

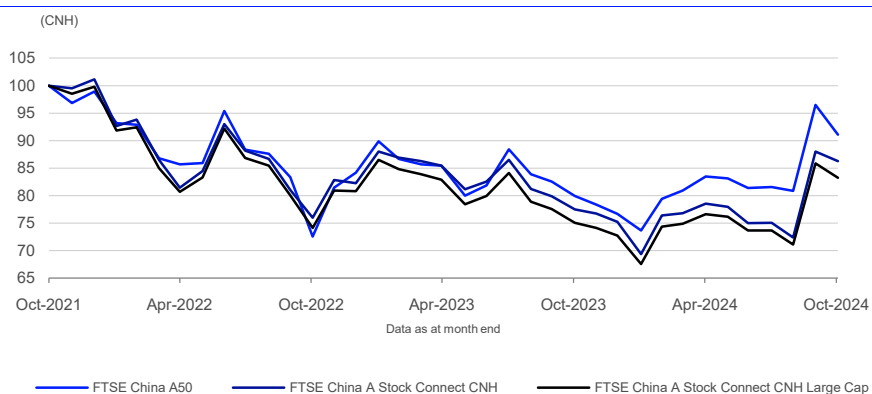
FTSE China A50 Index

Data as at: 31 October 2024

The FTSE China A50 Index is a real-time tradable index comprising the 50 largest A Share companies. A Shares are securities of companies incorporated in mainland China that trade on the Shanghai or Shenzhen stock exchanges, quoted in Renminbi. The index offers the optimal balance between representativeness and tradability for China A Share market. The constituents are subject to foreign ownership limits (starting March 2022 index review) and must be eligible under the Northbound Stock Connect programme (starting June 2022 index review).

The index is distributed on an intra-second streaming basis, providing investors with the fastest and most up-to-date read of the China A Share market to respond more rapidly to market events.

3-Year Performance - Total Return



Performance and Volatility - Total Return

| Index (CNH) | Return % | | | | | | Return pa %* | | Volatility %** | | |
|--|----------|-----|------|------|-------|------|--------------|-----|----------------|------|------|
| | 3M | 6M | YTD | 12M | 3YR | 5YR | 3YR | 5YR | 1YR | 3YR | 5YR |
| FTSE China A50 | 11.7 | 9.1 | 18.8 | 14.0 | -8.9 | 9.4 | -3.1 | 1.8 | 19.3 | 17.9 | 19.9 |
| FTSE China A Stock Connect CNH | 14.9 | 9.8 | 14.7 | 11.3 | -13.7 | 21.4 | -4.8 | 4.0 | 21.4 | 17.7 | 18.9 |
| FTSE China A Stock Connect CNH Large Cap | 13.0 | 8.6 | 14.5 | 10.9 | -16.8 | 15.5 | -5.9 | 2.9 | 20.6 | 17.4 | 19.1 |

* 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 % (CNH) | 2014 | 2015 | 2016 | 2017 | 2018 | 2019 | 2020 | 2021 | 2022 | 2023 |
|--|------|------|------|------|-------|------|------|------|-------|-------|
| FTSE China A50 | 64.7 | -3.7 | -5.0 | 35.4 | -19.1 | 42.2 | 26.1 | -9.1 | -14.9 | -8.9 |
| FTSE China A Stock Connect CNH | - | - | - | - | - | - | 31.0 | 2.6 | -18.7 | -8.6 |
| FTSE China A Stock Connect CNH Large Cap | - | - | - | - | - | - | 32.2 | -0.4 | -19.0 | -10.0 |

FEATURES

Coverage

50 largest A Share stocks listed on the Shanghai and Shenzhen stock exchanges.

Objective

The index is designed for use in 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

The indexes use a transparent, methodologies-based construction process. Index methodologies are freely available on the FTSE Russell website.

Availability

The index is calculated based on price and total return methodologies, both real time intra-second and end-of-day.

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 (CNH) | Return/Risk Ratio | | | | Drawdown (%) | | | |
|--|-------------------|------|-----|------|--------------|-------|-------|-------|
| | 1YR | 3YR | 5YR | 10YR | 1YR | 3YR | 5YR | 10YR |
| FTSE China A50 | 0.7 | -0.1 | 0.1 | 0.4 | -11.1 | -30.0 | -41.6 | -41.6 |
| FTSE China A Stock Connect CNH | 0.6 | -0.2 | 0.2 | - | -14.2 | -34.3 | -37.6 | - |
| FTSE China A Stock Connect CNH Large Cap | 0.6 | -0.3 | 0.2 | - | -13.7 | -35.3 | -40.8 | - |

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

Top 5 Constituents

| Constituent | ICB Sector | Net MCap (CNHm) | Wgt % |
|--|-------------------------------------|-----------------|-------|
| Kweichow Moutai (A) (SC SH) | Beverages | 537,378 | 11.96 |
| Contemporary Amperex Technology (A) (SC SZ) | Electronic and Electrical Equipment | 302,981 | 6.74 |
| China Merchants Bank (A) (SC SH) | Banks | 215,795 | 4.80 |
| China Yangtze Power (A) (SC SH) | Electricity | 188,953 | 4.21 |
| Ping An Insurance (Group) Company Of China (A) (SC SH) | Life Insurance | 168,517 | 3.75 |
| Totals | | 1,413,625 | 31.46 |

ICB Supersector Breakdown

| ICB Code | ICB Supersector | No. of Cons | Net MCap (CNHm) | Wgt % |
|----------|--------------------------------|-------------|-----------------|--------|
| 1010 | Technology | 1 | 83,578 | 1.86 |
| 1510 | Telecommunications | 1 | 84,788 | 1.89 |
| 2010 | Health Care | 2 | 173,740 | 3.87 |
| 3010 | Banks | 12 | 992,097 | 22.08 |
| 3020 | Financial Services | 2 | 198,560 | 4.42 |
| 3030 | Insurance | 3 | 260,246 | 5.79 |
| 4010 | Automobiles and Parts | 2 | 169,254 | 3.77 |
| 4020 | Consumer Products and Services | 3 | 185,487 | 4.13 |
| 4510 | Food Beverage and Tobacco | 7 | 998,039 | 22.21 |
| 5010 | Construction and Materials | 1 | 70,155 | 1.56 |
| 5020 | Industrial Goods and Services | 6 | 573,694 | 12.77 |
| 5510 | Basic Resources | 1 | 96,966 | 2.16 |
| 5520 | Chemicals | 1 | 66,154 | 1.47 |
| 6010 | Energy | 4 | 278,233 | 6.19 |
| 6510 | Utilities | 4 | 262,203 | 5.84 |
| Totals | | 50 | 4,493,193 | 100.00 |

Index Characteristics

| Attributes | FTSE China A50 |
|-----------------------------------|----------------|
| Number of constituents | 50 |
| Net MCap (CNHm) | 4,493,193 |
| Dividend Yield % | 3.06 |
| Constituent Sizes (Net MCap CNHm) | |
| Average | 89,864 |
| Largest | 537,378 |
| Smallest | 8,271 |
| Median | 67,811 |
| Weight of Largest Constituent (%) | 11.96 |
| Top 10 Holdings (% Index MCap) | 46.13 |

INFORMATION

Index Universe

FTSE China A All Cap Index

Index Launch

13 December 2003

Base Date

21 July 2003

Base Value

5000

Investability Screen

Actual free-float applied and liquidity screened

Index Calculation

Real-time (intra second) and end-of-day indices available

End-of-Day Distribution

12:00 hrs GMT via FTP and email

Currency

CNH, HKD and USD (real time calculated in CNH only); base currency changed to CNH from CNY at June 2022 review

Review Dates

Quarterly in March, June, September, December

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