

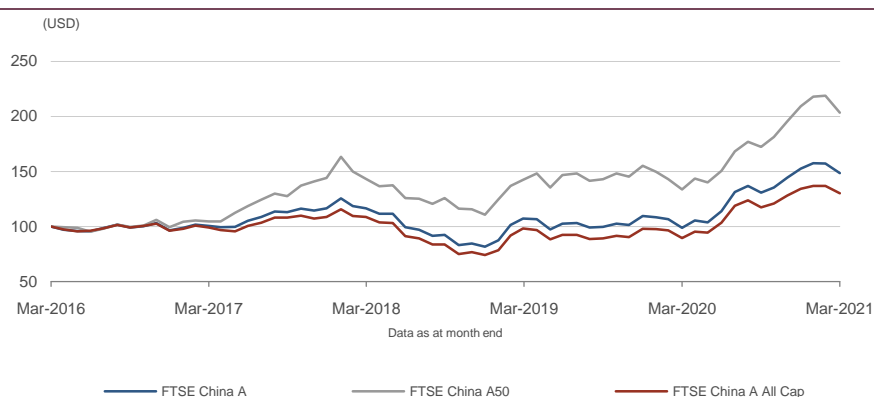
FTSE China A Index (USD)

Data as at: 31 March 2021

FTSE China A Indexes are market-capitalization weighted, free float adjusted indexes designed to represent the performance of Chinese A Shares that are available to international investors, incorporating stocks listed on the Shanghai and Shenzhen Stock Exchanges including the Shenzhen ChiNext Board. Size and sector indexes are available.

FTSE China A Indexes are incorporated into the FTSE Global China A Inclusion Indexes to facilitate the anticipated eventual inclusion of China A Shares going into standard FTSE global equity indexes.

5-Year Performance - Total Return



Performance and Volatility - Total Return

Index (USD)	Return %						Return pa %*		Volatility %**		
	3M	6M	YTD	12M	3YR	5YR	3YR	5YR	1YR	3YR	5YR
FTSE China A	-2.7	13.5	-2.7	50.1	27.2	48.4	8.3	8.2	21.3	22.9	18.2
FTSE China A50	-2.8	18.0	-2.8	52.0	41.9	103.4	12.4	15.3	22.7	23.6	18.8
FTSE China A All Cap	-2.9	11.0	-2.9	45.6	19.9	30.4	6.2	5.4	21.1	22.9	18.1

* 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 % (USD)	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020
FTSE China A	-20.7	8.1	-1.0	46.7	6.6	-17.8	20.9	-29.9	34.2	39.0
FTSE China A50	-13.4	15.9	-9.1	64.7	-9.2	-10.3	45.0	-23.3	40.2	34.9
FTSE China A All Cap	-22.7	6.4	3.7	42.4	16.0	-19.6	13.2	-31.8	32.1	37.0

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 at end of day. Net Total Return indexes are also calculated.

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 (USD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE China A	2.3	0.4	0.5	0.2	-14.6	-31.8	-37.5	-54.8
FTSE China A50	2.4	0.5	0.8	0.4	-17.5	-25.2	-34.3	-44.8
FTSE China A All Cap	2.1	0.3	0.3	0.2	-12.9	-34.1	-39.1	-60.4

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

Constituent	ICB Supersector	Net MCap (USDm)	Wgt %
Kweichow Moutai (A)	Food Beverage and Tobacco	107,801	5.81
China Merchants Bank (A)	Banks	45,028	2.43
Wuliangye Yibin (A)	Food Beverage and Tobacco	44,432	2.40
Ping An Insurance (Group) Company Of China (A)	Insurance	36,416	1.96
China International Travel Service (A)	Travel and Leisure	25,527	1.38
Industrial Bank (A)	Banks	21,377	1.15
Jiangsu Hengrui Medicine (A)	Health Care	20,875	1.13
Agricultural Bank of China (A)	Banks	19,871	1.07
Ping An Bank (A)	Banks	18,245	0.98
Industrial and Commercial Bank of China (A)	Banks	18,229	0.98
Totals		357,802	19.29

ICB Supersector Breakdown

ICB Code	ICB Supersector	FTSE China A			FTSE China A50			FTSE China A All Cap		
		No. of Cons	Net MCap (USDm)	Wgt %	No. of Cons	Net MCap (USDm)	Wgt %	No. of Cons	Net MCap (USDm)	Wgt %
1010	Technology	101	168,249	9.07	1	25,521	2.23	266	233,053	10.35
1510	Telecommunications	24	46,708	2.52	2	15,894	1.39	73	62,230	2.76
2010	Health Care	94	187,345	10.10	4	65,564	5.74	191	227,960	10.12
3010	Banks	31	217,898	11.75	10	270,239	23.65	35	219,483	9.74
3020	Financial Services	48	101,593	5.48	3	52,659	4.61	50	102,492	4.55
3030	Insurance	4	58,881	3.17	3	133,348	11.67	4	58,881	2.61
3510	Real Estate	36	52,034	2.81	1	29,575	2.59	91	67,233	2.98
4010	Automobiles and Parts	37	76,136	4.10	3	38,772	3.39	82	88,644	3.94
4020	Consumer Products and Services	44	59,950	3.23	2	45,900	4.02	119	82,454	3.66
4030	Media	13	10,811	0.58	-	-	-	41	17,542	0.78
4040	Retailers	17	22,509	1.21	1	2,660	0.23	57	32,294	1.43
4050	Travel and Leisure	11	44,628	2.41	1	36,445	3.19	26	48,210	2.14
4510	Food Beverage and Tobacco	44	287,344	15.49	8	307,790	26.93	95	309,077	13.72
4520	Personal Care Drug and Grocery Stores	13	18,123	0.98	-	-	-	22	20,433	0.91
5010	Construction and Materials	26	54,918	2.96	1	13,493	1.18	83	72,584	3.22
5020	Industrial Goods and Services	132	197,724	10.66	4	36,023	3.15	347	270,403	12.00
5510	Basic Resources	64	90,438	4.88	1	16,355	1.43	132	118,865	5.28
5520	Chemicals	46	67,999	3.67	1	22,922	2.01	139	105,436	4.68
6010	Energy	25	39,740	2.14	3	16,204	1.42	56	50,957	2.26
6510	Utilities	39	51,683	2.79	1	13,381	1.17	71	64,336	2.86
Totals		849	1,854,710	100.00	50	1,142,745	100.00	1980	2,252,567	100.00

INFORMATION

Index Universe

FTSE China A Shares

Index Launch

5 June 2014

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, EUR, GBP, JPY, AUD, CNY

Review Dates

Reviewed semi-annually in March and September

Index Characteristics - China A indices

Attributes	FTSE China A	FTSE China A50	FTSE China A All Cap
Number of constituents	849	50	1980
Net MCap (USDm)	1,854,710	1,142,745	2,252,567
Dividend Yield %	1.59	1.96	1.47
Constituent Sizes (Net MCap USDm)			
Average	2,185	22,855	1,138
Largest	107,801	135,398	107,801
Smallest	100	1,973	75
Median	1,010	15,394	451
Weight of Largest Constituent (%)	5.81	11.85	4.79
Top 10 Holdings (% Index MCap)	19.29	54.39	15.88

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