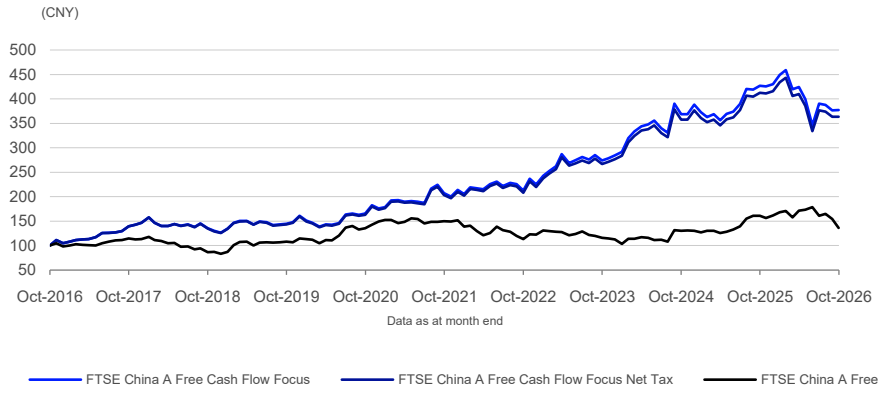
FTSE China A Free Cash Flow Focus Index

Data as at: 30 October 2026

The FTSE China A Free Cash Flow Focus Index is a part of the FTSE Cash Flow Focus Index Series. It is designed to represent the performance of high-quality stocks in FTSE China A Free index and achieve higher index-level free cash flow yield vs. the underlying universe.

The FTSE Cash Flow Focus Index Series is designed to overall achieve a consistently higher index-level free cash flow yield vs. the underlying universe. Strong free cash flow empowers the companies to distribute higher dividends, settle debts, and fuel business expansions. By incorporating factor elements, this index series aims to identify high-quality companies with overall index-level free cash flow focus, which provides investors with the ability to pursue higher income returns while being defensive during the downturns.

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 Free Cash Flow Focus	-3.4	-11.1	-12.3	-11.7	37.5	82.1	11.2	12.7	16.1	16.2	18.4
FTSE China A Free Cash Flow Focus Net Tax	-3.6	-11.4	-12.6	-12.0	36.0	78.3	10.8	12.3	16.1	16.2	18.4
FTSE China A Free	-15.4	-20.6	-15.5	-15.2	17.5	-8.9	5.5	-1.8	19.3	18.3	19.9

* 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)	2016	2017	2018	2019	2020	2021	2022	2023	2024	2025
FTSE China A Free Cash Flow Focus	13.5	40.2	-13.7	27.3	9.1	21.5	5.2	26.4	36.5	10.8
FTSE China A Free Cash Flow Focus Net Tax	13.1	39.9	-14.0	26.8	8.6	21.2	4.8	25.8	35.9	10.4
FTSE China A Free	-11.8	14.7	-26.5	38.3	30.2	1.4	-19.3	-8.0	15.9	23.9

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.

Capping

Individual constituent weights are capped at 10% on semi-annual basis to avoid over concentration in any one stock

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.

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 Free Cash Flow Focus	-0.8	0.7	0.7	0.8	-25.4	-25.4	-25.4	-25.4
FTSE China A Free Cash Flow Focus Net Tax	-0.8	0.7	0.7	0.8	-25.4	-25.4	-25.4	-25.4
FTSE China A Free	-0.8	0.4	-0.1	0.2	-24.4	-24.4	-34.7	-38.2

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 Free Cash Flow Focus Index

Constituent	Country/Market	ICB Sector	Net MCap (CNYm)	Wgt %
China Telecom (A)	China	Telecommunications Service Providers	3,201,009	11.41
CNOOC (A)	China	Oil Gas and Coal	3,046,718	10.86
SAIC Motor (A)	China	Automobiles and Parts	2,447,807	8.73
Gree Electric Appliances Inc of Zhuhai (A)	China	Household Goods and Home Construction	1,901,162	6.78
Aluminum Corp of China (A)	China	Industrial Metals and Mining	1,816,808	6.48
China United Network Communications (A)	China	Telecommunications Service Providers	1,631,146	5.82
Great Wall Motor (A)	China	Automobiles and Parts	1,455,610	5.19
Zhejiang Chint Electrics (A)	China	Electronic and Electrical Equipment	1,436,534	5.12
Weichai Power (A)	China	Industrial Engineering	1,146,776	4.09
Baoshan Iron & Steel (A)	China	Industrial Metals and Mining	785,049	2.80
Totals			**18,868,617**	**67.28**

ICB Industry Breakdown

		FTSE China A Free Cash Flow Focus		FTSE China A Free		
ICB Code	ICB Industry	No. of Cons	Wgt %	No. of Cons	Wgt %	Diff %
10	Technology	1	0.19	196	19.80	-19.61
15	Telecommunications	2	17.23	28	5.79	11.44
20	Health Care	5	2.79	92	6.09	-3.30
30	Financials	-	-	87	17.13	-17.13
35	Real Estate	-	-	19	0.63	-0.63
40	Consumer Discretionary	14	29.15	116	8.97	20.18
45	Consumer Staples	3	1.59	54	6.34	-4.75
50	Industrials	11	17.16	214	16.09	1.07
55	Basic Materials	10	19.39	157	12.05	7.34
60	Energy	2	11.97	45	3.86	8.12
65	Utilities	2	0.53	51	3.24	-2.71
Totals		**50**	**100.00**	**1059**	**100.00**	

Index Characteristics

Attributes	FTSE China A Free Cash Flow Focus	FTSE China A Free
Number of constituents	50	1059
Net MCap (CNYm)	28,044,325	28,079,595
Dividend Yield %	3.79	2.25
Constituent Sizes (Net MCap CNYm)		
Average	560,886	26,515
Largest	3,201,009	662,259
Smallest	46,259	1,307
Median	256,122	12,950
Weight of Largest Constituent (%)	11.41	2.36
Top 10 Holdings (% Index MCap)	67.28	15.08

INFORMATION

Index Universe

FTSE China A Free Index

Index Launch

29 July 2024

Base Date

31 December 2013

Base Value

1000

Investability Screen

Actual free float applied and liquidity screened

Index Calculation

End-of-day index available

End-of-Day Distribution

Via SFTP and email

Currency

USD, GBP, EUR, JPY, AUD, CNY, HKD, CAD

Review Dates

Quarterly in March, June, September and December

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