

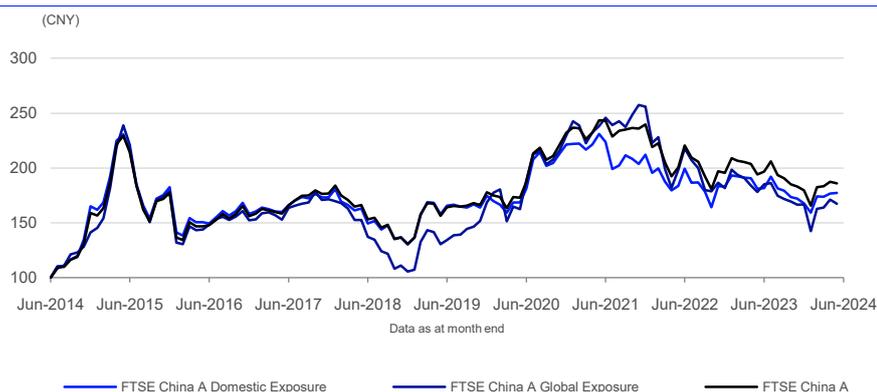
FTSE China A Domestic and Global Exposure Indices

Data as at: 28 June 2024

The FTSE Domestic and Global Exposure Index Series is designed to reflect the performance of securities exhibiting either relatively high domestic or global sales respectively. Constituents are selected by the ratio of domestic/global sales to total sales and weighted by market capitalisation. The index series also includes "Pure" versions of selected Indices that aim to have higher sales exposure to their respective market. The index series reduces concentration by limiting ICB industries and constituent weightings.

The FTSE China A Index forms the constituent selection universe of the FTSE China A Domestic Exposure and the FTSE China A Global Exposure Indices.

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 Domestic Exposure	-2.1	1.4	1.4	-6.3	-24.0	2.6	-8.7	0.5	13.3	14.6	16.7
FTSE China A Global Exposure	1.0	-0.7	-0.7	-10.5	-32.6	23.2	-12.3	4.3	19.4	19.1	23.1
FTSE China A	-2.4	-0.3	-0.3	-9.0	-26.4	9.0	-9.7	1.7	14.1	14.5	16.6

* 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 Domestic Exposure	56.2	10.4	-13.3	9.5	-24.8	34.1	26.8	-4.2	-13.7	-8.5
FTSE China A Global Exposure	35.2	26.7	-14.8	12.6	-38.5	59.8	36.1	11.6	-29.1	-8.1
FTSE China A	50.3	11.6	-12.1	13.3	-26.1	36.1	30.5	3.3	-18.4	-8.1

FEATURES

Coverage

Derived from the FTSE China A Index, which represents large cap and mid cap China A Share stocks.

Objective

Designed for use in the creation of index tracking funds, derivatives and as a performance benchmark.

Liquidity

Stocks in the universe index are screened to ensure that the index is tradable.

Capping

Capped to limit industry and company concentration.

Transparency

Index methodologies are freely available on the FTSE Russell website.

Availability

The index is calculated based on price and total return methodologies and available end-of-day. Net of tax versions of the Indices are also available.

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 Domestic Exposure	-0.5	-0.6	0.0	0.3	-19.0	-30.6	-35.0	-50.2
FTSE China A Global Exposure	-0.5	-0.6	0.2	0.2	-26.1	-47.2	-47.2	-61.9
FTSE China A	-0.6	-0.7	0.1	0.3	-21.3	-33.8	-36.3	-49.8

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 Domestic Exposure

Constituent	ICB Sector	Net MCap (CNYm)	Wgt %
China Yangtze Power (A)	Electricity	209,779	3.94
China Merchants Bank (A)	Banks	167,860	3.15
Wuliangye Yibin (A)	Beverages	147,339	2.77
Ping An Insurance (Group) Company Of China (A)	Life Insurance	105,942	1.99
Foxconn Industrial Internet (A)	Telecommunications Equipment	101,432	1.90
China Shenhua Energy (A)	Oil Gas and Coal	92,966	1.75
Agricultural Bank of China (A)	Banks	89,265	1.68
Industrial Bank (A)	Banks	87,117	1.64
China Petroleum & Chemical (A)	Oil Gas and Coal	81,325	1.53
PetroChina (A)	Oil Gas and Coal	76,743	1.44
Totals		1,159,769	21.78

Top 10 Constituents - FTSE China A Global Exposure

Constituent	ICB Sector	Net MCap (CNYm)	Wgt %
Shenzhen Mindray Bio-Medical Electronics (A)	Medical Equipment and Services	97,356	5.76
Luxshare Precision Industry (A)	Leisure Goods	81,818	4.84
Wanhua Chemical Group (A)	Chemicals	73,616	4.36
China CSSC Holdings (A)	Industrial Transportation	52,794	3.12
Haier Smart Home (A)	Household Goods and Home Construction	51,914	3.07
Sany Heavy Industry (A)	Industrial Engineering	40,599	2.40
Zhongji Innolight (A)	Telecommunications Equipment	38,313	2.27
BOE Technology Group (A)	Technology Hardware and Equipment	37,520	2.22
Sungrow Power Supply (A)	Alternative Energy	37,397	2.21
ZTE (A)	Telecommunications Equipment	32,666	1.93
Totals		543,992	32.19

INFORMATION

Index Universe

FTSE China A

Index Launch

8 November 2016

Base Date

18 September 2015

Base Value

1000

Investability Screen

Actual free float and liquidity screen applied to underlying Indices

Index Calculation

Index calculated end-of-day

End-of-Day Distribution

Via FTP and email

Currency

CNY, USD, GBP, EUR, JPY, AUD

Review Dates

Annually in September

ICB Industry Breakdown

ICB Code	ICB Supersector	FTSE China A Domestic Exposure			FTSE China A Global Exposure			FTSE China A		
		No. of Cons	Net MCap (CNYm)	Wgt %	No. of Cons	Net MCap (CNYm)	Wgt %	No. of Cons	Net MCap (CNYm)	Wgt %
1010	Technology	43	374,220	7.03	39	337,868	19.99	129	1,100,954	9.79
1510	Telecommunications	7	160,036	3.01	9	159,462	9.44	19	327,136	2.91
2010	Health Care	48	306,648	5.76	23	212,686	12.59	105	810,497	7.21
3010	Banks	27	750,176	14.09	-	-	-	34	1,255,648	11.17
3020	Financial Services	48	372,429	6.99	-	-	-	54	592,314	5.27
3030	Insurance	5	181,361	3.41	-	-	-	5	213,369	1.90
3510	Real Estate	31	177,432	3.33	-	-	-	32	168,470	1.50
4010	Automobiles and Parts	8	54,803	1.03	9	49,776	2.95	34	436,266	3.88
4020	Consumer Products and Services	14	70,273	1.32	19	226,433	13.40	43	363,749	3.24
4030	Media	16	102,958	1.93	-	-	-	20	111,887	1.00
4040	Retailers	9	65,076	1.22	-	-	-	10	67,082	0.60
4050	Travel and Leisure	1	4,088	0.08	-	-	-	8	102,619	0.91
4510	Food Beverage and Tobacco	35	731,484	13.74	1	17,208	1.02	47	1,302,271	11.58
4520	Personal Care Drug and Grocery Stores	12	49,133	0.92	1	8,191	0.48	16	62,028	0.55
5010	Construction and Materials	12	86,269	1.62	2	20,827	1.23	29	309,906	2.76
5020	Industrial Goods and Services	64	548,869	10.31	27	312,595	18.50	144	1,530,815	13.62
5510	Basic Resources	18	139,564	2.62	9	76,675	4.54	68	649,686	5.78
5520	Chemicals	13	84,926	1.59	15	160,618	9.50	63	485,166	4.32
6010	Energy	25	505,224	9.49	7	107,571	6.37	45	708,714	6.30
6510	Utilities	36	560,146	10.52	-	-	-	46	644,186	5.73
Totals		472	5,325,115	100.00	161	1,689,911	100.00	951	11,242,764	100.00

Index Characteristics

Attributes	FTSE China A Domestic Exposure	FTSE China A Global Exposure	FTSE China A
Number of constituents	472	161	951
Net MCap (CNYm)	5,325,115	1,689,911	11,242,764
Dividend Yield %	3.10	1.66	2.58
Constituent Sizes (Net MCap CNYm)			
Average	11,282	10,496	11,822
Largest	209,779	97,356	516,133
Smallest	741	522	504
Median	4,891	5,861	5,577
Weight of Largest Constituent (%)	3.94	5.76	4.59
Top 10 Holdings (% Index MCap)	21.78	32.19	16.50

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