

FTSE China A Domestic and Global Exposure Indices

Data as at: 29 March 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	3.6	-3.1	3.6	-9.1	-19.9	2.9	-7.1	0.6	13.3	14.7	17.0
FTSE China A Global Exposure	-1.7	-4.5	-1.7	-14.1	-26.3	14.5	-9.7	2.7	19.1	19.4	23.3
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

* 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	-0.6	-0.5	0.0	0.3	-20.0	-32.5	-35.0	-50.2
FTSE China A Global Exposure	-0.7	-0.5	0.1	0.2	-28.9	-47.2	-47.2	-61.9
FTSE China A	-0.7	-0.5	0.1	0.3	-22.6	-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	180,837	3.35
Wuliangye Yibin (A)	Beverages	176,649	3.27
China Merchants Bank (A)	Banks	158,089	2.93
Ping An Insurance (Group) Company Of China (A)	Life Insurance	105,214	1.95
Agricultural Bank of China (A)	Banks	95,277	1.77
Shanxi Xinghuacun Fen Wine Factory (A)	Beverages	88,637	1.64
Foxconn Industrial Internet (A)	Telecommunications Equipment	84,287	1.56
China Shenhua Energy (A)	Oil Gas and Coal	81,903	1.52
Luzhou Laojiao (A)	Beverages	80,552	1.49
Industrial Bank (A)	Banks	78,019	1.45
Totals		1,129,464	20.93

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	94,193	5.60
Wanhua Chemical Group (A)	Chemicals	75,382	4.48
Luxshare Precision Industry (A)	Leisure Goods	60,806	3.61
China CSSC Holdings (A)	Industrial Transportation	47,983	2.85
Haier Smart Home (A)	Household Goods and Home Construction	45,640	2.71
Sungrow Power Supply (A)	Alternative Energy	44,701	2.66
LONGi Green Energy Technology (A)	Alternative Energy	42,890	2.55
Shenzhen Transsion Holdings (A)	Telecommunications Equipment	39,226	2.33
BOE Technology Group (A)	Technology Hardware and Equipment	37,793	2.25
Sany Heavy Industry (A)	Industrial Engineering	35,878	2.13
Totals		524,492	31.18

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	369,027	6.84	40	320,123	19.03	131	1,107,230	9.66
1510	Telecommunications	7	146,677	2.72	9	162,357	9.65	19	316,806	2.76
2010	Health Care	50	357,638	6.63	23	208,893	12.42	106	875,532	7.63
3010	Banks	27	719,899	13.34	-	-	-	34	1,168,252	10.19
3020	Financial Services	48	410,836	7.61	-	-	-	54	646,074	5.63
3030	Insurance	5	172,833	3.20	-	-	-	5	203,336	1.77
3510	Real Estate	31	187,028	3.47	-	-	-	32	177,721	1.55
4010	Automobiles and Parts	8	63,870	1.18	10	54,274	3.23	35	443,733	3.87
4020	Consumer Products and Services	14	73,105	1.36	19	205,441	12.21	43	355,540	3.10
4030	Media	16	116,955	2.17	-	-	-	21	134,395	1.17
4040	Retailers	10	98,804	1.83	-	-	-	11	100,002	0.87
4050	Travel and Leisure	1	4,730	0.09	-	-	-	8	105,933	0.92
4510	Food Beverage and Tobacco	35	808,780	14.99	1	14,940	0.89	47	1,461,041	12.74
4520	Personal Care Drug and Grocery Stores	10	42,718	0.79	1	7,484	0.44	15	58,230	0.51
5010	Construction and Materials	12	88,811	1.65	2	18,635	1.11	29	311,147	2.71
5020	Industrial Goods and Services	65	525,448	9.74	26	310,965	18.48	146	1,560,065	13.60
5510	Basic Resources	17	139,101	2.58	9	73,978	4.40	66	659,241	5.75
5520	Chemicals	13	86,952	1.61	15	162,393	9.65	62	483,981	4.22
6010	Energy	25	474,945	8.80	7	142,928	8.50	45	714,159	6.23
6510	Utilities	36	507,039	9.40	-	-	-	46	585,365	5.10
Totals		473	5,395,196	100.00	162	1,682,413	100.00	955	11,467,781	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)	5,395,196	1,682,413	11,467,781
Dividend Yield %	3.07	1.55	2.45
Constituent Sizes (Net MCap CNYm)			
Average	11,406	10,385	12,008
Largest	180,837	94,193	598,970
Smallest	732	673	650
Median	5,322	5,907	5,863
Weight of Largest Constituent (%)	3.35	5.60	5.22
Top 10 Holdings (% Index MCap)	20.93	31.18	16.62

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