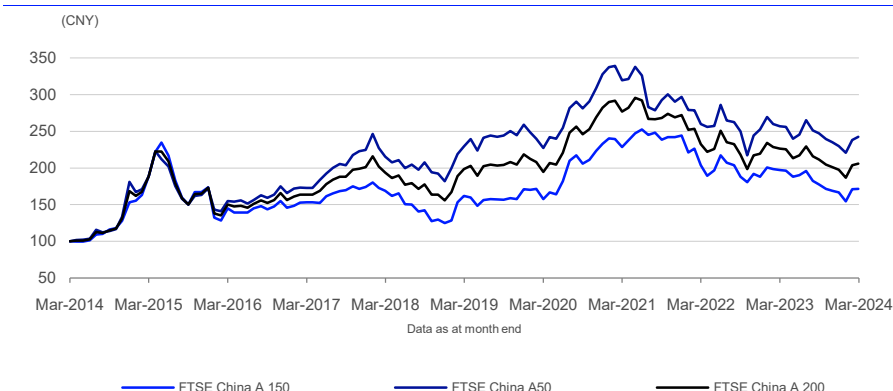


FTSE China A 150 Index

Data as at: 29 March 2024

The FTSE China A 150 Index comprises the constituents of the FTSE China A 200 Index that are not included in the FTSE China A50 Index. The FTSE China A 200 Index and the FTSE China A50 Index comprise the 200 largest or the 50 largest companies by full market capitalisation in the China A shares market, respectively.

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 150	2.8	-3.5	2.8	-13.1	-25.0	5.8	-9.2	1.1	14.6	15.5	18.0
FTSE China A50	5.5	-2.0	5.5	-5.6	-24.1	5.8	-8.8	1.1	14.6	16.0	18.9
FTSE China A 200	4.3	-2.7	4.3	-9.0	-25.6	3.7	-9.4	0.7	13.9	14.7	17.5

* 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 150	35.5	13.1	-16.0	19.4	-28.2	36.9	36.3	4.8	-23.1	-11.3
FTSE China A50	68.8	-4.8	-4.0	35.7	-19.1	42.5	26.5	-9.4	-15.0	-8.9
FTSE China A 200	53.3	2.7	-9.7	28.7	-22.6	40.4	29.0	-3.5	-19.4	-10.0

Return/Risk Ratio and Drawdown - Total Return

Index (CNY)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE China A 150	-0.9	-0.6	0.1	0.2	-24.9	-40.4	-40.6	-53.3
FTSE China A50	-0.3	-0.6	0.1	0.4	-18.2	-36.2	-41.8	-42.0
FTSE China A 200	-0.6	-0.7	0.0	0.3	-20.1	-37.5	-41.4	-45.7

Return/Risk Ratio – based on compound annual returns and volatility in Performance and Volatility table

Drawdown - based on daily data

FEATURES

Objective

The index is designed for use in 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

The index uses a transparent, rules-based construction process. Index methodologies are freely available on the FTSE Russell website.

Availability

The index is calculated based on price and total return methodologies, both real time and end-of-day.

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

Constituent	ICB Sector	Net MCap (CNYm)	Wgt %
CRRC (A)	Industrial Transportation	46,456	1.41
China CSSC Holdings (A)	Industrial Transportation	46,334	1.41
Shenzhen Inovance Technology (A)	Industrial Engineering	45,602	1.39
NAURA Technology Group (A)	Technology Hardware and Equipment	45,244	1.38
China National Nuclear Power (A)	Electricity	43,354	1.32
Sungrow Power Supply (A)	Alternative Energy	43,166	1.31
BOE Technology Group (A)	Technology Hardware and Equipment	42,634	1.30
Jiangsu Yanghe Brewery Joint-Stock (A)	Beverages	41,204	1.25
Bank of Jiangsu (A)	Banks	40,593	1.24
China Railway Group (A)	Construction and Materials	40,325	1.23
Totals		434,913	13.25

ICB Supersector Breakdown

		FTSE China A 150			FTSE China A50			FTSE China A 200		
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	18	406,813	12.39	1	15,353	0.39	19	422,235	5.80
1510	Telecommunications	4	135,803	4.14	1	79,256	1.99	5	215,411	2.96
2010	Health Care	15	270,395	8.24	2	176,873	4.45	17	448,054	6.16
3010	Banks	11	273,867	8.34	12	847,264	21.31	23	1,124,897	15.46
3020	Financial Services	13	264,348	8.05	3	153,396	3.86	16	418,426	5.75
3030	Insurance	1	17,413	0.53	3	182,579	4.59	4	200,802	2.76
3510	Real Estate	3	77,369	2.36	-	-	-	3	77,369	1.06
4010	Automobiles and Parts	7	171,090	5.21	2	120,188	3.02	9	291,813	4.01
4020	Consumer Products and Services	1	4,705	0.14	3	146,434	3.68	4	151,790	2.09
4030	Media	1	26,366	0.80	-	-	-	1	26,366	0.36
4040	Retailers	-	-	-	1	46,492	1.17	1	46,699	0.64
4050	Travel and Leisure	4	71,939	2.19	-	-	-	4	71,939	0.99
4510	Food Beverage and Tobacco	8	168,931	5.14	8	1,107,221	27.85	16	1,281,072	17.60
5010	Construction and Materials	7	141,969	4.32	1	61,254	1.54	8	203,495	2.80
5020	Industrial Goods and Services	22	544,549	16.58	4	377,118	9.49	26	923,343	12.69
5510	Basic Resources	8	182,931	5.57	1	96,540	2.43	9	279,900	3.85
5520	Chemicals	8	107,759	3.28	1	72,470	1.82	9	180,550	2.48
6010	Energy	10	197,565	6.02	5	315,151	7.93	15	514,117	7.07
6510	Utilities	9	219,588	6.69	2	178,277	4.48	11	398,657	5.48
Totals		150	3,283,401	100.00	50	3,975,866	100.00	200	7,276,936	100.00

Index Characteristics

Attributes	FTSE China A 150	FTSE China A50	FTSE China A 200
Number of constituents	150	50	200
Net MCap (CNYm)	3,283,401	3,975,866	7,276,936
Dividend Yield %	2.59	3.05	2.84
Constituent Sizes (Net MCap CNYm)			
Average	21,889	79,517	36,385
Largest	46,456	596,320	598,970
Smallest	4,024	8,234	4,024
Median	19,660	59,484	23,872
Weight of Largest Constituent (%)	1.41	15	8.23
Top 10 Holdings (% Index MCap)	13.25	47.74	26.20

INFORMATION

Index Universe

FTSE China A 200 Index

Launch Date

24 April 2018

Base Date

21 July 2003

Base Value

5000

Investability Screen

Actual free-float applied and liquidity screened

Index Calculation

Real-time and end-of-day indexes available

End-of-Day Distribution

FTP

Currency

CNY, HKD, USD, GBP, EUR, JPY, AUD, CAD (real time calculated in CNY only)

Review Dates

Quarterly in March, June, September, December

A Shares

A Shares are securities of Chinese incorporated companies that trade on either the Shanghai or Shenzhen stock exchanges. They are traded in Renminbi (Chinese Yuan). They can only be traded by residents of the People's Republic of China or under the Qualified Foreign Institutional Investor (QFII), the Renminbi Qualified Foreign Institutional Investor (RQFII) rules, or via the Stock Connect programs.

© 2024 London Stock Exchange Group plc and its applicable group undertakings ("LSEG"). LSEG includes (1) FTSE International Limited ("FTSE"), (2) Frank Russell Company ("Russell"), (3) FTSE Global Debt Capital Markets Inc. and FTSE Global Debt Capital Markets Limited (together, "FTSE Canada"), (4) FTSE Fixed Income Europe Limited ("FTSE FI Europe"), (5) FTSE Fixed Income LLC ("FTSE FI"), (6) FTSE (Beijing) Consulting Limited ("WOFEE") (7) Refinitiv Benchmark Services (UK) Limited ("RBSL"), (8) Refinitiv Limited ("RL") and (9) Beyond Ratings S.A.S. ("BR"). All rights reserved.

FTSE Russell® is a trading name of FTSE, Russell, FTSE Canada, FTSE FI, FTSE FI Europe, WOFEE, RBSL, RL, and BR. "FTSE®", "Russell®", "FTSE Russell®", "FTSE4Good®", "ICB®", "Refinitiv", "Beyond Ratings®", "WMR™", "FR™" and all other trademarks and service marks used herein (whether registered or unregistered) are trademarks and/or service marks owned or licensed by the applicable member of LSEG or their respective licensors and are owned, or used under licence, by FTSE, Russell, FTSE Canada, FTSE FI, FTSE FI Europe, WOFEE, RBSL, RL or BR. FTSE International Limited is authorised and regulated by the Financial Conduct Authority as a benchmark administrator. Refinitiv Benchmark Services (UK) Limited is authorised and regulated by the Financial Conduct Authority as a benchmark administrator.

All information is provided for information purposes only. All information and data contained in this publication is obtained by LSEG, from sources believed by it to be accurate and reliable. Because of the possibility of human and mechanical inaccuracy as well as other factors, however, such information and data is provided "as is" without warranty of any kind. No member of LSEG nor their respective directors, officers, employees, partners or licensors make any claim, prediction, warranty or representation whatsoever, expressly or impliedly, either as to the accuracy, timeliness, completeness, merchantability of any information or LSEG Products, or of results to be obtained from the use of LSEG products, including but not limited to indices, rates, data and analytics, or the fitness or suitability of the LSEG products for any particular purpose to which they might be put. The user of the information assumes the entire risk of any use it may make or permit to be made of the information.

No responsibility or liability can be accepted by any member of LSEG nor their respective directors, officers, employees, partners or licensors for (a) any loss or damage in whole or in part caused by, resulting from, or relating to any inaccuracy (negligent or otherwise) or other circumstance involved in procuring, collecting, compiling, interpreting, analysing, editing, transcribing, transmitting, communicating or delivering any such information or data or from use of this document or links to this document or (b) any direct, indirect, special, consequential or incidental damages whatsoever, even if any member of LSEG is advised in advance of the possibility of such damages, resulting from the use of, or inability to use, such information.

No member of LSEG nor their respective directors, officers, employees, partners or licensors provide investment advice and nothing in this document should be taken as constituting financial or investment advice. No member of LSEG nor their respective directors, officers, employees, partners or licensors make any representation regarding the advisability of investing in any asset or whether such investment creates any legal or compliance risks for the investor. A decision to invest in any such asset should not be made in reliance on any information herein. Indices and rates cannot be invested in directly. Inclusion of an asset in an index or rate is not a recommendation to buy, sell or hold that asset nor confirmation that any particular investor may lawfully buy, sell or hold the asset or an index or rate containing the asset. The general information contained in this publication should not be acted upon without obtaining specific legal, tax, and investment advice from a licensed professional.

Past performance is no guarantee of future results. Charts and graphs are provided for illustrative purposes only. Index and/or rate returns shown may not represent the results of the actual trading of investable assets. Certain returns shown may reflect back-tested performance. All performance presented prior to the index or rate inception date is back-tested performance. Back-tested performance is not actual performance, but is hypothetical. The back-test calculations are based on the same methodology that was in effect when the index or rate was officially launched. However, back-tested data may reflect the application of the index or rate methodology with the benefit of hindsight, and the historic calculations of an index or rate may change from month to month based on revisions to the underlying economic data used in the calculation of the index or rate.

No part of this information may be reproduced, stored in a retrieval system or transmitted in any form or by any means, electronic, mechanical, photocopying, recording or otherwise, without prior written permission of the applicable member of LSEG. Use and distribution of LSEG data requires a licence from LSEG and/or its licensors.

Data definitions available from
info@ftserussell.com

To learn more, visit lseg.com/ftse-russell;
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