

# FTSE China A Domestic and Global Exposure Indices

Data as at: 31 March 2025

The FTSE Domestic and Global Exposure Index Series is designed to reflect the performance of securities exhibiting either relatively high domestic or global sales respectively. Constituents are selected by the ratio of domestic/global sales to total sales and weighted by market capitalisation. The index series also includes "Pure" versions of selected Indices that aim to have higher sales exposure to their respective market. The index series reduces concentration by limiting ICB industries and constituent weightings.

The FTSE China A Index forms the constituent selection universe of the FTSE China A Domestic Exposure and the FTSE China A Global Exposure Indices.

## 10-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 Domestic Exposure	-1.6	-3.3	-1.6	11.6	3.3	21.8	1.1	4.0	19.6	17.0	18.7
FTSE China A Global Exposure	1.7	-2.5	1.7	13.7	-6.1	23.2	-2.1	4.3	26.2	22.2	22.8
FTSE China A	-0.3	-2.1	-0.3	12.2	0.4	26.0	0.1	4.7	20.8	17.5	18.5

\* 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 Domestic Exposure	10.4	-13.3	9.5	-24.8	34.1	26.8	-4.2	-13.7	-8.5	17.5
FTSE China A Global Exposure	26.7	-14.8	12.6	-38.5	59.8	36.1	11.6	-29.1	-8.1	9.9
FTSE China A	11.6	-12.1	13.3	-26.1	36.1	30.5	3.3	-18.4	-8.1	14.9

## FEATURES

### Coverage

Derived from the FTSE China A Index, which represents large cap and mid cap China A Share stocks.

### Objective

Designed for use in the creation of index tracking funds, derivatives and as a performance benchmark.

### Liquidity

Stocks in the universe index are screened to ensure that the index is tradable.

### Capping

Capped to limit industry and company concentration.

### Transparency

Index methodologies are freely available on the FTSE Russell website.

### Availability

The index is calculated based on price and total return methodologies and available end-of-day. Net of tax versions of the Indices are also available.

### 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 Domestic Exposure	0.6	0.0	0.2	0.0	-14.4	-22.0	-35.0	-50.2
FTSE China A Global Exposure	0.5	-0.1	0.2	0.0	-16.3	-37.0	-47.2	-61.9
FTSE China A	0.6	0.0	0.3	0.0	-14.2	-26.7	-36.3	-49.8

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 Domestic Exposure

Constituent	ICB Sector	Net MCap (CNYm)	Wgt %
Kweichow Moutai (A)	Beverages	329,690	4.84
China Merchants Bank (A)	Banks	243,564	3.58
China Yangtze Power (A)	Electricity	208,911	3.07
Ping An Insurance (Group) Company Of China (A)	Life Insurance	151,555	2.23
Wuliangye Yibin (A)	Beverages	128,568	1.89
Industrial Bank (A)	Banks	122,385	1.80
Agricultural Bank of China (A)	Banks	121,536	1.79
Hygon Information Technology (A)	Technology Hardware and Equipment	100,832	1.48
East Money Information (A)	Finance and Credit Services	97,215	1.43
Jiangsu Hengrui Medicine (A)	Pharmaceuticals and Biotechnology	96,355	1.42
Totals		1,600,610	23.51

Top 10 Constituents - FTSE China A Global Exposure

Constituent	ICB Sector	Net MCap (CNYm)	Wgt %
Luxshare Precision Industry (A)	Leisure Goods	85,038	4.28
Shenzhen Mindray Bio-Medical Electronics (A)	Medical Equipment and Services	81,416	4.10
Wanhua Chemical Group (A)	Chemicals	61,139	3.08
Haier Smart Home (A)	Household Goods and Home Construction	49,971	2.52
WuXi AppTec (A)	Pharmaceuticals and Biotechnology	48,779	2.46
Sany Heavy Industry (A)	Industrial Engineering	46,885	2.36
Sungrow Power Supply (A)	Alternative Energy	41,813	2.11
ZTE (A)	Telecommunications Equipment	39,933	2.01
Will Semiconductor Shanghai (A)	Technology Hardware and Equipment	39,765	2.00
China CSSC Holdings (A)	Industrial Transportation	39,522	1.99
Totals		534,262	26.91

INFORMATION

Index Universe

FTSE China A

Index Launch

8 November 2016

Base Date

18 September 2015

Base Value

1000

Investability Screen

Actual free float and liquidity screen applied to underlying Indices

Index Calculation

Index calculated end-of-day

End-of-Day Distribution

Via FTP and email

Currency

CNY, USD, GBP, EUR, JPY, AUD

Review Dates

Annually in September

ICB Industry Breakdown

		FTSE China A Domestic Exposure			FTSE China A Global Exposure			FTSE China A		
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	43	647,418	9.51	43	454,869	22.91	130	1,573,852	12.23
1510	Telecommunications	7	148,556	2.18	9	166,328	8.38	21	335,872	2.61
2010	Health Care	57	486,090	7.14	17	207,510	10.45	108	907,447	7.05
3010	Banks	28	1,075,499	15.80	-	-	-	34	1,477,511	11.48
3020	Financial Services	48	567,355	8.33	-	-	-	54	819,106	6.37
3030	Insurance	5	265,895	3.91	-	-	-	5	272,974	2.12
3510	Real Estate	29	202,966	2.98	-	-	-	29	185,108	1.44
4010	Automobiles and Parts	9	80,636	1.18	10	83,472	4.20	35	597,453	4.64
4020	Consumer Products and Services	13	78,443	1.15	18	229,746	11.57	42	402,899	3.13
4030	Media	17	136,339	2.00	-	-	-	20	141,951	1.10
4040	Retailers	9	100,612	1.48	-	-	-	9	91,760	0.71
4050	Travel and Leisure	1	4,563	0.07	-	-	-	8	110,135	0.86
4510	Food Beverage and Tobacco	36	963,032	14.15	3	37,886	1.91	47	1,357,495	10.55
4520	Personal Care Drug and Grocery Stores	11	47,268	0.69	1	11,956	0.60	14	70,063	0.54
5010	Construction and Materials	12	102,901	1.51	2	24,429	1.23	28	308,194	2.39
5020	Industrial Goods and Services	61	571,577	8.40	30	386,424	19.47	142	1,748,139	13.58
5510	Basic Resources	22	199,903	2.94	11	101,451	5.11	68	720,965	5.60
5520	Chemicals	15	118,677	1.74	14	153,399	7.73	61	490,388	3.81
6010	Energy	25	446,841	6.56	8	127,714	6.43	46	646,884	5.03
6510	Utilities	38	563,605	8.28	-	-	-	47	610,620	4.74
Totals		486	6,808,177	100.00	166	1,985,185	100.00	948	12,868,814	100.00

Index Characteristics

Attributes	FTSE China A Domestic Exposure	FTSE China A Global Exposure	FTSE China A
Number of constituents	486	166	948
Net MCap (CNYm)	6,808,177	1,985,185	12,868,814
Dividend Yield %	3.15	1.74	2.69
Constituent Sizes (Net MCap CNYm)			
Average	14,009	11,959	13,575
Largest	329,690	85,038	549,059
Smallest	823	1,285	886
Median	6,321	7,321	6,827
Weight of Largest Constituent (%)	4.84	4.28	4.27
Top 10 Holdings (% Index MCap)	23.51	26.91	17.01

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