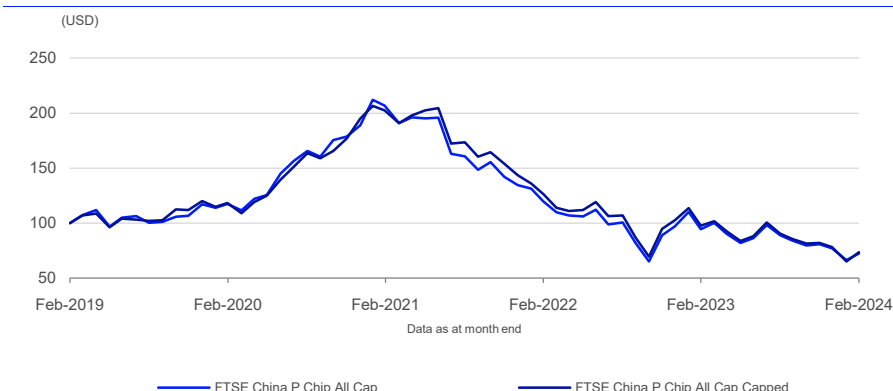


# FTSE China P Chip All Cap Index

Data as at: 29 February 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	-10.3	-18.3	-5.8	-23.1	-65.0	-27.5	-29.5	-6.2	30.0	35.5	33.4
FTSE China P Chip All Cap Capped	-10.3	-18.9	-6.1	-24.7	-63.7	-26.6	-28.7	-6.0	29.9	34.3	32.8

\* 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 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	-0.7	-0.9	-0.2	0.1	-35.4	-70.6	-73.2	-73.2
FTSE China P Chip All Cap Capped	-0.8	-0.9	-0.2	0.0	-37.5	-69.5	-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	221,097	25.27
Alibaba Group Holding (P Chip)	Retailers	158,205	18.08
Meituan Dianping (P Chip)	Software and Computer Services	54,494	6.23
NetEase (P Chip)	Leisure Goods	40,504	4.63
Baidu (P Chip)	Software and Computer Services	28,503	3.26
JD.com (P Chip)	Retailers	26,886	3.07
Xiaomi (P Chip)	Telecommunications Equipment	24,736	2.83
Li Auto (P Chip)	Automobiles and Parts	24,390	2.79
Trip.com Group (P Chip)	Travel and Leisure	24,118	2.76
Yum China Holdings (P Chip)	Travel and Leisure	17,651	2.02
Totals		620,584	70.93

ICB Supersector Breakdown

ICB Code	ICB Supersector	No. of Cons	Net MCap (USDm)	Wgt %
1010	Technology	22	338,718	38.72
1510	Telecommunications	4	27,967	3.20
2010	Health Care	41	61,020	6.97
3020	Financial Services	2	769	0.09
3510	Real Estate	19	9,100	1.04
4010	Automobiles and Parts	6	43,980	5.03
4020	Consumer Products and Services	28	91,591	10.47
4030	Media	2	1,778	0.20
4040	Retailers	8	190,703	21.80
4050	Travel and Leisure	8	48,713	5.57
4510	Food Beverage and Tobacco	12	18,101	2.07
4520	Personal Care Drug and Grocery Stores	6	11,401	1.30
5010	Construction and Materials	2	680	0.08
5020	Industrial Goods and Services	8	6,321	0.72
5510	Basic Resources	7	3,751	0.43
5520	Chemicals	5	4,528	0.52
6010	Energy	3	5,526	0.63
6510	Utilities	9	10,238	1.17
Totals		192	874,887	100.00

Index Characteristics

Attributes	FTSE China P Chip All Cap
Number of constituents	192
Dividend Yield %	1.27
Constituent (Wgt %)	
Average	0.52
Largest	25.27
Median	0.07
Top 10 Holdings (Wgt %)	70.94

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](http://www.ftse.com/china)

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