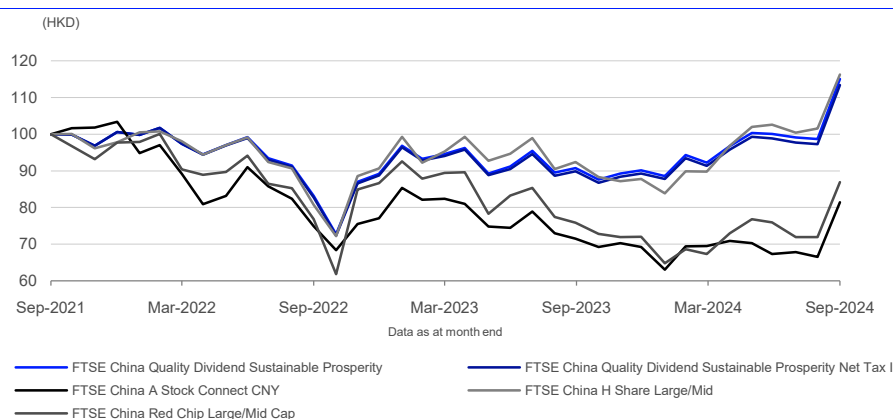


FTSE China Quality Dividend Sustainable Prosperity Index

Data as at: 30 September 2024

The FTSE China Quality Dividend Sustainable Prosperity Index is designed to reflect the performance of China A Shares, H Shares and Red Chip companies, setting specific tilts to achieve target exposures of Quality, Low Volatility, and Yield factors, and Green Revenue targets. The index applies FTSE Russell's Target Exposure methodology and achieves exposures with industry, capacity and turnover constraints.

3-Year Performance - Total Return



Performance and Volatility - Total Return

Index (HKD)	Return %						Return pa %*		Volatility %**		
	3M	6M	YTD	12M	3YR	5YR	3YR	5YR	1YR	3YR	5YR
FTSE China Quality Dividend Sustainable Prosperity	15.0	24.8	27.7	26.8	15.1	26.9	4.8	4.9	15.6	16.4	19.0
FTSE China Quality Dividend Sustainable Prosperity Net Tax I	14.7	24.2	27.1	26.2	13.5	24.1	4.3	4.4	15.6	16.4	19.0
FTSE China A Stock Connect CNY	21.0	17.1	17.6	13.9	-18.6	26.7	-6.6	4.8	19.2	16.2	21.6
FTSE China H Share Large/Mid	13.3	29.4	32.5	25.8	16.3	28.6	5.2	5.2	19.9	20.4	20.4
FTSE China Red Chip Large/Mid Cap	14.4	29.1	20.7	14.6	-13.1	-20.0	-4.6	-4.4	25.8	24.7	27.3

* 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 % (HKD)	2019	2020	2021	2022	2023
FTSE China Quality Dividend Sustainable Prosperity	9.7	1.1	1.5	-11.4	1.1
FTSE China Quality Dividend Sustainable Prosperity Net Tax I	9.3	0.7	1.1	-11.8	0.6
FTSE China A Stock Connect CNY	34.3	39.1	5.8	-25.4	-10.1
FTSE China H Share Large/Mid	12.4	0.2	-1.0	-7.3	-3.2
FTSE China Red Chip Large/Mid Cap	6.9	-18.6	2.5	-11.3	-17.0

FEATURES

Objective

The indexes 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 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, available 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.

Return/Risk Ratio and Drawdown - Total Return

Index (HKD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE China Quality Dividend Sustainable Prosperity	1.7	0.1	0.3	-	-10.9	-31.0	-33.9	-
FTSE China Quality Dividend Sustainable Prosperity Net Tax I	1.7	0.0	0.2	-	-11.3	-31.3	-34.4	-
FTSE China A Stock Connect CNY	0.8	-0.7	0.2	-	-13.7	-41.8	-43.6	-
FTSE China H Share Large/Mid	1.2	0.2	0.3	0.2	-15.4	-32.3	-34.5	-47.2
FTSE China Red Chip Large/Mid Cap	0.5	-0.3	-0.2	-0.1	-20.0	-40.7	-48.1	-52.8

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

Top 10 Constituents

Constituent	ICB Supersector	Net MCap (HKDm)	Wgt %
China Construction Bank (H)	Banks	386,605	4.56
Anhui Conch Cement (H)	Construction and Materials	369,070	4.35
China Yangtze Power (A) (SC SH)	Utilities	367,542	4.33
Kweichow Moutai (A) (SC SH)	Food Beverage and Tobacco	350,877	4.14
Industrial and Commercial Bank of China (H)	Banks	327,811	3.86
Bank of China (H)	Banks	327,595	3.86
Guangdong Investment (Red Chip)	Utilities	272,204	3.21
China Tower (H)	Telecommunications	263,781	3.11
Ping An Insurance (H)	Insurance	258,272	3.04
China Petroleum & Chemical (H)	Energy	231,697	2.73
Totals		3,155,454	37.20

ICB Supersector Breakdown

ICB Code	ICB Supersector	No. of Cons	Net MCap (HKDm)	Wgt %
1010	Technology	9	51,191	0.60
1510	Telecommunications	6	497,917	5.87
2010	Health Care	10	125,136	1.48
3010	Banks	30	1,547,705	18.24
3020	Financial Services	16	146,958	1.73
3030	Insurance	7	380,747	4.49
3510	Real Estate	10	387,087	4.56
4010	Automobiles and Parts	11	210,878	2.49
4020	Consumer Products and Services	13	183,615	2.16
4030	Media	4	57,576	0.68
4040	Retailers	3	48,135	0.57
4510	Food Beverage and Tobacco	15	935,145	11.02
5010	Construction and Materials	15	692,567	8.16
5020	Industrial Goods and Services	40	848,092	10.00
5510	Basic Resources	9	141,965	1.67
5520	Chemicals	18	200,302	2.36
6010	Energy	15	1,150,972	13.57
6510	Utilities	20	877,505	10.34
Totals		251	8,483,491	100.00

INFORMATION

Index Universe

The A Share, H Share and Red Chip constituents of the FTSE China Index. The inclusion factor of A Share constituents is 25% in the calculation of their investable market capitalisation.

Index Launch

27 April 2020

Base Date

17 March 2017

Base Value

1000

Investability Screen

Actual free float applied and liquidity screened

Index Calculation

End-of-day index available

End-of-Day Distribution

Via FTP and email

Currency

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

Review Dates

Semi-annually in March and September

Index Characteristics

Attributes	FTSE China Quality Dividend Sustainable Prosperity
Number of constituents	251
Dividend Yield %	4.78
Constituent (Wgt %)	
Average	0.40
Largest	4.56
Median	0.14
Top 10 Holdings (Wgt %)	37.19

CHINESE SHARE CLASS DEFINITIONS

A Share

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.

B Share

B Shares are securities of Chinese incorporated companies that trade on either the Shanghai or Shenzhen stock exchanges. They are traded in US dollars on the Shanghai Stock Exchange and Hong Kong dollars on the Shenzhen Stock Exchange. They can be traded by non-residents of the People’s Republic of China and also residents of the People’s Republic of China with appropriate foreign currency dealing accounts.

H Share

H Shares are securities of companies incorporated in the People’s Republic of China that trade on the Hong Kong Stock Exchange. They are traded in Hong Kong dollars. Like other securities trading on the Hong Kong Stock Exchange, there are no restrictions on who can trade H Shares.

Red Chip

A Red Chip is a company incorporated outside the People’s Republic of China (PRC) that trades on the Hong Kong Stock Exchange and is substantially owned, directly or indirectly, by Mainland China state entities with the majority of its revenue or assets derived from Mainland China.

P Chip

A P Chip is a company* controlled by Mainland Chinese companies or individuals, with the establishment and origin of the company in Mainland China. It must be incorporated outside the People’s Republic of China (PRC) and traded on the Hong Kong Stock Exchange with a majority of its revenue or assets derived from Mainland China.

* Provided that the company does not satisfy FTSE Russell’s Red Chip definition.

S Chip

An S Chip is a company controlled by Mainland Chinese companies or individuals, with the establishment and origin of the company in mainland China. It must be incorporated outside the People’s Republic of China (PRC) and traded on the Singapore Stock Exchange with a majority of its revenue or assets derived from Mainland China.

N Share

N Shares are companies controlled by Mainland Chinese companies or individuals, with the establishment and origin of the company in Mainland China. It must be incorporated outside the People's Republic of China (PRC) and traded on the New York Stock Exchange, the NASDAQ exchange, or the NYSE American with a majority of its revenue or assets derived from Mainland China.

For more information on a definition of the various share classes and investment restrictions, please see http://www.ftse.com/products/downloads/Guide_to_Chinese_Share_Classes.pdf

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