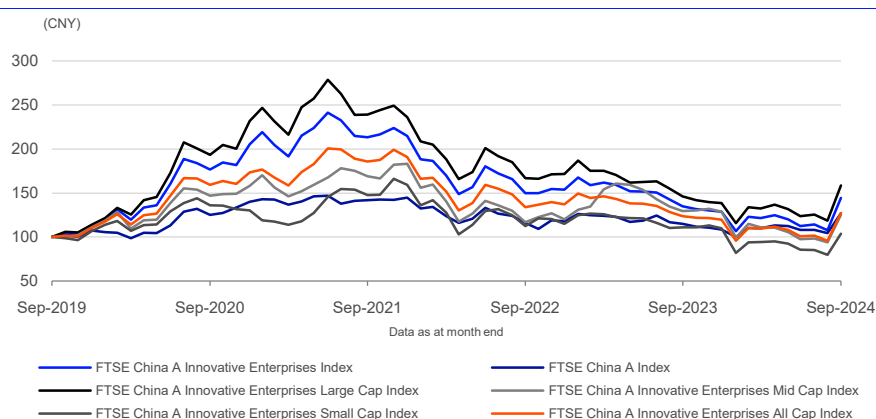


FTSE China A Innovative Enterprises Indices

Data as at: 30 September 2024

The FTSE China A Innovative Enterprises Indices are a combination of large/mid/small cap and sector indices that measure the performance of companies listed on the Shenzhen Stock Exchange ChiNext market and Shanghai Stock Exchange STAR market. The index constituents are weighted by free float and restrictions applied to foreign investors.

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 Innovative Enterprises Index	28.4	18.5	12.1	7.1	-32.3	44.5	-12.2	7.6	28.5	20.2	28.9
FTSE China A Index	17.3	14.6	17.0	10.2	-10.7	26.8	-3.7	4.9	17.8	14.3	18.8
FTSE China A Innovative Enterprises Large Cap Index	28.2	19.2	14.4	8.6	-33.7	58.7	-12.8	9.7	28.0	20.3	29.7
FTSE China A Innovative Enterprises Mid Cap Index	28.5	12.4	-2.7	-3.3	-25.8	25.3	-9.5	4.6	34.6	24.5	30.8
FTSE China A Innovative Enterprises Small Cap Index	21.3	8.9	-5.6	-6.6	-29.9	3.7	-11.2	0.7	34.5	24.5	29.8
FTSE China A Innovative Enterprises All Cap Index	26.3	15.6	6.4	2.8	-31.5	27.3	-11.8	4.9	29.5	20.6	27.8
FTSE China A All Cap Index	17.2	12.7	12.8	7.0	-12.2	25.3	-4.2	4.6	19.0	14.7	18.9

* 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

FEATURES

Objective

The indices are designed for the creation of index tracking funds, ETFs, structured products, 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

Index methodologies are freely available on the FTSE Russell website.

Availability

The index is 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.

Top 10 Constituents - FTSE China A Innovative Enterprises

Constituent	ICB Supersector	Net MCap (CNYm)	Wgt %
Contemporary Amperex Technology (A)	Industrial Goods and Services	310,261	14.70
Shenzhen Mindray Bio-Medical Electronics (A)	Health Care	99,469	4.71
East Money Information (A)	Financial Services	89,725	4.25
Hygon Information Technology (A)	Technology	67,216	3.18
Sungrow Power Supply (A)	Energy	57,973	2.75
Shenzhen Inovance Technology (A)	Industrial Goods and Services	46,805	2.22
Aier Eye Hospital Group (A)	Health Care	41,556	1.97
Zhongji Innolight (A)	Telecommunications	41,552	1.97
Wens Foodstuff Group (A)	Food, Beverage and Tobacco	37,512	1.78
Beijing Kingsoft Office Software (A)	Technology	34,448	1.63
Totals		826,518	39.16

ICB Supersector Breakdown

ICB Supersector	FTSE China A Innovative Enterprises		FTSE China A		Diff %	FTSE China A Innovative Enterprises All Cap		FTSE China A All Cap		Diff %
	No. of Cons	Wgt %	No. of Cons	Wgt %		No. of Cons	Wgt %	No. of Cons	Wgt %	
Technology	60	28.83	127	10.00	18.83	160	30.07	310	11.23	18.84
Telecommunications	6	6.35	20	2.80	3.55	22	6.12	57	2.88	3.24
Health Care	42	18.19	107	7.61	10.58	106	18.39	237	8.18	10.21
Banks	-	-	34	10.56	-10.56	-	-	43	8.84	-8.84
Financial Services	1	4.25	54	6.38	-2.13	3	3.46	61	5.42	-1.96
Insurance	-	-	5	2.31	-2.31	-	-	6	1.92	-1.92
Real Estate	-	-	29	1.72	-1.72	-	-	75	1.89	-1.89
Automobiles and Parts	2	0.40	34	3.95	-3.55	6	0.52	82	4.01	-3.49
Consumer Products and Services	8	2.68	42	3.16	-0.48	16	2.34	86	3.18	-0.84
Media	7	2.08	19	0.99	1.09	13	1.95	50	1.21	0.74
Retailers	-	-	10	0.71	-0.71	1	0.10	31	0.79	-0.69
Travel and Leisure	-	-	8	0.89	-0.89	-	-	20	0.86	-0.86
Food, Beverage and Tobacco	5	3.61	47	11.64	-8.04	9	2.94	93	10.20	-7.26
Personal Care, Drug and Grocery Stores	1	0.54	14	0.54	0.01	3	0.59	26	0.57	0.02
Construction and Materials	1	0.13	28	2.62	-2.48	9	0.75	83	2.87	-2.12
Industrial Goods and Services	27	23.67	141	13.61	10.06	89	21.84	394	14.93	6.91
Basic Resources	2	0.54	69	5.54	-5.00	8	0.95	153	5.92	-4.97
Chemicals	15	3.76	61	4.12	-0.37	43	5.46	158	4.87	0.59
Energy	5	4.75	45	5.87	-1.12	15	4.27	89	5.52	-1.25
Utilities	1	0.23	46	5.00	-4.76	3	0.26	87	4.72	-4.45
Totals	183	100.00	940	100.00		506	100.00	2141	100.00	

INFORMATION

Index Universe

FTSE China A Shares

Index Launch

December 2016

Base Date

18 March 2016

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, HKD, CNY

Review Dates

Reviewed semi-annually in March and September

Index Characteristics

Attributes	FTSE China A Innovative Enterprises	FTSE China A	FTSE China A Innovative Enterprises All Cap	FTSE China A All Cap
Number of constituents	183	940	506	2141
Net MCap (CNYm)	2,110,445	13,066,328	2,954,699	15,981,553
Dividend Yield %	1.01	2.27	0.90	2.10
Constituent Sizes (Net MCap CNYm)				
Average	11,532	13,900	5,839	7,465
Largest	310,261	614,833	310,261	614,833
Smallest	1,038	983	806	707
Median	5,914	6,685	3,098	3,187
Weight of Largest Constituent (%)	14.70	4.71	10.50	3.85
Top 10 Holdings (% Index MCap)	39.16	16.94	27.97	13.85

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