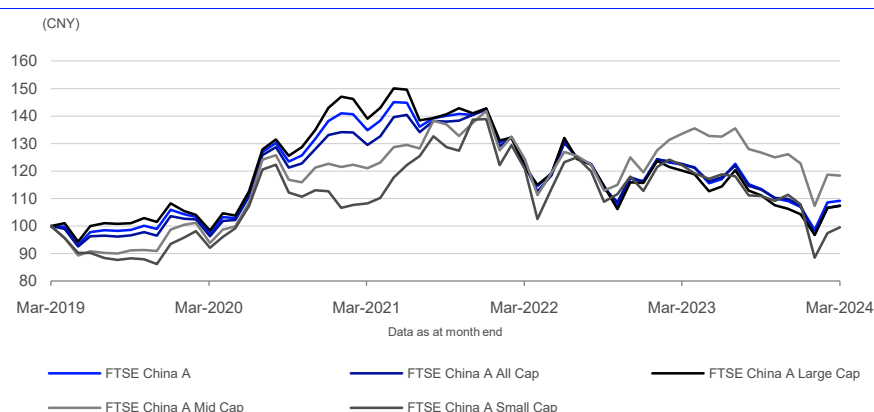


FTSE China A Indices

Data as at: 29 March 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	2.1	-3.8	2.1	-10.7	-19.1	9.2	-6.8	1.8	14.0	14.6	16.9
FTSE China A All Cap	0.1	-5.1	0.1	-12.3	-17.0	7.5	-6.0	1.4	14.8	15.1	16.9
FTSE China A Large Cap	2.9	-3.4	2.9	-10.7	-22.8	7.3	-8.3	1.4	13.7	14.7	17.3
FTSE China A Mid Cap	-3.6	-6.6	-3.6	-11.5	-2.2	18.3	-0.7	3.4	19.2	17.4	18.0
FTSE China A Small Cap	-7.7	-10.2	-7.7	-18.3	-8.0	-0.4	-2.7	-0.1	21.7	20.9	21.1

* 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 % (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	-0.7	-0.5	0.1	0.3	-22.6	-33.8	-36.3	-49.8
FTSE China A All Cap	-0.7	-0.4	0.1	0.3	-25.4	-35.5	-35.5	-55.7
FTSE China A Large Cap	-0.7	-0.6	0.1	0.3	-22.1	-36.4	-40.4	-46.9
FTSE China A Mid Cap	-0.5	-0.1	0.2	0.2	-28.2	-32.4	-32.4	-68.0
FTSE China A Small Cap	-0.8	-0.2	0.0	0.1	-36.6	-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	598,970	5.22
Contemporary Amperex Technology (A)	Industrial Goods and Services	234,080	2.04
China Merchants Bank (A)	Banks	185,991	1.62
China Yangtze Power (A)	Utilities	170,798	1.49
Wuliangye Yibin (A)	Food Beverage and Tobacco	166,842	1.45
Ping An Insurance (Group) Company Of China (A)	Insurance	123,783	1.08
Industrial and Commercial Bank of China (A)	Banks	113,884	0.99
Agricultural Bank of China (A)	Banks	112,093	0.98
BYD (A)	Automobiles and Parts	103,090	0.90
Zijin Mining Group (A)	Basic Resources	96,969	0.85
Totals		1,906,499	16.62

ICB Supersector Breakdown

		FTSE China A			FTSE China A All Cap		
ICB Code		No. of Cons	Net MCap (CNYm)	Wgt %	No. of Cons	Net MCap (CNYm)	Wgt %
10	Technology	131	1,107,230	9.66	318	1,553,308	10.93
15	Telecommunications	19	316,806	2.76	61	421,020	2.96
20	Health Care	106	875,532	7.63	239	1,196,557	8.42
30	Financials	93	2,017,662	17.59	109	2,069,270	14.56
35	Real Estate	32	177,721	1.55	82	253,317	1.78
40	Consumer Discretionary	118	1,139,603	9.94	282	1,462,794	10.29
45	Consumer Staples	62	1,519,271	13.25	120	1,641,782	11.55
50	Industrials	175	1,871,212	16.32	481	2,539,647	17.87
55	Basic Materials	128	1,143,222	9.97	306	1,570,685	11.05
60	Energy	45	714,159	6.23	91	827,520	5.82
65	Utilities	46	585,365	5.10	85	675,783	4.76
Totals		955	11,467,781	100.00	2174	14,211,684	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

		FTSE China A Large Cap			FTSE China A Mid Cap			FTSE China A Small Cap		
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	90	970,234	9.51	41	136,996	10.83	187	446,078	16.26
1510	Telecommunications	13	294,195	2.88	6	22,610	1.79	42	104,214	3.80
2010	Health Care	58	734,929	7.20	48	140,602	11.12	133	321,026	11.70
3010	Banks	27	1,146,747	11.24	7	21,505	1.70	9	28,477	1.04
3020	Financial Services	41	586,820	5.75	13	59,254	4.68	6	19,493	0.71
3030	Insurance	4	200,802	1.97	1	2,533	0.20	1	3,638	0.13
3510	Real Estate	11	124,600	1.22	21	53,121	4.20	50	75,596	2.76
4010	Automobiles and Parts	22	390,968	3.83	13	52,765	4.17	49	112,313	4.09
4020	Consumer Products and Services	26	311,101	3.05	17	44,439	3.51	47	93,143	3.39
4030	Media	8	82,298	0.81	13	52,097	4.12	33	68,315	2.49
4040	Retailers	5	83,692	0.82	6	16,310	1.29	24	33,752	1.23
4050	Travel and Leisure	7	101,465	0.99	1	4,467	0.35	11	15,669	0.57
4510	Food Beverage and Tobacco	34	1,418,011	13.90	13	43,030	3.40	48	105,278	3.84
4520	Personal Care Drug and Grocery Stores	5	27,709	0.27	10	30,521	2.41	10	17,233	0.63
5010	Construction and Materials	16	270,036	2.65	13	41,112	3.25	54	106,894	3.90
5020	Industrial Goods and Services	79	1,303,127	12.77	67	256,938	20.31	252	561,540	20.47
5510	Basic Resources	38	545,157	5.34	28	114,084	9.02	84	211,985	7.73
5520	Chemicals	38	414,805	4.07	24	69,176	5.47	94	215,478	7.85
6010	Energy	37	680,691	6.67	8	33,468	2.65	46	113,361	4.13
6510	Utilities	28	515,567	5.05	18	69,797	5.52	39	90,418	3.30
Totals		587	10,202,955	100.00	368	1,264,826	100.00	1219	2,743,902	100.00

Index Characteristics

Attributes	FTSE China A	FTSE China A All Cap
Number of constituents	955	2174
Net MCap (CNYm)	11,467,781	14,211,684
Dividend Yield %	2.45	2.24
Constituent Sizes (Net MCap CNYm)		
Average	12,008	6,537
Largest	598,970	598,970
Smallest	650	566
Median	5,863	2,911
Weight of Largest Constituent (%)	5.22	4.21
Top 10 Holdings (% Index MCap)	16.62	13.42

Index Characteristics

Attributes	FTSE China A Large Cap	FTSE China A Mid Cap	FTSE China A Small Cap
Number of constituents	587	368	1219
Net MCap (CNYm)	10,202,955	1,264,826	2,743,902
Dividend Yield %	2.53	1.84	1.34
Constituent Sizes (Net MCap CNYm)			
Average	17,382	3,437	2,251
Largest	598,970	10,134	8,575
Smallest	1,765	650	566
Median	8,773	3,273	1,895
Weight of Largest Constituent (%)	5.87	0.80	0.31
Top 10 Holdings (% Index MCap)	18.69	5.93	2.75

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