

FTSE N Share Daily Short and Leveraged Indices

Data as at: 28 June 2024

The FTSE N Share Short and Leveraged Index Series is designed to replicate a multiple of the performance which an investor experiences when they track the underlying reference index, with a daily reset of the leverage or short. The index series applies stop losses to limit downside risk during extreme market conditions.

The following variations are contained within the series:

- FTSE N Share 2x Daily Leverage
- FTSE N Share 3x Daily Leverage
- FTSE N Share Daily Short
- FTSE N Share 2x Daily Short
- FTSE N Share 3x Daily Short

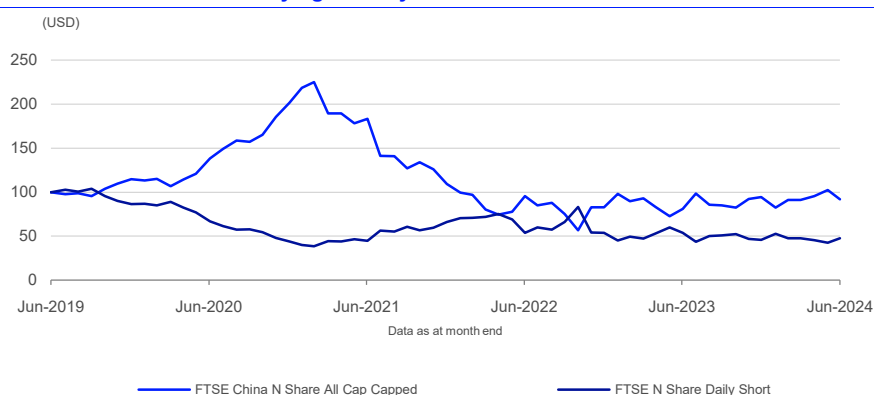
The Daily Leveraged Indices take into account the main components of the performance of daily leveraged investment strategies:

- Capital gains/losses associated with the underlying equity securities
- Cash dividends paid by the underlying equity securities
- Finance cost of the capital raised to lever the portfolio
- Liquidity spread to reflect the additional cost of sourcing long term liquidity
- Index rebalancing costs (where applicable to certain markets)

The Daily Short Indices take into account the main components of performance from daily shorting investment strategies:

- Capital gains/losses associated with the underlying equity securities
- Cash dividends paid by the underlying securities
- Interest earned on the initial capital as well as proceeds of the short sale
- Stock borrowing costs

5-Year Performance - Underlying vs Daily Short



FEATURES

Coverage

Daily Leveraged and Short versions of the FTSE China N Share All Cap Capped Index.

Objective

The indices are designed for the creation of index tracking funds, derivatives and as a performance benchmark.

Investability

Stocks in the underlying index are free-float weighted to ensure that only the investable opportunity set is included within the Indices.

Liquidity

Stocks in the underlying index are screened to ensure that the indices are tradable.

Capping

Individual constituent weights in the underlying index are capped at 10% on a quarterly basis.

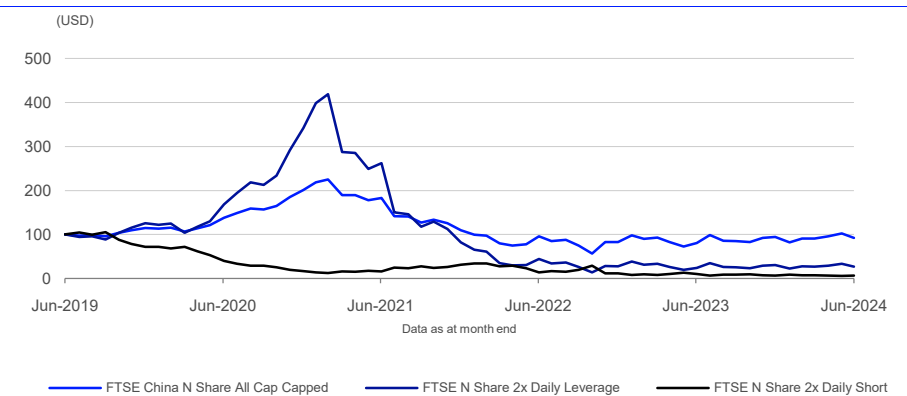
Transparency

The Indices use a transparent, rules-based construction process. Index rules are freely available on the FTSE Russell website. We recommend investors read the rules relating to these Indices.

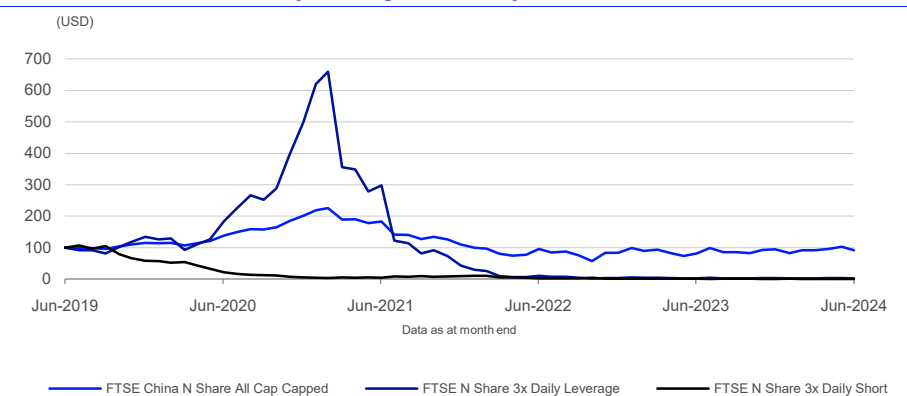
Availability

The Indices are calculated based on total return methodologies, both real time and end-of-day.

5-Year Performance - 2x Daily Leverage vs 2x Daily Short



5-Year Performance - 3x Daily Leverage vs 3x Daily Short



Performance and Volatility

| Index (USD) | Return % | | | | | | Return pa %* | | Volatility %** | | |
|-----------------------------------|----------|-------|-------|-------|-------|-------|--------------|-------|----------------|-------|-------|
| | 3M | 6M | YTD | 12M | 3YR | 5YR | 3YR | 5YR | 1YR | 3YR | 5YR |
| FTSE China N Share All Cap Capped | 1.0 | -2.6 | -2.6 | 13.6 | -49.8 | -8.1 | -20.5 | -1.7 | 30.5 | 45.2 | 39.9 |
| FTSE N Share Daily Short | -0.1 | 3.8 | 3.8 | -11.4 | 6.3 | -52.4 | 2.0 | -13.8 | 31.6 | 45.9 | 38.8 |
| FTSE N Share 2x Daily Leverage | -1.3 | -11.6 | -11.6 | 10.8 | -89.8 | -73.4 | -53.3 | -23.3 | 62.0 | 91.2 | 82.5 |
| FTSE N Share 2x Daily Short | -3.3 | 0.4 | 0.4 | -32.7 | -58.0 | -93.2 | -25.1 | -41.5 | 63.7 | 94.9 | 78.6 |
| FTSE N Share 3x Daily Leverage | -5.1 | -22.9 | -22.9 | -1.5 | -99.3 | -97.9 | -80.7 | -53.7 | 92.6 | 140.5 | 133.0 |
| FTSE N Share 3x Daily Short | -8.3 | -7.0 | -7.0 | -54.0 | -93.0 | -99.7 | -58.7 | -68.5 | 96.5 | 147.9 | 121.2 |

* 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

| Index % (USD) | 2014 | 2015 | 2016 | 2017 | 2018 | 2019 | 2020 | 2021 | 2022 | 2023 |
|-----------------------------------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|
| FTSE China N Share All Cap Capped | -13.4 | 23.0 | -7.5 | 73.5 | -29.7 | 37.7 | 75.8 | -45.7 | -24.2 | 13.9 |
| FTSE N Share Daily Short | 7.3 | -24.9 | 2.5 | -43.6 | 33.9 | -29.5 | -49.2 | 50.1 | -18.4 | -14.8 |
| FTSE N Share 2x Daily Leverage | -30.9 | 38.9 | -20.2 | 184.8 | -56.1 | 71.4 | 172.1 | -76.1 | -66.0 | 8.5 |
| FTSE N Share 2x Daily Short | 7.1 | -48.0 | -1.1 | -69.7 | 60.0 | -54.8 | -77.2 | 88.8 | -63.6 | -39.5 |
| FTSE N Share 3x Daily Leverage | -48.7 | 45.2 | -35.0 | 350.0 | -75.2 | 98.4 | 273.5 | -91.5 | -92.9 | -8.9 |
| FTSE N Share 3x Daily Short | -0.5 | -66.9 | -10.0 | -84.4 | 73.9 | -73.1 | -90.9 | 80.1 | -90.5 | -62.5 |

INFORMATION

Index Universe

FTSE China N Share All cap Index

Index Launch

July 2016

Base Date

15 October 2010

Base Value

10,000

Index Calculation

Real-time and end-of-day indices available

End-of-Day Distribution

Via FTP and email

Currency

USD

History

15 October 2010

Return/Risk Ratio and Drawdown

| Index (USD) | Return/Risk Ratio | | | | Drawdown (%) | | | |
|-----------------------------------|-------------------|------|------|------|--------------|-------|-------|--------|
| | 1YR | 3YR | 5YR | 10YR | 1YR | 3YR | 5YR | 10YR |
| FTSE China N Share All Cap Capped | 0.4 | -0.4 | 0.0 | 0.1 | -18.4 | -70.9 | -79.2 | -79.2 |
| FTSE N Share Daily Short | -0.4 | 0.0 | -0.4 | -0.4 | -27.5 | -64.2 | -69.9 | -85.2 |
| FTSE N Share 2x Daily Leverage | 0.2 | -0.6 | -0.3 | -0.1 | -38.2 | -95.3 | -97.7 | -97.7 |
| FTSE N Share 2x Daily Short | -0.5 | -0.3 | -0.5 | -0.5 | -54.4 | -93.9 | -96.2 | -99.3 |
| FTSE N Share 3x Daily Leverage | 0.0 | -0.6 | -0.4 | -0.3 | -55.3 | -99.7 | -99.9 | -99.9 |
| FTSE N Share 3x Daily Short | -0.6 | -0.4 | -0.6 | -0.6 | -74.0 | -99.4 | -99.9 | -100.0 |

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

© 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 ("WOFE") (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, WOFE, 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, WOFE, 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