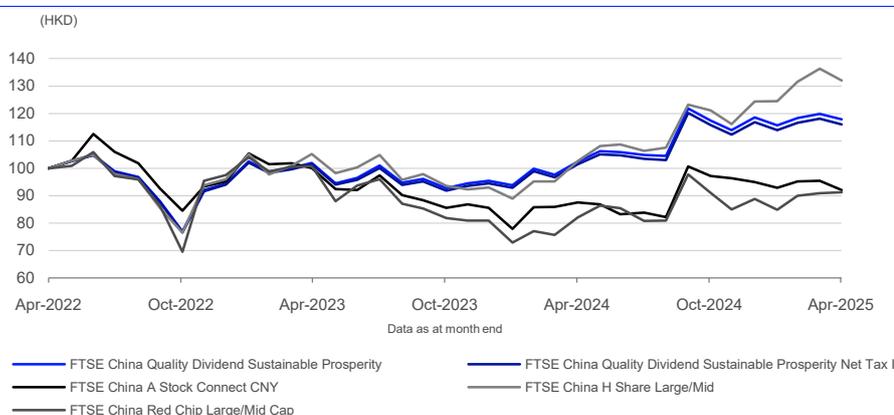


FTSE China Quality Dividend Sustainable Prosperity Index

Data as at: 30 April 2025

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	1.9	0.3	-0.6	15.1	17.9	28.0	5.6	5.1	21.1	18.6	18.1
FTSE China Quality Dividend Sustainable Prosperity Net Tax I	1.9	0.2	-0.7	14.4	16.0	25.0	5.1	4.6	21.1	18.6	18.1
FTSE China A Stock Connect CNY	-0.8	-5.2	-3.0	5.2	-7.9	10.6	-2.7	2.0	23.1	18.9	21.0
FTSE China H Share Large/Mid	6.0	9.0	6.1	28.6	32.0	44.3	9.7	7.6	28.1	22.8	19.7
FTSE China Red Chip Large/Mid Cap	7.6	0.3	2.7	11.2	-8.7	-18.3	-3.0	-4.0	30.0	27.8	26.5

* 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 % (HKD)	2020	2021	2022	2023	2024
FTSE China Quality Dividend Sustainable Prosperity	1.1	1.5	-11.4	1.1	24.2
FTSE China Quality Dividend Sustainable Prosperity Net Tax I	0.7	1.1	-11.8	0.6	23.6
FTSE China A Stock Connect CNY	39.1	5.8	-25.4	-10.1	10.9
FTSE China H Share Large/Mid	0.2	-1.0	-7.3	-3.2	33.7
FTSE China Red Chip Large/Mid Cap	-18.6	2.5	-11.3	-17.0	9.8

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	0.7	0.3	0.3	-	-16.4	-27.0	-33.9	-
FTSE China Quality Dividend Sustainable Prosperity Net Tax I	0.7	0.3	0.3	-	-16.5	-27.2	-34.4	-
FTSE China A Stock Connect CNY	0.2	-0.1	0.1	-0.1	-17.7	-32.4	-43.6	-53.2
FTSE China H Share Large/Mid	1.0	0.4	0.4	0.1	-17.8	-27.9	-34.5	-47.2
FTSE China Red Chip Large/Mid Cap	0.4	-0.1	-0.1	-0.2	-24.2	-36.9	-41.1	-52.3

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 %
BYD (H)	Automobiles and Parts	449,967	5.20
China Yangtze Power (A) (SC SH)	Utilities	417,347	4.82
China Construction Bank (H)	Banks	412,197	4.76
Bank of China (H)	Banks	403,990	4.67
Industrial and Commercial Bank of China (H)	Banks	382,135	4.41
Guangdong Investment (Red Chip)	Utilities	364,278	4.21
Anhui Conch Cement (H)	Construction and Materials	335,607	3.88
China Tower (H)	Telecommunications	278,717	3.22
China Shenhua Energy (H)	Energy	244,817	2.83
Kweichow Moutai (A) (SC SH)	Food Beverage and Tobacco	211,252	2.44
Totals		3,500,305	40.43

ICB Supersector Breakdown

ICB Code	ICB Supersector	No. of Cons	Net MCap (HKDm)	Wgt %
1010	Technology	10	76,854	0.89
1510	Telecommunications	7	597,452	6.90
2010	Health Care	6	60,169	0.70
3010	Banks	29	2,067,116	23.88
3020	Financial Services	13	170,292	1.97
3030	Insurance	8	444,298	5.13
3510	Real Estate	9	265,244	3.06
4010	Automobiles and Parts	11	660,695	7.63
4020	Consumer Products and Services	12	122,898	1.42
4030	Media	3	141,986	1.64
4510	Food Beverage and Tobacco	15	504,617	5.83
5010	Construction and Materials	12	630,177	7.28
5020	Industrial Goods and Services	41	958,853	11.08
5510	Basic Resources	10	92,363	1.07
5520	Chemicals	11	45,252	0.52
6010	Energy	12	869,187	10.04
6510	Utilities	19	949,829	10.97
Totals		228	8,657,283	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	228
Dividend Yield %	5.43
Constituent (Wgt %)	
Average	0.44
Largest	5.20
Median	0.13
Top 10 Holdings (Wgt %)	40.44

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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