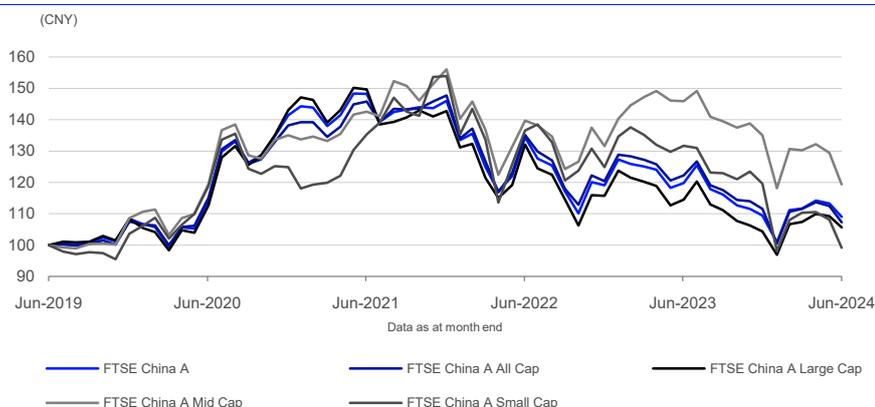


FTSE China A Indices

Data as at: 28 June 2024

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	-2.4	-0.3	-0.3	-9.0	-26.4	9.0	-9.7	1.7	14.1	14.5	16.6
FTSE China A All Cap	-3.9	-3.8	-3.8	-12.3	-26.4	7.3	-9.7	1.4	15.2	15.0	16.7
FTSE China A Large Cap	-1.6	1.2	1.2	-7.7	-29.4	5.6	-11.0	1.1	13.7	14.5	17.0
FTSE China A Mid Cap	-8.4	-11.6	-11.6	-18.2	-16.3	19.4	-5.8	3.6	20.2	17.7	18.0
FTSE China A Small Cap	-10.2	-17.1	-17.1	-24.7	-26.8	-0.9	-9.9	-0.2	23.5	21.0	21.2

* 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)	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
FTSE China A	50.3	11.6	-12.1	13.3	-26.1	36.1	30.5	3.3	-18.4	-8.1
FTSE China A All Cap	45.9	21.5	-13.9	6.0	-28.1	34.1	28.6	6.9	-18.5	-7.4
FTSE China A Large Cap	52.8	5.9	-11.2	17.6	-24.7	37.7	32.1	-0.2	-19.0	-9.9
FTSE China A Mid Cap	40.8	31.9	-15.1	-8.1	-32.5	32.0	24.4	15.6	-15.7	2.7
FTSE China A Small Cap	30.4	61.1	-19.4	-16.6	-36.2	24.9	20.5	23.3	-18.9	-4.3

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	-0.6	-0.7	0.1	0.3	-21.3	-33.8	-36.3	-49.8
FTSE China A All Cap	-0.7	-0.6	0.1	0.2	-23.7	-35.5	-35.5	-55.7
FTSE China A Large Cap	-0.5	-0.7	0.1	0.3	-20.6	-36.2	-40.4	-46.9
FTSE China A Mid Cap	-0.8	-0.3	0.2	0.2	-27.5	-32.4	-32.4	-68.0
FTSE China A Small Cap	-1.0	-0.4	0.0	0.0	-34.2	-43.4	-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	516,133	4.59
Contemporary Amperex Technology (A)	Industrial Goods and Services	221,749	1.97
China Yangtze Power (A)	Utilities	198,134	1.76
China Merchants Bank (A)	Banks	197,485	1.76
Wuliangye Yibin (A)	Food Beverage and Tobacco	139,160	1.24
BYD (A)	Automobiles and Parts	127,047	1.13
Ping An Insurance (Group) Company Of China (A)	Insurance	124,640	1.11
Industrial and Commercial Bank of China (A)	Banks	122,943	1.09
Agricultural Bank of China (A)	Banks	105,020	0.93
Industrial Bank (A)	Banks	102,492	0.91
Totals		1,854,803	16.50

ICB Supersector Breakdown

ICB Code		FTSE China A			FTSE China A All Cap		
		No. of Cons	Net MCap (CNYm)	Wgt %	No. of Cons	Net MCap (CNYm)	Wgt %
10	Technology	129	1,100,954	9.79	305	1,476,134	10.79
15	Telecommunications	19	327,136	2.91	58	413,327	3.02
20	Health Care	105	810,497	7.21	238	1,100,410	8.05
30	Financials	93	2,061,331	18.33	110	2,116,030	15.47
35	Real Estate	32	168,470	1.50	77	224,442	1.64
40	Consumer Discretionary	115	1,081,603	9.62	278	1,366,047	9.99
45	Consumer Staples	63	1,364,300	12.13	119	1,467,038	10.73
50	Industrials	173	1,840,721	16.37	476	2,447,997	17.90
55	Basic Materials	131	1,134,852	10.09	309	1,522,262	11.13
60	Energy	45	708,714	6.30	89	811,068	5.93
65	Utilities	46	644,186	5.73	87	731,187	5.35
Totals		951	11,242,764	100.00	2146	13,675,941	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

ICB Code	ICB Supersector	FTSE China A Large Cap			FTSE China A Mid Cap			FTSE China A Small Cap		
		No. of Cons	Net MCap (CNYm)	Wgt %	No. of Cons	Net MCap (CNYm)	Wgt %	No. of Cons	Net MCap (CNYm)	Wgt %
1010	Technology	90	976,445	9.68	39	124,509	10.73	176	375,181	15.42
1510	Telecommunications	13	307,368	3.05	6	19,768	1.70	39	86,191	3.54
2010	Health Care	58	674,069	6.69	47	136,428	11.76	133	289,913	11.91
3010	Banks	27	1,234,755	12.25	7	20,893	1.80	9	30,246	1.24
3020	Financial Services	41	539,317	5.35	13	52,997	4.57	7	20,868	0.86
3030	Insurance	4	210,948	2.09	1	2,421	0.21	1	3,586	0.15
3510	Real Estate	12	122,217	1.21	20	46,253	3.99	45	55,972	2.30
4010	Automobiles and Parts	22	390,243	3.87	12	46,024	3.97	48	101,513	4.17
4020	Consumer Products and Services	26	324,743	3.22	17	39,006	3.36	46	84,626	3.48
4030	Media	7	68,584	0.68	13	43,303	3.73	33	53,921	2.22
4040	Retailers	3	51,175	0.51	7	15,907	1.37	24	27,600	1.13
4050	Travel and Leisure	7	98,758	0.98	1	3,861	0.33	12	16,784	0.69
4510	Food Beverage and Tobacco	34	1,261,639	12.51	13	40,632	3.50	46	87,801	3.61
4520	Personal Care Drug and Grocery Stores	6	35,124	0.35	10	26,904	2.32	10	14,937	0.61
5010	Construction and Materials	16	273,341	2.71	13	36,565	3.15	53	91,238	3.75
5020	Industrial Goods and Services	77	1,293,632	12.83	67	237,183	20.44	250	516,037	21.21
5510	Basic Resources	39	537,692	5.33	29	111,995	9.65	85	194,272	7.98
5520	Chemicals	40	425,702	4.22	23	59,464	5.12	93	193,137	7.94
6010	Energy	37	681,738	6.76	8	26,976	2.32	44	102,354	4.21
6510	Utilities	28	574,849	5.70	18	69,337	5.98	41	87,001	3.58
Totals		587	10,082,340	100.00	364	1,160,424	100.00	1195	2,433,177	100.00

Index Characteristics

Attributes	FTSE China A	FTSE China A All Cap
Number of constituents	951	2146
Net MCap (CNYm)	11,242,764	13,675,941
Dividend Yield %	2.58	2.41
Constituent Sizes (Net MCap CNYm)		
Average	11,822	6,373
Largest	516,133	516,133
Smallest	504	125
Median	5,577	2,651
Weight of Largest Constituent (%)	4.59	3.77
Top 10 Holdings (% Index MCap)	16.50	13.56

Index Characteristics

Attributes	FTSE China A Large Cap	FTSE China A Mid Cap	FTSE China A Small Cap
Number of constituents	587	364	1195
Net MCap (CNYm)	10,082,340	1,160,424	2,433,177
Dividend Yield %	2.63	2.13	1.62
Constituent Sizes (Net MCap CNYm)			
Average	17,176	3,188	2,036
Largest	516,133	9,818	8,737
Smallest	948	504	125
Median	8,338	2,988	1,648
Weight of Largest Constituent (%)	5.12	0.85	0.36
Top 10 Holdings (% Index MCap)	18.40	6.79	3.27

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info@ftserussell.com

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email info@ftserussell.com; or
call your regional Client Services Team office:

EMEA

+44 (0) 20 7866 1810

North America

+1 877 503 6437

Asia-Pacific

Hong Kong +852 2164 3333

Tokyo +81 3 6441 1430

Sydney +61 (0) 2 7228 5659