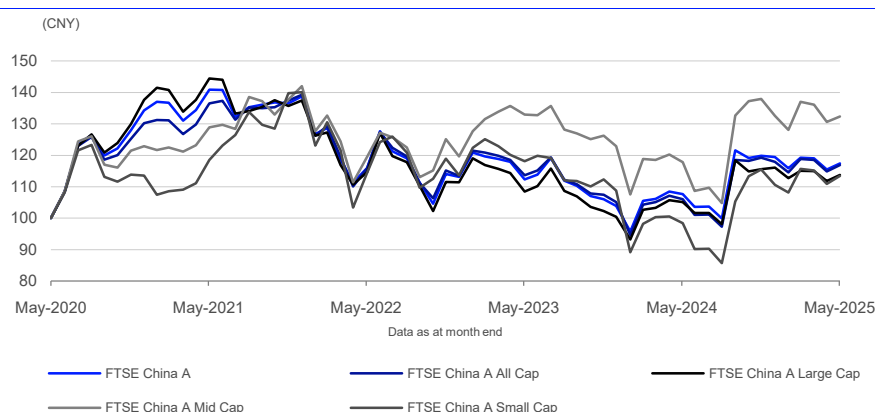


FTSE China A Indices

Data as at: 30 May 2025

FTSE China A Indices are market-capitalization weighted, free float adjusted indices designed to represent the performance of Chinese A Shares that are available to international investors, incorporating stocks listed on the Shanghai and Shenzhen Stock Exchanges including the Shanghai STAR Board and the Shenzhen ChiNext Board. Size and sector indices are available.

5-Year Performance - Total Return



Performance and Volatility - Total Return

Index (CNY)	Return %						Return pa %*		Volatility %**		
	3M	6M	YTD	12M	3YR	5YR	3YR	5YR	1YR	3YR	5YR
FTSE China A	-1.5	-2.0	-1.7	9.1	1.3	17.5	0.4	3.3	21.8	17.4	18.3
FTSE China A All Cap	-1.6	-2.0	-0.8	10.3	0.9	16.9	0.3	3.2	22.9	17.8	18.5
FTSE China A Large Cap	-1.2	-1.6	-2.0	8.2	-0.8	13.7	-0.3	2.6	21.0	17.1	18.5
FTSE China A Mid Cap	-3.4	-4.1	-0.1	12.4	10.7	32.4	3.5	5.8	28.0	21.2	20.8
FTSE China A Small Cap	-1.9	-1.7	2.6	15.3	-0.9	13.5	-0.3	2.6	29.7	22.6	23.2

* 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 % (CNY)	2015	2016	2017	2018	2019	2020	2021	2022	2023	2024
FTSE China A	11.6	-12.1	13.3	-26.1	36.1	30.5	3.3	-18.4	-8.1	14.9
FTSE China A All Cap	21.5	-13.9	6.0	-28.1	34.1	28.6	6.9	-18.5	-7.4	12.2
FTSE China A Large Cap	5.9	-11.2	17.6	-24.7	37.7	32.1	-0.2	-19.0	-9.9	15.6
FTSE China A Mid Cap	31.9	-15.1	-8.1	-32.5	32.0	24.4	15.6	-15.7	2.7	7.9
FTSE China A Small Cap	61.1	-19.4	-16.6	-36.2	24.9	20.5	23.3	-18.9	-4.3	1.7

FEATURES

Objective

The indices 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 indices are investable.

Liquidity

Stocks are screened to ensure that the indices are tradable.

Transparency

Index methodologies are freely available on the FTSE Russell website.

Availability

The indices are calculated based on price and total return methodologies at end of day. Net Total Return indices 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.

Return/Risk Ratio and Drawdown - Total Return

Index (CNY)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE China A	0.4	0.0	0.2	-0.1	-14.7	-26.7	-36.3	-49.8
FTSE China A All Cap	0.4	0.0	0.2	-0.1	-13.9	-28.7	-35.5	-55.7
FTSE China A Large Cap	0.4	0.0	0.1	0.0	-14.9	-27.9	-40.4	-46.9
FTSE China A Mid Cap	0.4	0.1	0.3	-0.1	-16.4	-28.2	-32.4	-68.0
FTSE China A Small Cap	0.5	0.0	0.1	-0.2	-16.9	-39.0	-43.4	-72.3

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 (CNYm)	Wgt %
Kweichow Moutai (A)	Food Beverage and Tobacco	535,341	4.23
Contemporary Amperex Technology (A)	Industrial Goods and Services	307,933	2.43
China Merchants Bank (A)	Banks	250,856	1.98
China Yangtze Power (A)	Utilities	206,903	1.64
BYD (A)	Automobiles and Parts	178,856	1.41
Ping An Insurance (Group) Company Of China (A)	Insurance	160,562	1.27
Industrial and Commercial Bank of China (A)	Banks	152,493	1.21
Wuliangye Yibin (A)	Food Beverage and Tobacco	137,421	1.09
Agricultural Bank of China (A)	Banks	133,201	1.05
Industrial Bank (A)	Banks	131,692	1.04
Totals		2,195,259	17.35

ICB Supersector Breakdown

		FTSE China A			FTSE China A All Cap		
ICB Code		No. of Cons	Net MCap (CNYm)	Wgt %	No. of Cons	Net MCap (CNYm)	Wgt %
10	Technology	130	1,479,428	11.69	320	2,057,016	13.00
15	Telecommunications	21	320,324	2.53	60	431,743	2.73
20	Health Care	108	926,753	7.33	237	1,244,917	7.87
30	Financials	93	2,626,632	20.76	109	2,695,407	17.03
35	Real Estate	29	177,298	1.40	73	249,812	1.58
40	Consumer Discretionary	114	1,291,511	10.21	272	1,657,782	10.47
45	Consumer Staples	61	1,408,214	11.13	121	1,552,600	9.81
50	Industrials	169	2,007,565	15.87	478	2,817,214	17.80
55	Basic Materials	129	1,152,206	9.11	314	1,659,420	10.48
60	Energy	46	623,883	4.93	88	723,516	4.57
65	Utilities	47	636,420	5.03	88	737,707	4.66
Totals		947	12,650,234	100.00	2160	15,827,135	100.00

INFORMATION

Index Universe

FTSE 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

ICB Supersector Breakdown

		FTSE China A Large Cap			FTSE China A Mid Cap			FTSE China A Small Cap		
ICB Code	ICB Supersector	No. of Cons	Net MCap (CNYm)	Wgt %	No. of Cons	Net MCap (CNYm)	Wgt %	No. of Cons	Net MCap (CNYm)	Wgt %
1010	Technology	71	1,158,541	10.94	59	320,887	15.58	190	577,588	18.18
1510	Telecommunications	13	284,106	2.68	8	36,218	1.76	39	111,419	3.51
2010	Health Care	40	655,115	6.19	68	271,638	13.19	129	318,164	10.01
3010	Banks	27	1,527,514	14.42	7	27,424	1.33	9	36,964	1.16
3020	Financial Services	38	700,126	6.61	16	87,165	4.23	6	26,305	0.83
3030	Insurance	4	280,613	2.65	1	3,790	0.18	1	5,506	0.17
3510	Real Estate	6	94,993	0.90	23	82,305	4.00	44	72,514	2.28
4010	Automobiles and Parts	19	496,201	4.69	16	81,180	3.94	49	142,669	4.49
4020	Consumer Products and Services	16	267,425	2.53	26	99,501	4.83	45	95,187	3.00
4030	Media	5	70,545	0.67	15	65,283	3.17	32	69,914	2.20
4040	Retailers	3	72,620	0.69	6	21,155	1.03	20	36,926	1.16
4050	Travel and Leisure	6	107,156	1.01	2	10,446	0.51	12	21,575	0.68
4510	Food Beverage and Tobacco	25	1,247,896	11.78	22	89,106	4.33	48	122,134	3.84
4520	Personal Care Drug and Grocery Stores	5	42,330	0.40	9	28,882	1.40	12	22,252	0.70
5010	Construction and Materials	13	255,319	2.41	15	52,994	2.57	55	118,553	3.73
5020	Industrial Goods and Services	64	1,377,278	13.00	77	321,974	15.63	254	691,096	21.75
5510	Basic Resources	34	539,328	5.09	34	153,745	7.47	85	231,019	7.27
5520	Chemicals	25	309,414	2.92	36	149,719	7.27	100	276,196	8.69
6010	Energy	29	547,721	5.17	17	76,162	3.70	42	99,633	3.14
6510	Utilities	27	556,598	5.26	20	79,822	3.88	41	101,287	3.19
Totals		470	10,590,839	100.00	477	2,059,395	100.00	1213	3,176,901	100.00

Index Characteristics

Attributes	FTSE China A	FTSE China A All Cap
Number of constituents	947	2160
Net MCap (CNYm)	12,650,234	15,827,135
Dividend Yield %	2.71	2.44
Constituent Sizes (Net MCap CNYm)		
Average	13,358	7,327
Largest	535,341	535,341
Smallest	840	542
Median	6,483	3,246
Weight of Largest Constituent (%)	4.23	3.38
Top 10 Holdings (% Index MCap)	17.35	13.87

Index Characteristics

Attributes	FTSE China A Large Cap	FTSE China A Mid Cap	FTSE China A Small Cap
Number of constituents	470	477	1213
Net MCap (CNYm)	10,590,839	2,059,395	3,176,901
Dividend Yield %	2.89	1.78	1.34
Constituent Sizes (Net MCap CNYm)			
Average	22,534	4,317	2,619
Largest	535,341	12,348	10,279
Smallest	2,170	840	542
Median	11,754	4,029	2,225
Weight of Largest Constituent (%)	5.05	0.60	0.32
Top 10 Holdings (% Index MCap)	20.73	4.73	2.72

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