

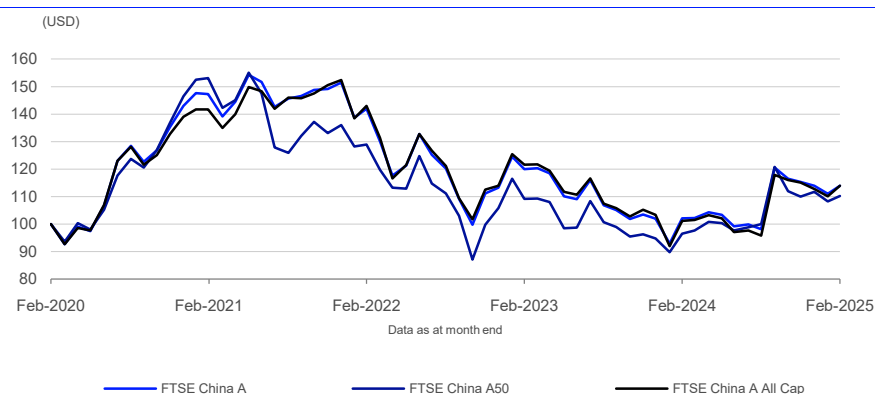
# FTSE China A Index (USD)

Data as at: 28 February 2025

FTSE China A Indexes are market-capitalization weighted, free float adjusted indexes 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 indexes are available.

FTSE China A Indexes are incorporated into the FTSE Global China A Inclusion Indexes.

## 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 A         | -1.2     | 16.1 | 0.1  | 11.6 | -19.7 | 14.0 | -7.1         | 2.7 | 21.4           | 19.8 | 21.6 |
| FTSE China A50       | 0.2      | 10.3 | -1.4 | 14.3 | -14.5 | 10.2 | -5.1         | 2.0 | 20.2           | 19.8 | 23.0 |
| FTSE China A All Cap | -1.0     | 18.9 | 1.0  | 12.6 | -20.4 | 13.9 | -7.3         | 2.6 | 22.4           | 20.3 | 21.6 |

\* 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)        | 2015 | 2016  | 2017 | 2018  | 2019 | 2020 | 2021 | 2022  | 2023  | 2024 |
|----------------------|------|-------|------|-------|------|------|------|-------|-------|------|
| FTSE China A         | 6.6  | -17.8 | 20.9 | -29.9 | 34.2 | 39.0 | 6.0  | -25.2 | -10.0 | 11.7 |
| FTSE China A50       | -9.2 | -10.3 | 45.0 | -23.3 | 40.2 | 34.9 | -7.1 | -22.2 | -10.5 | 18.0 |
| FTSE China A All Cap | 16.0 | -19.6 | 13.2 | -31.8 | 32.1 | 37.0 | 9.7  | -25.3 | -9.2  | 9.0  |

## Return/Risk Ratio and Drawdown - Total Return

| Index (USD)          | Return/Risk Ratio |      |     |      | Drawdown (%) |       |       |       |
|----------------------|-------------------|------|-----|------|--------------|-------|-------|-------|
|                      | 1YR               | 3YR  | 5YR | 10YR | 1YR          | 3YR   | 5YR   | 10YR  |
| FTSE China A         | 0.6               | -0.3 | 0.1 | 0.0  | -15.7        | -36.4 | -43.0 | -54.8 |
| FTSE China A50       | 0.8               | -0.2 | 0.1 | 0.1  | -15.6        | -33.3 | -48.5 | -48.5 |
| FTSE China A All Cap | 0.7               | -0.3 | 0.1 | 0.0  | -15.1        | -38.5 | -43.0 | -60.4 |

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

Drawdown – based on daily data

## FEATURES

### 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.

Top 10 Constituents - FTSE China A

| Constituent                                    | ICB Supersector               | Net MCap (USDm) | Wgt % |
|--|-------------------------------|-----------------|-------|
| Kweichow Moutai (A)                            | Food Beverage and Tobacco     | 72,479          | 4.14  |
| Contemporary Amperex Technology (A)            | Industrial Goods and Services | 44,698          | 2.55  |
| China Merchants Bank (A)                       | Banks                         | 33,349          | 1.90  |
| China Yangtze Power (A)                        | Utilities                     | 25,756          | 1.47  |
| BYD (A)  | Automobiles and Parts         | 25,221          | 1.44  |
| Ping An Insurance (Group) Company Of China (A) | Insurance                     | 20,846          | 1.19  |
| Industrial and Commercial Bank of China (A)    | Banks                         | 20,345          | 1.16  |
| Wuliangye Yibin (A)                            | Food Beverage and Tobacco     | 19,635          | 1.12  |
| Agricultural Bank of China (A)                 | Banks                         | 16,966          | 0.97  |
| Industrial Bank (A)                            | Banks                         | 16,572          | 0.95  |
| Totals   |                               | 295,867         | 16.88 |

ICB Supersector Breakdown

|          |                                       | FTSE China A |                 |        | FTSE China A50 |                 |        | FTSE China A All Cap |                 |        |
|----------|---------------------------------------|--------------|-----------------|--------|----------------|-----------------|--------|----------------------|-----------------|--------|
| 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                            | 127          | 223,107         | 12.73  | 2              | 23,379          | 3.76   | 310                  | 309,592         | 14.12  |
| 1510     | Telecommunications                    | 20           | 48,376          | 2.76   | 1              | 10,156          | 1.63   | 57                   | 63,575          | 2.90   |
| 2010     | Health Care                           | 107          | 122,250         | 6.98   | 2              | 23,023          | 3.70   | 237                  | 163,027         | 7.43   |
| 3010     | Banks                                 | 34           | 198,291         | 11.31  | 12             | 148,313         | 23.83  | 43                   | 202,794         | 9.25   |
| 3020     | Financial Services                    | 53           | 113,065         | 6.45   | 2              | 26,874          | 4.32   | 60                   | 117,776         | 5.37   |
| 3030     | Insurance                             | 5            | 36,286          | 2.07   | 3              | 31,625          | 5.08   | 6                    | 37,130          | 1.69   |
| 3510     | Real Estate                           | 29           | 26,652          | 1.52   | -              | -               | -      | 74                   | 37,042          | 1.69   |
| 4010     | Automobiles and Parts                 | 34           | 80,055          | 4.57   | 2              | 27,841          | 4.47   | 82                   | 100,364         | 4.58   |
| 4020     | Consumer Products and Services        | 41           | 53,773          | 3.07   | 3              | 24,555          | 3.95   | 86                   | 67,921          | 3.10   |
| 4030     | Media                                 | 20           | 19,173          | 1.09   | -              | -               | -      | 51                   | 28,617          | 1.30   |
| 4040     | Retailers                             | 9            | 12,632          | 0.72   | -              | -               | -      | 30                   | 18,024          | 0.82   |
| 4050     | Travel and Leisure                    | 8            | 15,003          | 0.86   | -              | -               | -      | 20                   | 17,883          | 0.82   |
| 4510     | Food Beverage and Tobacco             | 47           | 181,690         | 10.37  | 7              | 130,910         | 21.04  | 93                   | 195,902         | 8.93   |
| 4520     | Personal Care Drug and Grocery Stores | 14           | 9,704           | 0.55   | -              | -               | -      | 26                   | 12,729          | 0.58   |
| 5010     | Construction and Materials            | 28           | 42,993          | 2.45   | 1              | 8,755           | 1.41   | 83                   | 60,226          | 2.75   |
| 5020     | Industrial Goods and Services         | 141          | 240,106         | 13.70  | 6              | 79,211          | 12.73  | 391                  | 335,215         | 15.29  |
| 5510     | Basic Resources                       | 68           | 91,975          | 5.25   | 1              | 12,131          | 1.95   | 153                  | 123,398         | 5.63   |
| 5520     | Chemicals                             | 62           | 70,197          | 4.01   | 1              | 8,293           | 1.33   | 160                  | 105,926         | 4.83   |
| 6010     | Energy                                | 45           | 87,513          | 4.99   | 4              | 34,342          | 5.52   | 89                   | 102,056         | 4.65   |
| 6510     | Utilities                             | 46           | 79,711          | 4.55   | 3              | 32,931          | 5.29   | 87                   | 93,840          | 4.28   |
| Totals   |                                       | 938          | 1,752,552       | 100.00 | 50             | 622,338         | 100.00 | 2138                 | 2,193,039       | 100.00 |

Index Characteristics - China A indices

| Attributes                        | FTSE China A | FTSE China A50 | FTSE China A All Cap |
|-----------------------------------|--------------|----------------|----------------------|
| Number of constituents            | 938          | 50             | 2138                 |
| Net MCap (USDm)                   | 1,752,552    | 622,338        | 2,193,039            |
| Dividend Yield %                  | 2.71         | 3.61           | 2.44                 |
| Constituent Sizes (Net MCap USDm) |              |                |                      |
| Average                           | 1,868        | 12,447         | 1,026                |
| Largest                           | 72,479       | 72,365         | 72,479               |
| Smallest                          | 123          | 1,016          | 90                   |
| Median                            | 918          | 8,929          | 456                  |
| Weight of Largest Constituent (%) | 4.14         | 11.63          | 3.30                 |
| Top 10 Holdings (% Index MCap)    | 16.88        | 47.47          | 13.49                |

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

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