

# FTSE GREATER CHINA INDEX

The FTSE Greater China Index is part of a range of global indices designed to help investors to benchmark their investments. The index is derived from the FTSE All-World Index Series and comprises Large and Mid Cap stocks providing coverage of 3 markets including China, Hong Kong SAR and Taiwan.

## FEATURES

- The index is designed for the creation of index tracking funds, ETFs and as a performance benchmark
- Eligible constituents of the China market include H Shares, B Shares and Red Chips
- The index is calculated in accordance with the Industry Classification Benchmark, the global standard for industry sector analysis
- Stocks are free-float weighted to ensure that only the investable opportunity set is included within the index
- Stocks are liquidity screened to ensure that the index is tradable
- Both capital and total return indices are available
- The index is managed according to a transparent and public set of index rules, and overseen by an independent committee of leading market professionals. The committee ensures that the rules are correctly applied and adhered to. Regular index reviews are conducted to ensure that a continuous and accurate representation of the market is maintained

## FTSE GREATER CHINA INDEX 5-YEAR PERFORMANCE (HKD TOTAL RETURN)



SOURCE: FTSE Group, data as at 31 May 2010

## FTSE GREATER CHINA INDEX PERFORMANCE AND VOLATILITY TABLE (HKD TOTAL RETURN)

	PERFORMANCE						VOLATILITY				
	3M (%)	6M (%)	YTD (%)	12M (%)	3YR (%)	5YR (%)	3YR (%pa)	5YR (%pa)	1YR Vol (%pa)*	3YR Vol (%pa)**	5YR Vol (%pa)**
FTSE Greater China Index	-0.9	-4.4	-7.2	13.1	5.9	73.6	1.9	11.7	21.4	33.0	27.0
FTSE Asia Pacific ex Japan Index	-1.9	-3.1	-6.5	22.8	-4.3	74.3	-1.5	11.8	21.2	33.2	27.2

\* Based on daily total returns and annualised based on 260 trading days in a year

\*\* Based on monthly total returns

SOURCE: FTSE Group, data as at 31 May 2010

## FTSE GREATER CHINA INDEX TOP 10 CONSTITUENTS

Rank	Constituent Name	Country	ICB Supersector	Net Mkt Cap (HKDm)	Index Weight (%)
1	China Mobile (Red Chip)	China	Telecommunications	442,629	4.52
2	China Construction Bank (H)	China	Banks	424,662	4.34
3	Taiwan Semiconductor Manufacturing	Taiwan	Technology	377,714	3.86
4	Industrial and Commercial Bank of China (H)	China	Banks	359,427	3.67
5	Hon Hai Precision Industry	Taiwan	Industrial Goods & Services	258,635	2.64
6	China Life Insurance (H)	China	Insurance	255,232	2.61
7	CNOOC (Red Chip)	China	Oil & Gas	222,631	2.27
8	Bank of China (H)	China	Banks	221,219	2.26
9	Sun Hung Kai Props	Hong Kong SAR	Real Estate	197,518	2.02
10	Petrochina (H)	China	Oil & Gas	179,974	1.84
<b>Totals</b>				<b>2,939,641</b>	<b>30.02</b>

SOURCE: FTSE Group, data as at 31 May 2010

## FTSE GREATER CHINA INDEX ICB INDUSTRY BREAKDOWN

ICB Code	ICB Industry	No. of Constituents	Net Mkt Cap (HKDm)	Index Weight (%)
8000	Financials	85	3,465,197	35.39
9000	Technology	48	1,411,083	14.41
2000	Industrials	76	1,397,549	14.27
1000	Basic Materials	36	795,663	8.13
6000	Telecommunications	8	694,415	7.09
3000	Consumer Goods	44	671,267	6.86
0001	Oil & Gas	8	606,339	6.19
5000	Consumer Services	31	387,291	3.96
7000	Utilities	13	340,146	3.47
4000	Health Care	2	22,602	0.23
	<b>Totals</b>	<b>351</b>	<b>9,791,552</b>	<b>100.00</b>

SOURCE: FTSE Group, data as at 31 May 2010

## FTSE GREATER CHINA INDEX COUNTRY BREAKDOWN

Country	No. of Constituents	Net Mkt Cap (HKDm)	Index Weight (%)
China	134	4,079,717	41.67
Hong Kong SAR	108	3,003,165	30.67
Taiwan	109	2,708,670	27.66
<b>Totals</b>	<b>351</b>	<b>9,791,552</b>	<b>100.00</b>

SOURCE: FTSE Group, data as at 31 May 2010

## FTSE GREATER CHINA INDEX PORTFOLIO CHARACTERISTICS

	FTSE Greater China Index	FTSE Asia Pacific ex Japan Index
Number of Constituents	351	843
Net Market Cap (HKDm)	9,791,552	25,803,996
<b>Constituent Sizes (Net Market Cap HKDm)</b>		
Average	27,896	30,610
Largest	442,629	838,211
Smallest	322	322
Median	10,996	12,589
Weight of Largest Constituent (%)	4.52	3.25
Top 10 Holdings (% Index Market Cap)	30.02	18.79

SOURCE: FTSE Group, data as at 31 May 2010

## INFORMATION

### Index Universe

FTSE All-World Index

### Index Launch

30 June 2000

### Base Date

31 December 1986

### Base Value

100

### Investability Screen

Free float adjusted and liquidity screened

### Index Calculation

Real-time and end-of-day indices available  
Real-time calculated every 15 seconds

### End-of-Day Distribution

Indices available at 19:00 Hong Kong local time (11:00 hours London time GMT or 12:00 hours BST) via FTP and email

### Currency

USD, GBP, JPY, EUR, HKD

Real-time calculated in HKD only

### Review Dates

Annually in March

### Index Rules

Available at [www.ftse.com/geis](http://www.ftse.com/geis)

### Vendor Code

Bloomberg: GPSSG239

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