial Services	75	784,812	2.88
3030	Insurance	19	1,555,296	5.71
3510	Real Estate	74	908,050	3.33
4010	Automobiles and Parts	54	743,400	2.73
4020	Consumer Products and Services	65	1,051,809	3.86
4030	Media	25	109,792	0.40
4040	Retailers	24	1,652,110	6.07
4050	Travel and Leisure	33	718,152	2.64
4510	Food Beverage and Tobacco	67	908,142	3.33
4520	Personal Care Drug and Grocery Stores	29	194,037	0.71
5010	Construction and Materials	43	255,294	0.94
5020	Industrial Goods and Services	205	1,696,537	6.23
5510	Basic Resources	82	432,452	1.59
5520	Chemicals	70	307,920	1.13
6010	Energy	60	723,647	2.66
6510	Utilities	69	686,730	2.52
Totals		1432	27,234,888	100.00

Country Breakdown - FTSE Greater China

Country	No. of Cons	Net MCap (HKDm)	Wgt %
China	1237	14,754,678	54.18
Hong Kong	76	2,970,889	10.91
Taiwan	119	9,509,322	34.92
Totals	1432	27,234,888	100.00

INFORMATION

Index Universe

FTSE Global Equity Index Series

Index Launch

30 June 2000

Base Date

31 May 2000

Base Value

200

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

USD, GBP, JPY, EUR, Local

Review Dates

Semi-annually in March and September

Index Characteristics

Attributes	FTSE Greater China
Number of constituents	1432
Net MCap (HKDm)	27,234,888
Dividend Yield %	3.09
Constituent Sizes (Net MCap HKDm)	
Average	19,019
Largest	4,101,543
Smallest	156
Median	2,423
Weight of Largest Constituent (%)	15.06
Top 10 Holdings (% Index MCap)	37.92

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