

FTSE China Share Class Indexes

Data as at: 31 January 2020

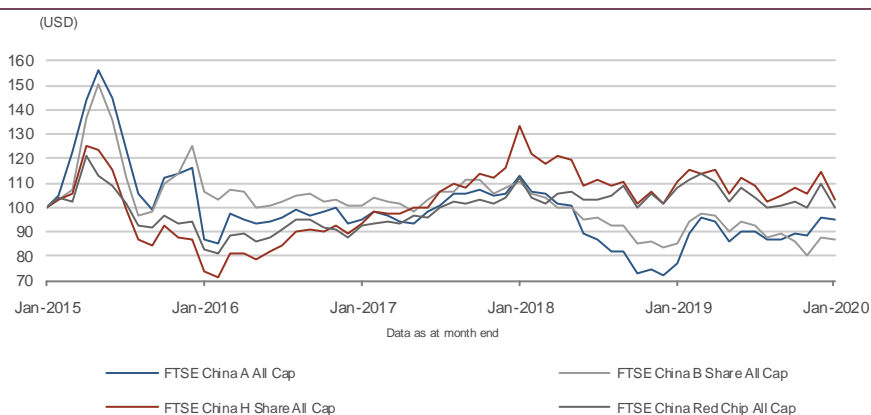
The FTSE China Share Class Indexes are designed to represent the performance of each of the Chinese share classes which together form the global Chinese equity investment opportunity set.

The indexes included consist of A Shares, H Shares, Red Chips, P Chips, B Shares, S Chips and N Shares.

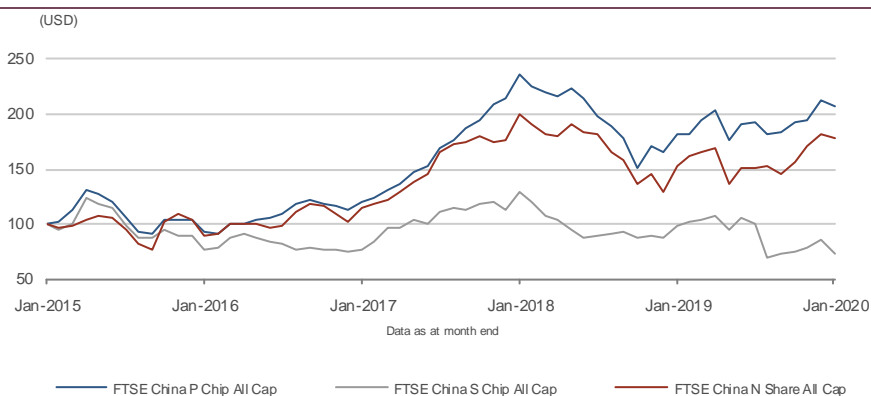
A definition of Chinese share classes, their investment restrictions and ground rules for these share class indexes are available at

https://research.ftserussell.com/products/downloads/Guide_to_Chinese_Share_Classes.pdf.

5-Year Performance - Total Return



5-Year Performance - Total Return



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 indexes are investable.

Liquidity

Stocks are screened to ensure that the indexes are tradable.

Transparency

Index methodologies are freely available on the FTSE Russell website.

Availability

The indexes are calculated based on price and total return methodologies, available 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.

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 All Cap	6.6	5.7	-0.4	24.2	-0.2	-4.7	-0.1	-1.0	21.4	18.5	26.8
FTSE China B Share All Cap	1.6	-5.8	-0.7	2.4	-13.3	-12.9	-4.6	-2.7	15.2	13.8	23.1
FTSE China H Share All Cap	-4.0	-5.4	-9.9	-6.7	11.1	3.4	3.6	0.7	16.7	19.0	22.7
FTSE China Red Chip All Cap	-2.4	-3.8	-8.6	-7.8	8.4	0.1	2.7	0.0	15.3	16.2	17.8
FTSE China P Chip All Cap	7.8	7.2	-2.7	14.6	72.9	107.6	20.0	15.7	20.6	25.4	23.9
FTSE China S Chip All Cap	-2.4	-26.1	-14.3	-25.5	-4.7	-26.4	-1.6	-5.9	32.5	28.6	30.6
FTSE China N Share All Cap	13.8	17.7	-1.9	16.6	55.3	77.8	15.8	12.2	26.1	28.6	29.4

* 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 % (USD)	2010	2011	2012	2013	2014	2015	2016	2017	2018	2019
FTSE China A All Cap	-3.2	-22.7	6.4	3.7	42.4	16.0	-19.6	13.2	-31.8	32.1
FTSE China B Share All Cap	26.4	-29.1	19.8	10.4	7.9	26.5	-19.6	6.9	-22.8	5.4
FTSE China H Share All Cap	5.7	-21.4	20.9	0.5	15.1	-14.6	3.0	29.6	-12.5	12.9
FTSE China Red Chip All Cap	12.0	-9.0	25.4	0.1	-0.1	-0.8	-7.3	19.0	-2.5	8.0
FTSE China P Chip All Cap	2.6	-27.9	27.6	29.0	-0.1	11.5	8.4	90.8	-22.4	28.5
FTSE China S Chip All Cap	32.9	-50.8	23.3	-3.0	-21.3	-9.0	-15.8	49.7	-21.6	-2.3
FTSE China N Share All Cap	24.2	-14.4	-6.7	80.7	7.1	0.9	-2.3	73.1	-27.1	40.8

Return/Risk Ratio and Drawdown - Total Return

Index (USD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE China A All Cap	1.1	0.0	0.0	0.1	-18.0	-39.1	-60.4	-60.4
FTSE China B Share All Cap	0.2	-0.3	-0.1	0.1	-20.5	-29.2	-49.8	-49.8
FTSE China H Share All Cap	-0.4	0.3	0.0	0.1	-16.0	-27.0	-47.4	-47.4
FTSE China Red Chip All Cap	-0.5	0.2	0.0	0.2	-17.5	-17.5	-37.2	-37.2
FTSE China P Chip All Cap	0.7	0.8	0.7	0.5	-16.4	-40.4	-40.4	-44.5
FTSE China S Chip All Cap	-0.8	0.0	-0.2	-0.2	-39.4	-47.7	-47.7	-69.9
FTSE China N Share All Cap	0.6	0.6	0.4	0.4	-22.6	-40.0	-40.0	-47.7

Return/Risk Ratio – based on compound annual returns and volatility in Performance and Volatility table

Drawdown - based on daily data

ICB Industry Breakdown

ICB Code	ICB Industry	FTSE China A All Cap			FTSE China B Share All Cap			FTSE China H Share All Cap		
		No. of Cons	Net MCap (USDm)	Wgt %	No. of Cons	Net MCap (USDm)	Wgt %	No. of Cons	Net MCap (USDm)	Wgt %
0001	Oil & Gas	29	20,834	1.34	-	-	-	6	28,459	5.69
1000	Basic Materials	273	145,930	9.37	4	1,444	11.43	15	19,056	3.81
2000	Industrials	546	326,663	20.97	14	3,544	28.05	37	42,562	8.51
3000	Consumer Goods	294	286,499	18.39	10	3,673	29.07	9	16,234	3.25
4000	Health Care	152	126,749	8.14	1	201	1.59	12	15,248	3.05
5000	Consumer Services	147	77,841	5.00	5	1,103	8.73	6	3,933	0.79
6000	Telecommunications	8	9,147	0.59	-	-	-	1	5,434	1.09
7000	Utilities	61	42,296	2.72	1	248	1.96	8	7,081	1.42
8000	Financials	169	378,598	24.30	3	1,445	11.43	42	344,834	68.94
9000	Technology	185	143,223	9.19	3	978	7.74	7	17,351	3.47
Totals		1864	1,557,779	100.00	41	12,636	100.00	143	500,192	100.00

INFORMATION

Investability Screen

Free-float adjusted and liquidity screened

Index Calculation

End-of-Day indices available

End-of-Day Distribution

Via FTP and email

Currency

USD, GBP, EUR, JPY, HKD, SGD (depending on index)

ICB Industry Breakdown

ICB Code	ICB Industry	FTSE China Red Chip All Cap			FTSE China P Chip All Cap		
		No. of Cons	Net MCap (USDm)	Wgt %	No. of Cons	Net MCap (USDm)	Wgt %
0001	Oil & Gas	5	27,415	15.84	4	16,200	2.76
1000	Basic Materials	2	644	0.37	13	12,961	2.21
2000	Industrials	15	22,622	13.07	14	16,983	2.90
3000	Consumer Goods	6	11,831	6.84	30	56,482	9.63
4000	Health Care	2	2,530	1.46	20	45,779	7.81
5000	Consumer Services	1	170	0.10	23	57,889	9.87
6000	Telecommunications	2	48,692	28.14	-	-	-
7000	Utilities	6	16,133	9.32	5	10,761	1.84
8000	Financials	17	42,077	24.31	41	65,670	11.20
9000	Technology	1	940	0.54	16	303,510	51.77
Totals		57	173,054	100.00	166	586,234	100.00

ICB Industry Breakdown

ICB Code	ICB Industry	FTSE China S Chip All Cap			FTSE China N Share All Cap		
		No. of Cons	Net MCap (USDm)	Wgt %	No. of Cons	Net MCap (USDm)	Wgt %
0001	Oil & Gas	-	-	-	2	1,488	0.26
1000	Basic Materials	-	-	-	1	444	0.08
2000	Industrials	2	1,665	75.01	4	11,852	2.06
3000	Consumer Goods	-	-	-	1	2,812	0.49
4000	Health Care	-	-	-	4	10,087	1.76
5000	Consumer Services	-	-	-	15	465,433	81.06
8000	Financials	1	555	24.99	5	2,508	0.44
9000	Technology	-	-	-	16	79,561	13.86
Totals		3	2,220	100.00	48	574,184	100.00

Index Characteristics

Attributes	FTSE China A All Cap	FTSE China B Share All Cap	FTSE China H Share All Cap
Number of constituents	1864	41	143
Net MCap (USDm)	1,557,779	12,636	500,192
Dividend Yield %	1.90	4.18	4.41
Constituent Sizes (Net MCap USDm)			
Average	836	308	3,498
Largest	53,435	1,198	71,531
Smallest	41	76	42
Median	347	234	1,078
Weight of Largest Constituent (%)	3.43	9.48	14.30
Top 10 Holdings (% Index MCap)	15.29	51.58	59.45

Index Characteristics

Attributes	FTSE China Red Chip All Cap	FTSE China P Chip All Cap
Number of constituents	57	166
Net MCap (USDm)	173,054	586,234
Dividend Yield %	4.26	1.20
Constituent Sizes (Net MCap USDm)		
Average	3,036	3,532
Largest	43,711	273,897
Smallest	101	66
Median	1,138	545
Weight of Largest Constituent (%)	25.26	46.72
Top 10 Holdings (% Index MCap)	71.69	68.48

Index Characteristics

Attributes	FTSE China S Chip All Cap	FTSE China N Share All Cap
Number of constituents	3	48
Net MCap (USDm)	2,220	574,184
Dividend Yield %	5.12	0.23
Constituent Sizes (Net MCap USDm)		
Average	740	11,962
Largest	1,470	359,467
Smallest	195	165
Median	555	1,553
Weight of Largest Constituent (%)	66.21	62.60
Top 10 Holdings (% Index MCap)	100	89.49

© 2020 London Stock Exchange Group plc and its applicable group undertakings (the "LSE Group"). The LSE Group includes (1) FTSE International Limited ("FTSE"), (2) Frank Russell Company ("Russell"), (3) FTSE Global Debt Capital Markets Inc. and FTSE Global Debt Capital Markets Limited (together, "FTSE Canada"), (4) MTSNext Limited ("MTSNext"), (5) Mergent, Inc. ("Mergent"), (6) FTSE Fixed Income LLC ("FTSE FI"), (7) The Yield Book Inc ("YB") and (8) Beyond Ratings S.A.S. ("BR"). All rights reserved.

FTSE Russell® is a trading name of FTSE, Russell, FTSE Canada, MTSNext, Mergent, FTSE FI, YB and BR. "FTSE®", "Russell®", "FTSE Russell®", "MTS®", "FTSE4Good®", "ICB®", "Mergent®", "The Yield Book®", "Beyond Ratings®" and all other trademarks and service marks used herein (whether registered or unregistered) are trademarks and/or service marks owned or licensed by the applicable member of the LSE Group or their respective licensors and are owned, or used under licence, by FTSE, Russell, MTSNext, FTSE Canada, Mergent, FTSE FI, YB or BR. FTSE International Limited is authorised and regulated by the Financial Conduct Authority as a benchmark administrator.

All information is provided for information purposes only. All information and data contained in this publication is obtained by the LSE Group, from sources believed by it to be accurate and reliable. Because of the possibility of human and mechanical error as well as other factors, however, such information and data is provided "as is" without warranty of any kind. No member of the LSE Group nor their respective directors, officers, employees, partners or licensors make any claim, prediction, warranty or representation whatsoever, expressly or impliedly, either as to the accuracy, timeliness, completeness, merchantability of any information or of results to be obtained from the use of FTSE Russell products, including but not limited to indexes, data and analytics, or the fitness or suitability of the FTSE Russell products for any particular purpose to which they might be put. Any representation of historical data accessible through FTSE Russell products is provided for information purposes only and is not a reliable indicator of future performance.

No responsibility or liability can be accepted by any member of the LSE Group nor their respective directors, officers, employees, partners or licensors for (a) any loss or damage in whole or in part caused by, resulting from, or relating to any error (negligent or otherwise) or other circumstance involved in procuring, collecting, compiling, interpreting, analysing, editing, transcribing, transmitting, communicating or delivering any such information or data or from use of this document or links to this document or (b) any direct, indirect, special, consequential or incidental damages whatsoever, even if any member of the LSE Group is advised in advance of the possibility of such damages, resulting from the use of, or inability to use, such information.

No member of the LSE Group nor their respective directors, officers, employees, partners or licensors provide investment advice and nothing contained herein or accessible through FTSE Russell products, including statistical data and industry reports, should be taken as constituting financial or investment advice or a financial promotion.

Past performance is no guarantee of future results. Charts and graphs are provided for illustrative purposes only. Index returns shown may not represent the results of the actual trading of investable assets. Certain returns shown may reflect back-tested performance. All performance presented prior to the index inception date is back-tested performance. Back-tested performance is not actual performance, but is hypothetical. The back-test calculations are based on the same methodology that was in effect when the index was officially launched. However, back-tested data may reflect the application of the index methodology with the benefit of hindsight, and the historic calculations of an index may change from month to month based on revisions to the underlying economic data used in the calculation of the index.

No part of this information may be reproduced, stored in a retrieval system or transmitted in any form or by any means, electronic, mechanical, photocopying, recording or otherwise, without prior written permission of the applicable member of the LSE Group. Use and distribution of the LSE Group data requires a licence from FTSE, Russell, FTSE Canada, MTSNext, Mergent, FTSE FI, YB, BR and/or their respective licensors.

Data definitions available from
info@ftserussell.com

To learn more, visit www.ftserussell.com;
email info@ftserussell.com; or
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 4563 6346

Sydney +61 (0) 2 8823 3521