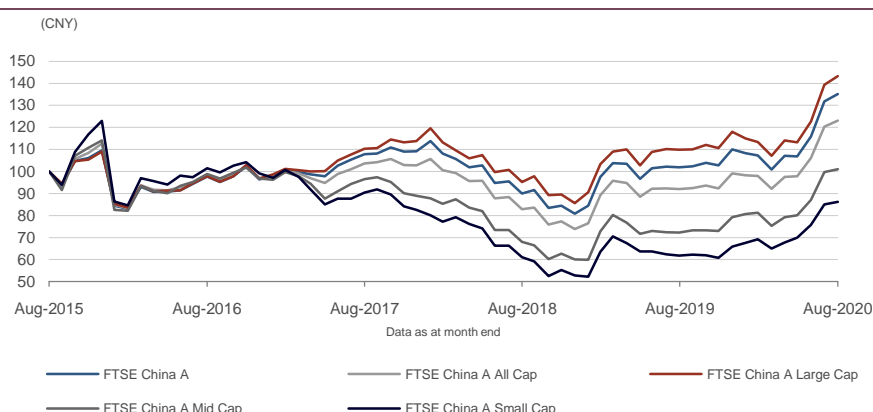


FTSE China A Indexes

Data as at: 31 August 2020

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.

5-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	26.5	25.9	22.9	32.5	25.2	35.1	7.8	6.2	21.1	19.6	20.7
FTSE China A All Cap	25.9	25.6	24.2	33.8	18.8	23.1	5.9	4.2	21.5	19.9	21.6
FTSE China A Large Cap	26.6	26.4	21.5	30.4	29.9	43.3	9.1	7.5	20.8	19.4	20.0
FTSE China A Mid Cap	26.0	24.4	27.5	39.9	4.6	1.0	1.5	0.2	24.0	23.2	25.1
FTSE China A Small Cap	23.3	24.6	30.9	39.5	-4.6	-13.7	-1.6	-2.9	24.9	23.9	26.3

* 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)	2010	2011	2012	2013	2014	2015	2016	2017	2018	2019
FTSE China A	-11.3	-24.2	7.0	-3.8	50.3	11.6	-12.1	13.3	-26.1	36.1
FTSE China A All Cap	-6.6	-26.2	5.3	0.8	45.9	21.5	-13.9	6.0	-28.1	34.1
FTSE China A Large Cap	-17.3	-21.5	9.1	-9.6	52.8	5.9	-11.2	17.6	-24.7	37.7
FTSE China A Mid Cap	0.6	-30.5	2.7	10.3	40.8	31.9	-15.1	-8.1	-32.5	32.0
FTSE China A Small Cap	12.6	-33.5	-0.9	18.8	30.4	61.1	-19.4	-16.6	-36.2	24.9

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 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 (CNY)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE China A	1.5	0.3	0.3	0.2	-15.3	-31.9	-31.9	-49.8
FTSE China A All Cap	1.5	0.2	0.2	0.2	-15.0	-33.3	-37.7	-55.7
FTSE China A Large Cap	1.4	0.4	0.4	0.3	-15.6	-31.3	-31.3	-46.9
FTSE China A Mid Cap	1.6	0.0	0.0	0.1	-15.7	-44.3	-52.9	-68.0
FTSE China A Small Cap	1.5	-0.1	-0.1	0.1	-14.0	-47.0	-60.5	-72.3

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 (CNYm)	Wgt %
Kweichow Moutai (A)	Food & Beverage	628,375	5.67
Wuliangye Yibin (A)	Food & Beverage	260,844	2.35
Ping An Insurance (Group) Company Of China (A)	Insurance	232,400	2.10
China Merchants Bank (A)	Banks	217,701	1.96
Jiangsu Hengrui Medicine (A)	Health Care	140,966	1.27
Agricultural Bank of China (A)	Banks	122,973	1.11
China International Travel Service (A)	Travel & Leisure	113,712	1.03
Luxshare Precision Industry (A)	Technology	107,407	0.97
Industrial and Commercial Bank of China (A)	Banks	106,982	0.96
Hangzhou Hikvision Digital Technology (A)	Industrial Goods & Services	97,913	0.88
Totals		2,029,274	18.30

ICB Supersector Breakdown

ICB Code		FTSE China A			FTSE China A All Cap		
		No. of Cons	Net MCap (CNYm)	Wgt %	No. of Cons	Net MCap (CNYm)	Wgt %
0001	Oil & Gas	14	111,052	1.00	29	137,014	1.00
1000	Basic Materials	112	824,636	7.44	275	1,243,103	9.05
2000	Industrials	207	1,955,887	17.64	532	2,738,518	19.94
3000	Consumer Goods	127	2,542,257	22.93	293	2,966,905	21.60
4000	Health Care	76	1,110,427	10.02	157	1,382,211	10.06
5000	Consumer Services	59	555,901	5.01	147	718,329	5.23
6000	Telecommunications	2	48,636	0.44	8	64,842	0.47
7000	Utilities	34	270,049	2.44	63	336,186	2.45
8000	Financials	117	2,692,787	24.29	177	2,816,852	20.51
9000	Technology	73	974,885	8.79	195	1,331,306	9.69
Totals		821	11,086,518	100.00	1876	13,735,265	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

ICB Supersector Breakdown

ICB Code	ICB Supersector	FTSE China A Large Cap			FTSE China A Mid Cap			FTSE China A Small Cap		
		No. of Cons	Net MCap (CNYm)	Wgt %	No. of Cons	Net MCap (CNYm)	Wgt %	No. of Cons	Net MCap (CNYm)	Wgt %
0500	Oil & Gas	7	79,926	0.93	7	31,127	1.25	15	25,962	0.98
1300	Chemicals	11	145,317	1.69	34	168,749	6.76	101	262,474	9.91
1700	Basic Resources	21	300,496	3.50	46	210,075	8.41	62	155,993	5.89
2300	Construction & Materials	16	309,864	3.61	15	68,687	2.75	54	127,102	4.80
2700	Industrial Goods & Services	54	1,057,491	12.31	122	519,845	20.81	271	655,529	24.75
3300	Automobiles & Parts	11	245,253	2.86	24	131,621	5.27	42	72,977	2.76
3500	Food & Beverage	22	1,580,568	18.40	18	133,135	5.33	51	180,610	6.82
3700	Personal & Household Goods	12	268,235	3.12	40	183,444	7.35	73	171,062	6.46
4500	Health Care	24	758,399	8.83	52	352,028	14.10	81	271,784	10.26
5300	Retail	4	95,644	1.11	21	99,073	3.97	47	83,041	3.14
5500	Media	5	67,858	0.79	14	51,993	2.08	27	57,219	2.16
5700	Travel & Leisure	9	219,406	2.55	6	21,927	0.88	14	22,169	0.84
6500	Telecommunications	2	48,636	0.57	-	-	-	6	16,206	0.61
7500	Utilities	15	198,379	2.31	19	71,670	2.87	29	66,137	2.50
8300	Banks	27	1,196,009	13.92	4	7,596	0.30	4	10,413	0.39
8500	Insurance	4	385,269	4.49	-	-	-	-	-	-
8600	Real Estate	13	274,976	3.20	25	95,220	3.81	53	107,535	4.06
8700	Financial Services	30	643,148	7.49	14	90,569	3.63	3	6,116	0.23
9500	Technology	29	714,145	8.31	44	260,741	10.44	122	356,420	13.46
Totals		316	8,589,020	100.00	505	2,497,498	100.00	1055	2,648,747	100.00

Index Characteristics

Attributes	FTSE China A	FTSE China A All Cap
Number of constituents	821	1876
Net MCap (CNYm)	11,086,518	13,735,265
Dividend Yield %	1.74	1.56
Constituent Sizes (Net MCap CNYm)		
Average	13,504	7,322
Largest	628,375	628,375
Smallest	701	278
Median	5,978	2,982
Weight of Largest Constituent (%)	5.67	4.57
Top 10 Holdings (% Index MCap)	18.30	14.77

Index Characteristics

Attributes	FTSE China A Large Cap	FTSE China A Mid Cap	FTSE China A Small Cap
Number of constituents	316	505	1055
Net MCap (CNYm)	8,589,020	2,497,498	2,648,747
Dividend Yield %	1.90	1.19	0.82
Constituent Sizes (Net MCap CNYm)			
Average	27,180	4,946	2,511
Largest	628,375	21,290	13,805
Smallest	2,261	701	278
Median	14,541	4,115	1,806
Weight of Largest Constituent (%)	7.32	0.85	0.52
Top 10 Holdings (% Index MCap)	23.63	6.71	4.32

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