

# FTSE China A Domestic and Global Exposure Indices

Data as at: 30 April 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	10.9	1.9	5.4	-7.4	-20.2	5.1	-7.2	1.0	13.5	14.7	17.0
FTSE China A Global Exposure	20.2	1.0	2.5	-7.0	-26.5	20.9	-9.7	3.9	19.6	19.5	23.4
FTSE China A	13.2	1.4	4.4	-8.0	-19.3	11.9	-6.9	2.3	14.3	14.7	16.9

\* 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	-0.5	-0.5	0.1	0.3	-19.7	-32.5	-35.0	-50.2
FTSE China A Global Exposure	-0.3	-0.6	0.2	0.2	-26.5	-47.2	-47.2	-61.9
FTSE China A	-0.5	-0.5	0.1	0.3	-21.3	-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 %
China Yangtze Power (A)	Electricity	187,075	3.41
Wuliangye Yibin (A)	Beverages	173,104	3.16
China Merchants Bank (A)	Banks	168,449	3.07
Ping An Insurance (Group) Company Of China (A)	Life Insurance	106,632	1.94
Agricultural Bank of China (A)	Banks	99,107	1.81
Shanxi Xinghuacun Fen Wine Factory (A)	Beverages	94,869	1.73
Foxconn Industrial Internet (A)	Telecommunications Equipment	90,691	1.65
China Shenhua Energy (A)	Oil Gas and Coal	83,453	1.52
Industrial Bank (A)	Banks	83,310	1.52
Luzhou Laojiao (A)	Beverages	81,211	1.48
Totals		1,167,900	21.30

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	101,934	5.82
Wanhua Chemical Group (A)	Chemicals	81,117	4.63
Luxshare Precision Industry (A)	Leisure Goods	60,372	3.44
Haier Smart Home (A)	Household Goods and Home Construction	55,353	3.16
China CSSC Holdings (A)	Industrial Transportation	47,334	2.70
Sungrow Power Supply (A)	Alternative Energy	44,508	2.54
BOE Technology Group (A)	Technology Hardware and Equipment	40,585	2.32
Sany Heavy Industry (A)	Industrial Engineering	40,136	2.29
LONGi Green Energy Technology (A)	Alternative Energy	40,010	2.28
Zhongji Innolight (A)	Telecommunications Equipment	36,892	2.11
Totals		548,242	31.28

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	363,586	6.63	40	329,605	18.81	131	1,114,207	9.51
1510	Telecommunications	7	151,689	2.77	9	168,653	9.62	19	326,876	2.79
2010	Health Care	50	357,925	6.53	23	221,867	12.66	106	901,820	7.70
3010	Banks	27	757,082	13.81	-	-	-	34	1,225,142	10.46
3020	Financial Services	48	425,515	7.76	-	-	-	54	662,321	5.65
3030	Insurance	5	179,694	3.28	-	-	-	5	211,408	1.80
3510	Real Estate	31	179,712	3.28	-	-	-	32	170,790	1.46
4010	Automobiles and Parts	8	59,306	1.08	10	57,965	3.31	35	451,106	3.85
4020	Consumer Products and Services	14	74,001	1.35	19	221,907	12.66	43	377,825	3.22
4030	Media	16	112,780	2.06	-	-	-	21	128,606	1.10
4040	Retailers	10	93,138	1.70	-	-	-	11	94,443	0.81
4050	Travel and Leisure	1	5,088	0.09	-	-	-	8	108,626	0.93
4510	Food Beverage and Tobacco	35	819,475	14.94	1	17,208	0.98	47	1,477,850	12.61
4520	Personal Care Drug and Grocery Stores	10	45,389	0.83	1	8,213	0.47	15	62,051	0.53
5010	Construction and Materials	12	90,211	1.65	2	20,131	1.15	29	315,598	2.69
5020	Industrial Goods and Services	65	535,986	9.77	26	317,217	18.10	146	1,598,077	13.64
5510	Basic Resources	17	143,845	2.62	9	78,586	4.48	66	681,140	5.81
5520	Chemicals	13	90,115	1.64	15	177,160	10.11	62	506,132	4.32
6010	Energy	25	481,099	8.77	7	134,000	7.65	45	705,276	6.02
6510	Utilities	36	517,993	9.45	-	-	-	46	597,598	5.10
Totals		473	5,483,629	100.00	162	1,752,513	100.00	955	11,716,893	100.00

Index Characteristics

Attributes	FTSE China A Domestic Exposure	FTSE China A Global Exposure	FTSE China A
Number of constituents	473	162	955
Net MCap (CNYm)	5,483,629	1,752,513	11,716,893
Dividend Yield %	3.02	1.51	2.41
Constituent Sizes (Net MCap CNYm)			
Average	11,593	10,818	12,269
Largest	187,075	101,934	599,709
Smallest	765	644	622
Median	5,453	5,910	6,025
Weight of Largest Constituent (%)	3.41	5.82	5.12
Top 10 Holdings (% Index MCap)	21.30	31.28	16.74

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