

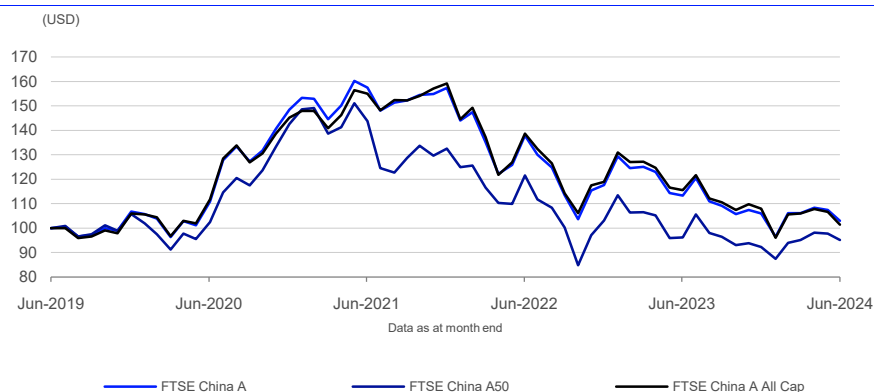
FTSE China A Index (USD)

Data as at: 28 June 2024

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	-2.9	-2.7	-2.7	-9.0	-34.6	3.1	-13.2	0.6	15.3	16.5	19.8
FTSE China A50	0.0	3.2	3.2	-1.0	-33.8	-4.8	-12.8	-1.0	15.8	17.9	21.6
FTSE China A All Cap	-4.4	-6.1	-6.1	-12.3	-34.6	1.4	-13.2	0.3	16.4	16.9	19.8

* 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 % (USD)	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
FTSE China A	46.7	6.6	-17.8	20.9	-29.9	34.2	39.0	6.0	-25.2	-10.0
FTSE China A50	64.7	-9.2	-10.3	45.0	-23.3	40.2	34.9	-7.1	-22.2	-10.5
FTSE China A All Cap	42.4	16.0	-19.6	13.2	-31.8	32.1	37.0	9.7	-25.3	-9.2

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	-0.8	0.0	0.2	-21.7	-41.5	-43.0	-54.8
FTSE China A50	-0.1	-0.7	0.0	0.3	-19.0	-41.4	-48.5	-48.5
FTSE China A All Cap	-0.7	-0.8	0.0	0.1	-24.1	-43.0	-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	71,034	4.59
Contemporary Amperex Technology (A)	Industrial Goods and Services	30,518	1.97
China Yangtze Power (A)	Utilities	27,268	1.76
China Merchants Bank (A)	Banks	27,179	1.76
Wuliangye Yibin (A)	Food Beverage and Tobacco	19,152	1.24
BYD (A)	Automobiles and Parts	17,485	1.13
Ping An Insurance (Group) Company Of China (A)	Insurance	17,154	1.11
Industrial and Commercial Bank of China (A)	Banks	16,920	1.09
Agricultural Bank of China (A)	Banks	14,453	0.93
Industrial Bank (A)	Banks	14,106	0.91
Totals		255,270	16.50

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	129	151,520	9.79	1	6,274	1.12	305	203,155	10.79
1510	Telecommunications	19	45,023	2.91	1	13,133	2.35	58	56,885	3.02
2010	Health Care	105	111,546	7.21	2	22,956	4.10	238	151,445	8.05
3010	Banks	34	172,810	11.17	12	127,560	22.79	43	176,973	9.40
3020	Financial Services	54	81,518	5.27	2	14,936	2.67	61	84,390	4.48
3030	Insurance	5	29,365	1.90	3	26,515	4.74	6	29,859	1.59
3510	Real Estate	32	23,186	1.50	-	-	-	77	30,889	1.64
4010	Automobiles and Parts	34	60,042	3.88	2	20,119	3.59	82	74,013	3.93
4020	Consumer Products and Services	43	50,061	3.24	3	23,762	4.25	89	61,708	3.28
4030	Media	20	15,399	1.00	-	-	-	53	22,820	1.21
4040	Retailers	10	9,232	0.60	1	4,683	0.84	34	13,031	0.69
4050	Travel and Leisure	8	14,123	0.91	-	-	-	20	16,433	0.87
4510	Food Beverage and Tobacco	47	179,227	11.58	8	131,796	23.55	93	191,311	10.16
4520	Personal Care Drug and Grocery Stores	16	8,537	0.55	-	-	-	26	10,593	0.56
5010	Construction and Materials	29	42,651	2.76	1	8,483	1.52	82	55,208	2.93
5020	Industrial Goods and Services	144	210,681	13.62	6	65,276	11.66	394	281,701	14.97
5510	Basic Resources	68	89,414	5.78	1	13,886	2.48	153	116,151	6.17
5520	Chemicals	63	66,772	4.32	1	9,745	1.74	156	93,352	4.96
6010	Energy	45	97,538	6.30	4	42,093	7.52	89	111,624	5.93
6510	Utilities	46	88,657	5.73	2	28,461	5.09	87	100,631	5.35
Totals		951	1,547,301	100.00	50	559,678	100.00	2146	1,882,170	100.00

Index Characteristics - China A indices

Attributes	FTSE China A	FTSE China A50	FTSE China A All Cap
Number of constituents	951	50	2146
Net MCap (USDm)	1,547,301	559,678	1,882,170
Dividend Yield %	2.58	3.20	2.41
Constituent Sizes (Net MCap USDm)			
Average	1,627	11,194	877
Largest	71,034	70,755	71,034
Smallest	69	1,299	17
Median	768	8,510	365
Weight of Largest Constituent (%)	4.59	12.64	3.77
Top 10 Holdings (% Index MCap)	16.50	45.43	13.56

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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