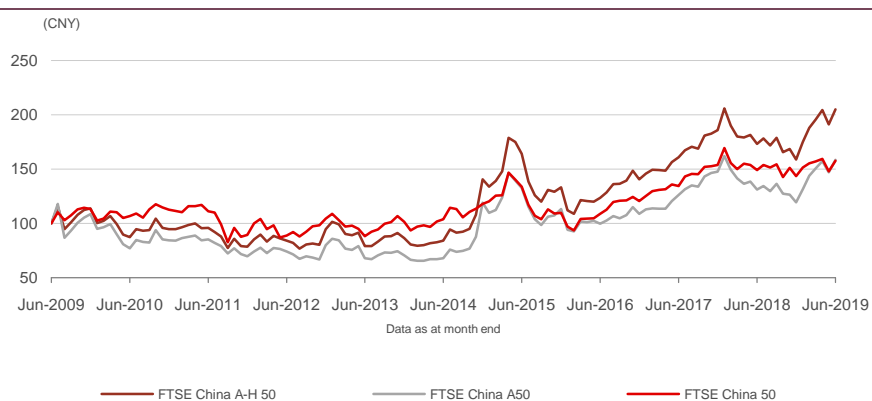


FTSE China A-H 50 Index

Data as at: 28 June 2019

The FTSE China A-H 50 Index is designed to represent the performance of securities (i.e. "A" shares and/or "H" shares) of the largest companies incorporated in the People's Republic of China. The FTSE China A-H 50 Index has the same constituents at a company level as the FTSE China A50 Index. Only one share class will be selected to represent each company, i.e. either the "A" share or the "H" share.

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-H 50 | 4.9 | 29.1 | 29.1 | 18.3 | 65.9 | 143.8 | 18.4 | 19.5 | 22.1 | 17.8 | 25.4 |
| FTSE China A50 | 5.2 | 32.8 | 32.8 | 20.8 | 59.2 | 133.3 | 16.8 | 18.5 | 25.0 | 17.6 | 26.4 |
| FTSE China 50 | 0.4 | 10.0 | 10.0 | 5.7 | 44.9 | 51.8 | 13.2 | 8.7 | 18.5 | 17.4 | 18.8 |

* 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) | 2009 | 2010 | 2011 | 2012 | 2013 | 2014 | 2015 | 2016 | 2017 | 2018 |
|-------------------|------|-------|-------|------|-------|------|------|------|------|-------|
| FTSE China A-H 50 | 91.2 | -16.8 | -17.1 | 20.5 | -8.6 | 62.6 | -5.2 | 5.6 | 32.2 | -14.7 |
| FTSE China A50 | 85.8 | -22.3 | -17.3 | 14.6 | -11.7 | 68.8 | -4.8 | -4.0 | 35.7 | -19.1 |
| FTSE China 50 | 54.3 | -0.4 | -20.7 | 17.0 | -2.9 | 16.2 | -7.0 | 10.1 | 27.4 | -6.7 |

Return/Risk Ratio and Drawdown - Total Return

| Index (CNY) | Return/Risk Ratio | | | | Drawdown (%) | | | |
|-------------------|-------------------|-----|-----|------|--------------|-------|-------|-------|
| | 1YR | 3YR | 5YR | 10YR | 1YR | 3YR | 5YR | 10YR |
| FTSE China A-H 50 | 1.0 | 1.0 | 0.8 | 0.3 | -13.2 | -26.5 | -43.0 | -43.0 |
| FTSE China A50 | 1.0 | 0.9 | 0.7 | 0.2 | -13.7 | -29.1 | -42.0 | -47.2 |
| FTSE China 50 | 0.5 | 0.8 | 0.5 | 0.2 | -10.9 | -20.3 | -40.5 | -40.5 |

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

FEATURES

Objective

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

Investability

Stocks in the underlying index are selected and weighted to ensure that the index is investable.

Liquidity

Stocks are screened to ensure that the index is tradable.

Transparency

The index uses a transparent, rules-based construction process. Index Rules are freely available on the FTSE website.

Availability

The index is calculated based on price and total return methodologies, both real time intra-second and end of day.

Industry Classification Benchmark

Index constituents are categorized in accordance with the Industry Classification Benchmark (ICB), the global standard for industry sector analysis.

Top 5 Constituents - FTSE China A-H 50

| Constituent | ICB Sector | Net MCap (CNYm) | Wgt % |
|--|-------------------------------------|------------------|--------------|
| Ping An Insurance (H) | Life Insurance/Assurance | 790,319 | 14.36 |
| Kweichow Moutai (A) | Beverages | 434,983 | 7.90 |
| China Merchants Bank (H) | Banks | 414,294 | 7.53 |
| Industrial Bank (A) | Banks | 253,401 | 4.61 |
| Gree Electric Appliances Inc of Zhuhai (A) | Household Goods & Home Construction | 233,996 | 4.25 |
| Totals | | 2,126,993 | 38.65 |

ICB Supersector Breakdown

| ICB Code | ICB Supersector | FTSE China A-H 50 | | | FTSE China A50 | | |
|---------------|-----------------------------|-------------------|------------------|---------------|----------------|------------------|---------------|
| | | No. of Cons | Net MCap (CNYm) | Wgt % | No. of Cons | Net MCap (CNYm) | Wgt % |
| 0500 | Oil & Gas | 2 | 78,678 | 1.43 | 2 | 80,121 | 1.44 |
| 1700 | Basic Resources | 2 | 72,451 | 1.32 | 2 | 74,482 | 1.34 |
| 2300 | Construction & Materials | 4 | 219,491 | 3.99 | 4 | 221,992 | 3.98 |
| 2700 | Industrial Goods & Services | 5 | 189,760 | 3.45 | 5 | 191,523 | 3.43 |
| 3300 | Automobiles & Parts | 2 | 84,214 | 1.53 | 2 | 84,214 | 1.51 |
| 3500 | Food & Beverage | 6 | 906,800 | 16.48 | 6 | 906,800 | 16.26 |
| 3700 | Personal & Household Goods | 2 | 395,157 | 7.18 | 2 | 395,157 | 7.08 |
| 4500 | Health Care | 2 | 154,097 | 2.80 | 2 | 154,097 | 2.76 |
| 6500 | Telecommunications | 1 | 46,889 | 0.85 | 1 | 46,889 | 0.84 |
| 7500 | Utilities | 1 | 70,884 | 1.29 | 1 | 70,884 | 1.27 |
| 8300 | Banks | 13 | 1,770,949 | 32.18 | 13 | 1,797,111 | 32.22 |
| 8500 | Insurance | 4 | 957,385 | 17.40 | 4 | 985,068 | 17.66 |
| 8600 | Real Estate | 3 | 308,521 | 5.61 | 3 | 310,227 | 5.56 |
| 8700 | Financial Services | 2 | 233,894 | 4.25 | 2 | 245,748 | 4.41 |
| 9500 | Technology | 1 | 13,471 | 0.24 | 1 | 13,471 | 0.24 |
| Totals | | 50 | 5,502,640 | 100.00 | 50 | 5,577,783 | 100.00 |

Index Characteristics

| Attributes | FTSE China A-H 50 | FTSE China A50 |
|-----------------------------------|-------------------|----------------|
| Number of constituents | 50 | 50 |
| Net MCap (CNYm) | 5,502,640 | 5,577,783 |
| Dividend Yield % | 3.12 | 2.59 |
| Constituent Sizes (Net MCap CNYm) | | |
| Average | 110,053 | 111,556 |
| Largest | 790,319 | 815,900 |
| Smallest | 8,492 | 8,492 |
| Median | 69,989 | 69,989 |
| Weight of Largest Constituent (%) | 14.36 | 14.63 |
| Top 10 Holdings (% Index MCap) | 54.96 | 55.17 |

INFORMATION

Index Universe

FTSE China A50

Index Launch

15 February 2016

Base Date

21 July 2003

Base Value

5000

Investability Screen

Actual free float applied and liquidity screened

Index Calculation

Real-time and end-of-day index available

End-of-Day Distribution

Via FTP and email

Currency

CNY

Review Dates

Quarterly in March, June, September, December

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Data definitions available from
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