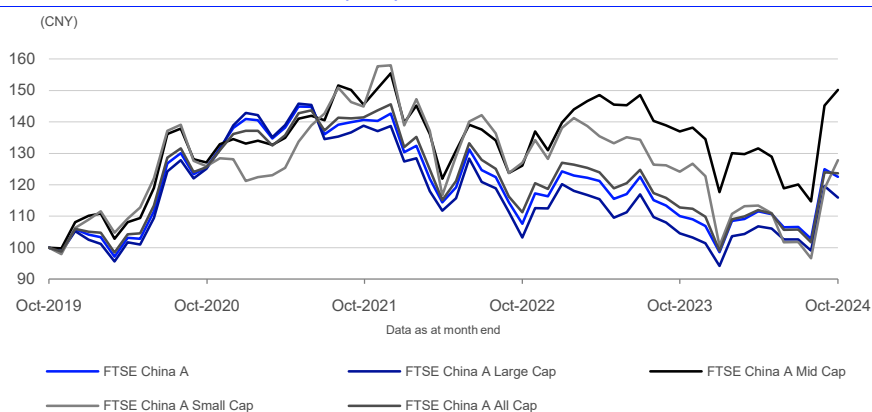


FTSE Global China A Inclusion Index Series

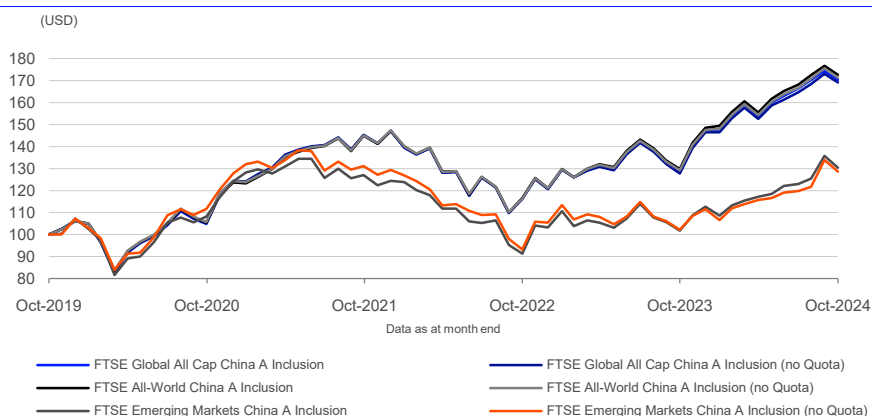
Data as at: 31 October 2024

The FTSE Global China A Inclusion Index Series is a series of benchmarks providing market participants with a choice of how to include China A Shares in global benchmarks. There are two versions of FTSE Global China A Inclusion Indexes. The headline version provides investors with an indication of China A Shares weights in FTSE global indexes based on the aggregate approved QFII/RQFII quota. The "no Quota" version provides an indication of China A Shares weights in FTSE global indexes at their full investability weight.

5-Year Performance - Total Return (CNY)



5-Year Performance - Total Return (USD)



Performance and Volatility - Total Return (CNY)

Index (CNY)	Return %						Return pa %*		Volatility %**		
	3M	6M	YTD	12M	3YR	5YR	3YR	5YR	1YR	3YR	5YR
FTSE China A	14.9	9.8	14.6	11.3	-12.9	22.5	-4.5	4.1	20.6	17.7	18.8
FTSE China A Large Cap	13.0	8.6	14.4	10.9	-16.5	16.0	-5.8	3.0	19.9	17.4	19.1
FTSE China A Mid Cap	25.1	14.2	11.7	9.7	3.2	50.2	1.1	8.5	27.5	21.5	21.0
FTSE China A Small Cap	25.6	12.7	4.2	3.0	-11.8	27.9	-4.1	5.0	30.1	23.3	23.4
FTSE China A All Cap	16.9	10.4	12.5	9.7	-12.6	23.6	-4.4	4.3	21.8	18.2	19.0
FTSE China Inclusion (no Quota)	15.9	13.1	19.4	15.9	-13.8	5.3	-4.8	1.0	20.1	21.7	21.2

* 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

FEATURES

Coverage

FTSE Global Equity Indexes plus China A Shares. China A Shares can be weighted by aggregate approved quota, no quota restrictions, or a customised quota allocation.

Objective

The indexes are designed for 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 at end of day. Net Total Return indexes are also calculated.

Industry Classification Benchmark (ICB)

Index constituents are categorized in accordance with the Industry Classification Benchmark (ICB), the global standard for industry sector analysis.

Performance and Volatility - Total Return (USD)

Index (USD)	Return %						Return pa %*		Volatility %**		
	3M	6M	YTD	12M	3YR	5YR	3YR	5YR	1YR	3YR	5YR
FTSE Global All Cap China A Inclusion	2.4	10.8	15.5	32.8	17.4	70.4	5.5	11.2	10.3	16.1	17.7
FTSE Global All Cap China A Inclusion (no Quota)	2.7	10.8	15.4	32.3	16.4	69.1	5.2	11.1	10.2	15.9	17.5
FTSE All-World China A Inclusion	2.6	11.0	16.2	33.0	19.1	72.6	6.0	11.5	10.1	15.9	17.4
FTSE All-World China A Inclusion (no Quota)	2.8	11.0	16.2	32.7	18.1	71.4	5.7	11.4	10.0	15.7	17.2
FTSE Emerging Markets China A Inclusion	5.9	11.2	15.6	28.1	2.6	30.3	0.9	5.4	12.5	15.9	18.0
FTSE Emerging Markets China A Inclusion (no Quota)	7.4	11.2	15.4	25.9	-1.9	28.7	-0.6	5.2	12.1	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 (CNY)

Index % (CNY)	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
FTSE China A	50.3	11.6	-12.1	13.3	-26.1	36.1	30.5	3.3	-18.4	-8.1
FTSE China A Large Cap	52.8	5.9	-11.2	17.6	-24.7	37.7	32.1	-0.2	-19.0	-9.9
FTSE China A Mid Cap	40.8	31.9	-15.1	-8.1	-32.5	32.0	24.4	15.6	-15.7	2.7
FTSE China A Small Cap	30.4	61.1	-19.4	-16.6	-36.2	24.9	20.5	23.3	-18.9	-4.3
FTSE China A All Cap	45.9	21.5	-13.9	6.0	-28.1	34.1	28.6	6.9	-18.5	-7.4
FTSE China Inclusion (no Quota)	28.8	5.5	-2.9	23.4	-20.0	30.3	25.4	-14.5	-16.3	-9.1

Year-on-Year Performance - Total Return (USD)

Index % (USD)	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
FTSE Global All Cap China A Inclusion	4.6	-1.6	8.8	24.3	-9.7	27.1	16.8	18.5	-17.9	22.2
FTSE Global All Cap China A Inclusion (no Quota)	5.2	-1.2	7.9	24.0	-10.4	27.2	17.2	18.3	-18.1	21.4
FTSE All-World China A Inclusion	4.9	-1.6	8.5	24.6	-9.2	27.3	16.6	18.9	-17.7	22.6
FTSE All-World China A Inclusion (no Quota)	5.5	-1.5	7.8	24.5	-9.7	27.4	17.0	18.6	-17.8	21.9
FTSE Emerging Markets China A Inclusion	2.9	-14.3	11.6	32.0	-13.8	21.1	15.7	0.2	-17.0	9.1
FTSE Emerging Markets China A Inclusion (no Quota)	8.7	-10.3	4.7	29.7	-16.9	23.4	19.2	1.2	-18.5	5.8

Return/Risk Ratio and Drawdown - Total Return (CNY)

Index (CNY)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE China A	0.5	-0.2	0.2	0.3	-14.2	-33.8	-36.3	-49.8
FTSE China A Large Cap	0.5	-0.3	0.2	0.3	-13.7	-35.2	-40.4	-46.9
FTSE China A Mid Cap	0.3	0.0	0.4	0.2	-23.0	-30.3	-32.4	-68.0
FTSE China A Small Cap	0.1	-0.2	0.2	0.0	-31.1	-43.4	-43.4	-72.3
FTSE China A All Cap	0.4	-0.2	0.2	0.2	-17.1	-35.5	-35.5	-55.7
FTSE China Inclusion (no Quota)	0.8	-0.2	0.0	0.2	-15.3	-35.5	-48.9	-48.9

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

INFORMATION

Index Universe

FTSE Global Equity Index Series + China A Shares

Index Launch

5 June 2014

Base Date

30 December 2005

Base Value

1000

Investability Screen

Actual free float applied and liquidity screened

Index Calculation

End-of-day

End-of-Day Distribution

Via FTP and email

Currency

USD, EUR, GBP, JPY, AUD, CNY

Review Dates

Reviewed semi-annually in March and September

Return/Risk Ratio and Drawdown - Total Return (USD)

Index (USD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE Global All Cap China A Inclusion	3.0	0.3	0.6	0.6	-8.2	-26.1	-34.3	-34.3
FTSE Global All Cap China A Inclusion (no Quota)	3.0	0.3	0.6	0.6	-8.1	-26.1	-33.8	-33.8
FTSE All-World China A Inclusion	3.1	0.4	0.7	0.6	-8.2	-26.0	-33.6	-33.6
FTSE All-World China A Inclusion (no Quota)	3.1	0.4	0.7	0.6	-8.1	-26.0	-33.2	-33.2
FTSE Emerging Markets China A Inclusion	2.2	0.1	0.3	0.3	-8.1	-29.9	-34.8	-35.1
FTSE Emerging Markets China A Inclusion (no Quota)	2.0	0.0	0.3	0.2	-7.3	-30.3	-35.2	-36.1

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

Top 10 Constituents - FTSE China A

Constituent	ICB Supersector	Net MCap (USDm)	Wgt %
Kweichow Moutai (A)	Food Beverage and Tobacco	75,521	4.20
Contemporary Amperex Technology (A)	Industrial Goods and Services	42,580	2.37
China Merchants Bank (A)	Banks	30,327	1.69
China Yangtze Power (A)	Utilities	26,555	1.48
Ping An Insurance (Group) Company Of China (A)	Insurance	23,683	1.32
Wuliangye Yibin (A)	Food Beverage and Tobacco	22,427	1.25
BYD (A)	Automobiles and Parts	20,918	1.16
Industrial and Commercial Bank of China (A)	Banks	18,308	1.02
Agricultural Bank of China (A)	Banks	16,011	0.89
Industrial Bank (A)	Banks	14,943	0.83
Totals		291,273	16.20

Top 10 Constituents - FTSE All-World China A Inclusion

Constituent	Country/Market	ICB Supersector	Net MCap (USDm)	Wgt %
Apple Inc.	USA	Technology	3,279,461	4.23
Nvidia	USA	Technology	3,102,493	4.00
Microsoft Corp	USA	Technology	3,017,787	3.89
Amazon.Com	USA	Retailers	1,729,189	2.23
Meta Platforms Inc	USA	Technology	1,241,881	1.60
Alphabet Class A	USA	Technology	1,004,363	1.30
Alphabet Class C	USA	Technology	849,382	1.10
Taiwan Semiconductor Manufacturing	Taiwan	Technology	771,628	1.00
Broadcom	USA	Technology	770,882	0.99
Tesla	USA	Automobiles and Parts	693,428	0.89
Totals			16,460,494	21.24

Top 10 Constituents - FTSE All-World China A Inclusion (no Quota)

Constituent	Country/Market	ICB Supersector	Net MCap (USDm)	Wgt %
Apple Inc.	USA	Technology	3,279,461	4.16
Nvidia	USA	Technology	3,102,493	3.93
Microsoft Corp	USA	Technology	3,017,787	3.83
Amazon.Com	USA	Retailers	1,729,189	2.19
Meta Platforms Inc	USA	Technology	1,241,881	1.57
Alphabet Class A	USA	Technology	1,004,363	1.27
Alphabet Class C	USA	Technology	849,382	1.08
Taiwan Semiconductor Manufacturing	Taiwan	Technology	771,628	0.98
Broadcom	USA	Technology	770,882	0.98
Tesla	USA	Automobiles and Parts	693,428	0.88
Totals			16,460,494	20.87

ICB Supersector Breakdown - All-World indices

		FTSE All-World China A Inclusion			FTSE All-World China A Inclusion (no Quota)		
ICB Code	ICB Supersector	No. of Cons	Net MCap (USDm)	Wgt %	No. of Cons	Net MCap (USDm)	Wgt %
1010	Technology	424	21,676,088	27.97	424	21,829,902	27.68
1510	Telecommunications	122	2,153,257	2.78	122	2,192,818	2.78
2010	Health Care	350	7,929,990	10.23	350	8,027,462	10.18
3010	Banks	281	5,542,468	7.15	281	5,684,164	7.21
3020	Financial Services	209	3,649,666	4.71	209	3,739,446	4.74
3030	Insurance	128	2,434,940	3.14	128	2,465,847	3.13
3510	Real Estate	233	1,814,114	2.34	233	1,837,320	2.33
4010	Automobiles and Parts	129	1,761,876	2.27	129	1,817,079	2.30
4020	Consumer Products and Services	183	1,986,732	2.56	183	2,029,543	2.57
4030	Media	66	979,110	1.26	66	992,361	1.26
4040	Retailers	108	4,254,653	5.49	108	4,263,889	5.41
4050	Travel and Leisure	114	1,386,811	1.79	114	1,398,313	1.77
4510	Food Beverage and Tobacco	213	2,454,899	3.17	213	2,599,043	3.30
4520	Personal Care Drug and Grocery Stores	104	1,517,549	1.96	104	1,524,814	1.93
5010	Construction and Materials	148	1,010,632	1.30	148	1,046,344	1.33
5020	Industrial Goods and Services	634	9,029,471	11.65	634	9,212,870	11.68
5510	Basic Resources	204	1,323,792	1.71	204	1,396,500	1.77
5520	Chemicals	176	1,079,228	1.39	176	1,132,896	1.44
6010	Energy	185	3,216,373	4.15	185	3,295,205	4.18
6510	Utilities	234	2,303,839	2.97	234	2,367,966	3.00
Totals		4245	77,505,489	100.00	4245	78,853,783	100.00

ICB Supersector Breakdown - China A and Emerging indices

		FTSE China A All Cap			FTSE Emerging Markets China A Inclusion			FTSE Emerging Markets China A Inclusion (no Quota)		
ICB Code	ICB Supersector	No. of Cons	Net MCap (USDm)	Wgt %	No. of Cons	Net MCap (USDm)	Wgt %	No. of Cons	Net MCap (USDm)	Wgt %
1010	Technology	310	287,123	12.83	232	2,139,199	27.45	232	2,293,013	25.08
1510	Telecommunications	57	67,495	3.02	73	312,342	4.01	73	351,903	3.85
2010	Health Care	237	172,865	7.72	183	270,798	3.48	183	368,271	4.03
3010	Banks	43	193,406	8.64	170	1,303,830	16.73	170	1,445,527	15.81
3020	Financial Services	61	124,591	5.57	116	231,092	2.97	116	320,872	3.51
3030	Insurance	6	42,656	1.91	45	239,690	3.08	45	270,598	2.96
3510	Real Estate	75	43,001	1.92	95	167,709	2.15	95	190,915	2.09
4010	Automobiles and Parts	82	92,944	4.15	70	216,606	2.78	70	271,808	2.97
4020	Consumer Products and Services	86	70,422	3.15	82	187,448	2.41	82	230,259	2.52
4030	Media	50	27,414	1.22	29	24,337	0.31	29	37,588	0.41
4040	Retailers	31	17,590	0.79	50	362,087	4.65	50	371,323	4.06
4050	Travel and Leisure	20	18,590	0.83	42	127,859	1.64	42	139,361	1.52
4510	Food Beverage and Tobacco	93	207,129	9.25	113	265,293	3.40	113	409,438	4.48
4520	Personal Care Drug and Grocery Stores	26	12,715	0.57	49	136,362	1.75	49	143,628	1.57
5010	Construction and Materials	83	65,992	2.95	85	156,082	2.00	85	191,794	2.10
5020	Industrial Goods and Services	394	336,192	15.02	291	475,137	6.10	291	658,535	7.20
5510	Basic Resources	153	128,473	5.74	142	310,855	3.99	142	383,563	4.20
5520	Chemicals	158	106,757	4.77	107	135,300	1.74	107	188,967	2.07
6010	Energy	89	121,501	5.43	113	444,449	5.70	113	523,281	5.72
6510	Utilities	87	101,667	4.54	141	286,228	3.67	141	350,355	3.83
Totals		2141	2,238,523	100.00	2228	7,792,704	100.00	2228	9,140,998	100.00

Country/Market Breakdown - All-World indices

Country/Market	FTSE All-World China A Inclusion			FTSE All-World China A Inclusion (no Quota)		
	No. of Cons	Net MCap (USDm)	Wgt %	No. of Cons	Net MCap (USDm)	Wgt %
Australia	104	1,404,074	1.81	104	1,404,074	1.78
Austria	7	38,335	0.05	7	38,335	0.05
Belgium	13	175,962	0.23	13	175,962	0.22
Brazil	80	357,908	0.46	80	357,908	0.45
Canada	48	1,860,272	2.40	48	1,860,272	2.36
Chile	20	40,007	0.05	20	40,007	0.05
China	1235	2,386,670	3.08	1235	3,734,964	4.74
Colombia	4	8,177	0.01	4	8,177	0.01
Czech Rep.	4	10,541	0.01	4	10,541	0.01
Denmark	19	541,433	0.70	19	541,433	0.69
Egypt	1	3,699	0.00	1	3,699	0.00
Finland	14	175,471	0.23	14	175,471	0.22
France	67	1,824,873	2.35	67	1,824,873	2.31
Germany	67	1,518,909	1.96	67	1,518,909	1.93
Greece	29	45,141	0.06	29	45,141	0.06
Hong Kong	70	399,133	0.51	70	399,133	0.51
Hungary	5	20,145	0.03	5	20,145	0.03
Iceland	10	9,080	0.01	10	9,080	0.01
India	243	1,731,344	2.23	243	1,731,344	2.20
Indonesia	39	144,306	0.19	39	144,306	0.18
Ireland	5	49,965	0.06	5	49,965	0.06
Israel	29	120,348	0.16	29	120,348	0.15
Italy	36	522,875	0.67	36	522,875	0.66
Japan	496	4,475,682	5.77	496	4,475,682	5.68
Korea	157	830,859	1.07	157	830,859	1.05
Kuwait	8	60,132	0.08	8	60,132	0.08
Malaysia	39	146,894	0.19	39	146,894	0.19
Mexico	37	165,378	0.21	37	165,378	0.21
Netherlands	29	729,422	0.94	29	729,422	0.93
New Zealand	13	53,711	0.07	13	53,711	0.07
Norway	16	105,733	0.14	16	105,733	0.13
Philippines	23	52,688	0.07	23	52,688	0.07
Poland	10	54,444	0.07	10	54,444	0.07
Portugal	4	28,451	0.04	4	28,451	0.04
Qatar	17	69,520	0.09	17	69,520	0.09
Romania	7	11,519	0.01	7	11,519	0.01
Saudi Arabia	64	337,995	0.44	64	337,995	0.43
Singapore	35	246,731	0.32	35	246,731	0.31
South Africa	40	262,660	0.34	40	262,660	0.33
Spain	24	487,662	0.63	24	487,662	0.62
Sweden	53	563,788	0.73	53	563,788	0.71
Switzerland	53	1,655,591	2.14	53	1,655,591	2.10
Taiwan	128	1,562,126	2.02	128	1,562,126	1.98
Thailand	49	156,774	0.20	49	156,774	0.20
Turkiye	114	81,222	0.10	114	81,222	0.10
UAE	32	128,775	0.17	32	128,775	0.16
UK	100	2,683,343	3.46	100	2,683,343	3.40
USA	548	49,165,718	63.44	548	49,165,718	62.35
Totals	4245	77,505,489	100.00	4245	78,853,783	100.00

Country/Market Breakdown - Emerging indices

Country/Market	FTSE Emerging Markets China A Inclusion			FTSE Emerging Markets China A Inclusion (no Quota)		
	No. of Cons	Net MCap (USDm)	Wgt %	No. of Cons	Net MCap (USDm)	Wgt %
Brazil	80	357,908	4.59	80	357,908	3.92
Chile	20	40,007	0.51	20	40,007	0.44
China	1235	2,386,670	30.63	1235	3,734,964	40.86
Colombia	4	8,177	0.10	4	8,177	0.09
Czech Rep.	4	10,541	0.14	4	10,541	0.12
Egypt	1	3,699	0.05	1	3,699	0.04
Greece	29	45,141	0.58	29	45,141	0.49
Hungary	5	20,145	0.26	5	20,145	0.22
Iceland	10	9,080	0.12	10	9,080	0.10
India	243	1,731,344	22.22	243	1,731,344	18.94
Indonesia	39	144,306	1.85	39	144,306	1.58
Kuwait	8	60,132	0.77	8	60,132	0.66
Malaysia	39	146,894	1.89	39	146,894	1.61
Mexico	37	165,378	2.12	37	165,378	1.81
Philippines	23	52,688	0.68	23	52,688	0.58
Qatar	17	69,520	0.89	17	69,520	0.76
Romania	7	11,519	0.15	7	11,519	0.13
Saudi Arabia	64	337,995	4.34	64	337,995	3.70
South Africa	40	262,660	3.37	40	262,660	2.87
Taiwan	128	1,562,126	20.05	128	1,562,126	17.09
Thailand	49	156,774	2.01	49	156,774	1.72
Turkiye	114	81,222	1.04	114	81,222	0.89
UAE	32	128,775	1.65	32	128,775	1.41
Totals	2228	7,792,704	100.00	2228	9,140,998	100.00

Index Characteristics - China A indices (CNY)

Attributes	FTSE China A	FTSE China A All Cap
Number of constituents	940	2141
Net MCap (CNYm)	12,791,984	15,928,545
Dividend Yield %	2.37	2.16
Constituent Sizes (Net MCap CNYm)		
Average	13,608	7,440
Largest	537,378	537,378
Smallest	920	698
Median	6,635	3,309
Weight of Largest Constituent (%)	4.20	3.37
Top 10 Holdings (% Index MCap)	16.20	13.01

Index Characteristics - All-World indices

Attributes	FTSE All-World China A Inclusion	FTSE All-World China A Inclusion (no Quota)
Number of constituents	4245	4245
Dividend Yield %	1.88	1.89
Constituent (Wgt %)		
Average	0.02	0.02
Largest	4.23	4.16
Median	0.00	0.00
Top 10 Holdings (Wgt %)	21.23	20.87

Index Characteristics - Emerging indices

Attributes	FTSE Emerging Markets China A Inclusion	FTSE Emerging Markets China A Inclusion (no Quota)
Number of constituents	2228	2228
Dividend Yield %	2.70	2.65
Constituent (Wgt %)		
Average	0.04	0.04
Largest	9.90	8.44
Median	0.01	0.02
Top 10 Holdings (Wgt %)	25.19	21.51

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