

FTSE China A Domestic and Global Exposure Indices

Data as at: 29 November 2024

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	19.8	11.3	17.7	14.8	-3.1	20.4	-1.1	3.8	20.2	17.7	19.0
FTSE China A Global Exposure	16.8	9.6	10.0	10.2	-28.7	20.8	-10.7	3.9	27.5	22.8	24.7
FTSE China A	19.9	11.4	15.4	13.1	-12.2	24.7	-4.2	4.5	21.4	18.0	18.8

* 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

Index % (CNY)	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
FTSE China A Domestic Exposure	56.2	10.4	-13.3	9.5	-24.8	34.1	26.8	-4.2	-13.7	-8.5
FTSE China A Global Exposure	35.2	26.7	-14.8	12.6	-38.5	59.8	36.1	11.6	-29.1	-8.1
FTSE China A	50.3	11.6	-12.1	13.3	-26.1	36.1	30.5	3.3	-18.4	-8.1

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	0.7	-0.1	0.2	0.2	-14.4	-27.5	-35.0	-50.2
FTSE China A Global Exposure	0.4	-0.5	0.2	0.1	-16.6	-47.2	-47.2	-61.9
FTSE China A	0.6	-0.2	0.2	0.2	-14.2	-33.8	-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	322,243	4.67
China Yangtze Power (A)	Electricity	205,230	2.98
China Merchants Bank (A)	Banks	204,461	2.97
Ping An Insurance (Group) Company Of China (A)	Life Insurance	156,310	2.27
Wuliangye Yibin (A)	Beverages	143,661	2.08
East Money Information (A)	Finance and Credit Services	117,364	1.70
Agricultural Bank of China (A)	Banks	112,855	1.64
Industrial Bank (A)	Banks	102,271	1.48
Jiangsu Hengrui Medicine (A)	Pharmaceuticals and Biotechnology	99,273	1.44
Hygon Information Technology (A)	Technology Hardware and Equipment	89,778	1.30
Totals		1,553,446	22.53

Top 10 Constituents - FTSE China A Global Exposure

Constituent	ICB Sector	Net MCap (CNYm)	Wgt %
Shenzhen Mindray Bio-Medical Electronics (A)	Medical Equipment and Services	90,633	4.62
Luxshare Precision Industry (A)	Leisure Goods	80,442	4.10
Wanhua Chemical Group (A)	Chemicals	67,580	3.44
Haier Smart Home (A)	Household Goods and Home Construction	51,781	2.64
Sungrow Power Supply (A)	Alternative Energy	48,964	2.49
China CSSC Holdings (A)	Industrial Transportation	45,767	2.33
Sany Heavy Industry (A)	Industrial Engineering	42,976	2.19
LONGi Green Energy Technology (A)	Alternative Energy	40,618	2.07
BOE Technology Group (A)	Technology Hardware and Equipment	39,166	1.99
WuXi AppTec (A)	Pharmaceuticals and Biotechnology	36,990	1.88
Totals		544,916	27.75

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	655,044	9.50	43	413,652	21.07	127	1,497,243	11.64
1510	Telecommunications	7	155,931	2.26	9	183,570	9.35	20	352,600	2.74
2010	Health Care	57	513,227	7.44	17	210,841	10.74	107	942,480	7.33
3010	Banks	28	958,535	13.90	-	-	-	34	1,354,930	10.53
3020	Financial Services	48	618,817	8.98	-	-	-	54	887,975	6.90
3030	Insurance	5	273,237	3.96	-	-	-	5	280,511	2.18
3510	Real Estate	29	237,999	3.45	-	-	-	29	217,058	1.69
4010	Automobiles and Parts	8	78,687	1.14	10	79,523	4.05	34	531,749	4.13
4020	Consumer Products and Services	13	74,190	1.08	19	235,206	11.98	42	390,708	3.04
4030	Media	16	126,361	1.83	-	-	-	19	134,069	1.04
4040	Retailers	10	113,472	1.65	-	-	-	10	103,487	0.80
4050	Travel and Leisure	1	4,937	0.07	-	-	-	8	120,613	0.94
4510	Food Beverage and Tobacco	36	988,571	14.34	3	34,391	1.75	47	1,378,293	10.72
4520	Personal Care Drug and Grocery Stores	11	50,367	0.73	1	12,334	0.63	14	73,356	0.57
5010	Construction and Materials	12	105,517	1.53	2	23,932	1.22	28	332,438	2.58
5020	Industrial Goods and Services	62	586,312	8.51	30	359,550	18.31	141	1,743,377	13.56
5510	Basic Resources	22	182,745	2.65	11	94,961	4.84	69	682,261	5.30
5520	Chemicals	15	125,215	1.82	14	160,142	8.16	61	517,526	4.02
6010	Energy	25	488,855	7.09	8	155,469	7.92	45	726,295	5.65
6510	Utilities	38	555,655	8.06	-	-	-	46	594,324	4.62
Totals		486	6,893,673	100.00	167	1,963,570	100.00	940	12,861,294	100.00

Index Characteristics

Attributes	FTSE China A Domestic Exposure	FTSE China A Global Exposure	FTSE China A
Number of constituents	486	167	940
Net MCap (CNYm)	6,893,673	1,963,570	12,861,294
Dividend Yield %	2.79	1.71	2.40
Constituent Sizes (Net MCap CNYm)			
Average	14,185	11,758	13,682
Largest	322,243	90,633	536,657
Smallest	926	1,143	968
Median	6,517	7,013	6,756
Weight of Largest Constituent (%)	4.67	4.62	4.17
Top 10 Holdings (% Index MCap)	22.53	27.75	16.20

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