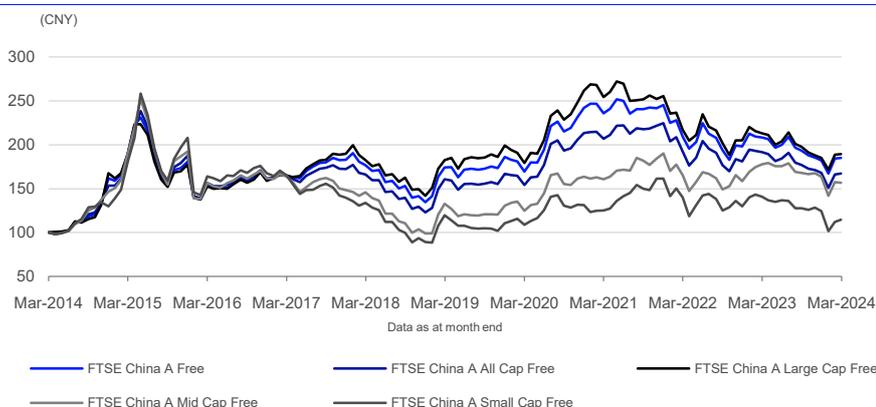


FTSE China A Free Indices

Data as at: 29 March 2024

The FTSE China A Free Indices are free floated adjusted benchmarks designed to represent China A Shares that are available for domestic Chinese investors, incorporating stocks listed on the Shanghai and Shenzhen Stock Exchanges including the Shanghai STAR Board and the Shenzhen ChiNext Board. Size and sector Indices are available.

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	1.6	-4.4	1.6	-11.2	-21.6	6.1	-7.8	1.2	14.2	14.9	17.1
FTSE China A All Cap Free	-0.4	-5.6	-0.4	-12.7	-19.2	4.1	-6.9	0.8	15.0	15.4	17.1
FTSE China A Large Cap Free	2.4	-4.1	2.4	-11.1	-25.5	3.8	-9.4	0.8	14.0	15.0	17.5
FTSE China A Mid Cap Free	-4.2	-6.7	-4.2	-11.8	-2.4	18.0	-0.8	3.4	19.6	17.7	18.6
FTSE China A Small Cap Free	-7.9	-10.2	-7.9	-18.5	-8.4	-4.2	-2.9	-0.9	21.9	21.2	21.4

* 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)	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
FTSE China A Free	50.3	11.7	-11.8	14.7	-26.5	38.3	30.2	1.4	-19.3	-8.0
FTSE China A All Cap Free	45.6	22.2	-13.8	6.6	-28.5	35.6	27.8	5.3	-19.4	-7.3
FTSE China A Large Cap Free	52.8	5.9	-10.6	19.5	-25.2	40.4	31.4	-2.4	-19.8	-9.7
FTSE China A Mid Cap Free	40.2	31.2	-15.9	-8.3	-33.2	31.9	25.0	16.2	-16.6	3.3
FTSE China A Small Cap Free	30.5	60.3	-19.3	-16.8	-36.1	24.1	18.6	23.0	-19.6	-4.1

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.

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	-0.7	-0.6	0.1	0.3	-23.0	-34.9	-38.2	-48.8
FTSE China A All Cap Free	-0.8	-0.5	0.0	0.2	-25.8	-36.5	-36.7	-55.3
FTSE China A Large Cap Free	-0.7	-0.6	0.0	0.3	-22.5	-37.9	-42.1	-45.4
FTSE China A Mid Cap Free	-0.5	-0.1	0.2	0.2	-28.5	-32.9	-32.9	-68.8
FTSE China A Small Cap Free	-0.8	-0.2	0.0	0.1	-36.9	-44.1	-44.1	-72.4

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

Constituent	ICB Supersector	Net MCap (CNYm)	Wgt %
Kweichow Moutai (A)	Food Beverage and Tobacco	752,777	4.08
Contemporary Amperex Technology (A)	Industrial Goods and Services	492,795	2.67
China Merchants Bank (A)	Banks	378,624	2.05
Ping An Insurance (Group) Company Of China (A)	Insurance	350,189	1.90
Midea Group (A)	Consumer Products and Services	292,106	1.58
Wuliangye Yibin (A)	Food Beverage and Tobacco	248,787	1.35
Zijin Mining Group (A)	Basic Resources	230,739	1.25
Industrial Bank (A)	Banks	218,627	1.19
China Yangtze Power (A)	Utilities	185,164	1.00
Citic Securities (A)	Financial Services	168,275	0.91
Totals		3,318,083	18.00

ICB Supersector Breakdown - FTSE China A Free

ICB Code	ICB Supersector	No. of Cons	Net MCap (CNYm)	Wgt %
1010	Technology	138	1,899,629	10.30
1510	Telecommunications	23	535,951	2.91
2010	Health Care	106	1,391,026	7.54
3010	Banks	34	1,860,758	10.09
3020	Financial Services	54	1,063,508	5.77
3030	Insurance	5	450,771	2.45
3510	Real Estate	32	281,099	1.52
4010	Automobiles and Parts	36	627,157	3.40
4020	Consumer Products and Services	45	981,543	5.32
4030	Media	21	196,200	1.06
4040	Retailers	11	144,032	0.78
4050	Travel and Leisure	8	134,531	0.73
4510	Food Beverage and Tobacco	47	1,979,232	10.74
4520	Personal Care Drug and Grocery Stores	15	92,040	0.50
5010	Construction and Materials	33	475,815	2.58
5020	Industrial Goods and Services	161	2,787,285	15.12
5510	Basic Resources	67	1,057,846	5.74
5520	Chemicals	63	733,821	3.98
6010	Energy	46	1,016,082	5.51
6510	Utilities	46	728,095	3.95
Totals		991	18,436,422	100.00

INFORMATION

Index Universe

FTSE China A Shares

Index Launch

April 2017

Base Date

30 December 2005

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

Review Dates

Reviewed semi-annually in March and September

Index Characteristics

Attributes	FTSE China A Free
Number of constituents	991
Net MCap (CNYm)	18,436,422
Dividend Yield %	2.47
Constituent Sizes (Net MCap CNYm)	
Average	18,604
Largest	752,777
Smallest	650
Median	8,360
Weight of Largest Constituent (%)	4.08
Top 10 Holdings (% Index MCap)	18

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 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