



FTSE
Russell

China: The market from your perspective

Mapping our China index offering for
domestic and international investors

FTSE China Indexes

ftserussell.com

An LSEG Business

September 2022

A comprehensive range of China equity indexes for domestic and international investors

Our China equity indexes are designed to service the different preferences and/or requirements from international and domestic investors. We offer single share class and composite indexes. The index design incorporates considerations including A Share access channels, treatment of sanctioned stocks, and foreign ownership limits.

The suite of composite index offering consist of indexes with various levels of A Share inclusion to cater to investors with different views on A Share allocation:

NO A SHARES

Offshore China equities only

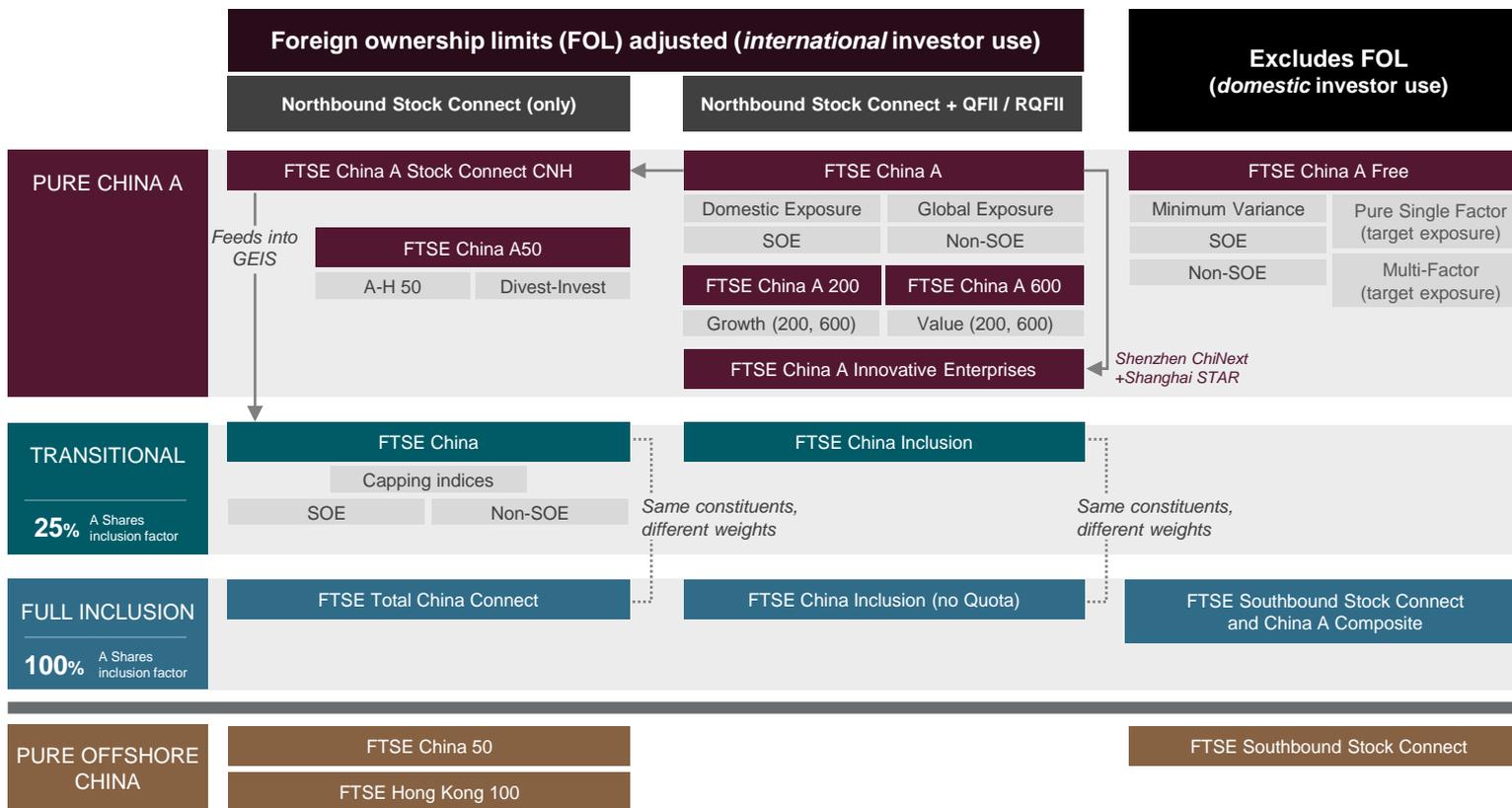
TRANSITIONAL INCLUSION of A Shares

25% inclusion factor currently

FULL INCLUSION of A Shares

100% inclusion factor

Key offering: China equity indexes



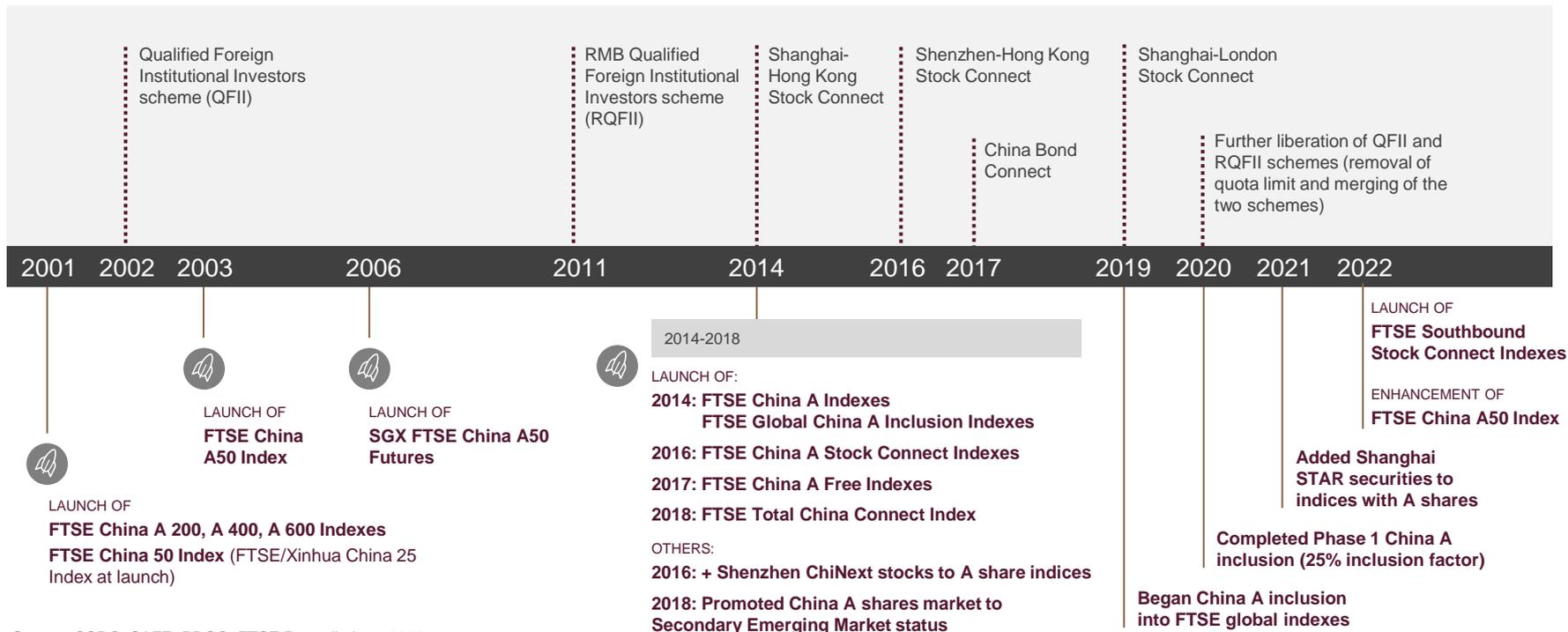
As of September 2022.

For illustration purpose only. Does not represent full range of available China index products (e.g. does not list out all available market cap variants, sector indices, etc.). Grey text boxes represent select derived indices.

Indices intended for international investor use are subject to sanctioned stock treatment. See https://research.ftserussell.com/products/downloads/FTSE_Russell_Treatment_of_Sanctioned_Index_Constituents.pdf for details.

China indexes for a changing world

Stay up-to-date with regulation and capital market policy development



Source: CSRC, SAFE, PBOC, FTSE Russell; June 2022

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FTSE Russell is a leading global index provider creating and managing a wide range of indexes, data and analytic solutions to meet client needs across asset classes, style and strategies. Covering 98% of the investable market, FTSE Russell indexes offer a true picture of global markets, combined with the specialist knowledge gained from developing local benchmarks around the world.

FTSE Russell index expertise and products are used extensively by institutional and retail investors globally. For over 30 years, leading asset owners, asset managers, ETF providers and investment banks have chosen FTSE Russell indexes to benchmark their investment performance and create investment funds, ETFs, structured products and index-based derivatives. FTSE Russell indexes also provide clients with tools for asset allocation, investment strategy analysis and risk management.

A core set of universal principles guides FTSE Russell index design and management: a transparent rules-based methodology is informed by independent committees of leading market participants. FTSE Russell is focused on index innovation and customer partnership applying the highest industry standards and embracing the IOSCO Principles. FTSE Russell is wholly owned by London Stock Exchange Group.

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The logo consists of a large, light purple circle centered on a dark purple background. Inside the circle, the words "FTSE" and "Russell" are stacked vertically in a white, bold, sans-serif font.

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