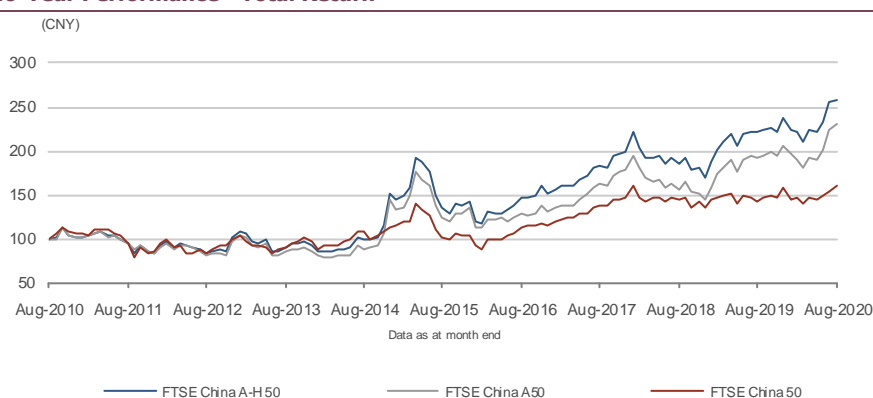


FTSE China A-H 50 Index

Data as at: 31 August 2020

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	16.3	16.1	7.9	16.6	40.6	90.4	12.0	13.7	20.5	20.9	18.2
FTSE China A50	21.1	21.1	12.1	19.7	41.4	84.0	12.2	13.0	21.0	20.4	18.7
FTSE China 50	10.5	9.1	1.2	12.2	16.2	57.8	5.1	9.6	23.8	21.8	15.8

* 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)	2010	2011	2012	2013	2014	2015	2016	2017	2018	2019
FTSE China A-H 50	-16.8	-17.1	20.5	-8.6	62.6	-5.2	5.6	32.2	-14.7	39.9
FTSE China A50	-22.3	-17.3	14.6	-11.7	68.8	-4.8	-4.0	35.7	-19.1	42.5
FTSE China 50	-0.4	-20.7	17.0	-2.9	16.2	-7.0	10.1	27.4	-6.7	16.6

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	0.8	0.6	0.8	0.4	-19.7	-26.5	-26.5	-43.0
FTSE China A50	1.0	0.6	0.7	0.4	-18.1	-29.1	-29.1	-42.0
FTSE China 50	0.5	0.3	0.6	0.2	-23.7	-25.2	-25.2	-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 %
Kweichow Moutai (A)	Beverages	789,733	12.45
Ping An Insurance (H)	Life Insurance/Assurance	672,625	10.61
Wuliangye Yibin (A)	Beverages	422,474	6.66
China Merchants Bank (H)	Banks	394,284	6.22
CITIC Securities (H)	Financial Services	235,956	3.72
Totals		2,515,072	39.67

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	61,651	0.97	2	64,404	0.97
1700	Basic Resources	1	29,199	0.46	1	31,979	0.48
2300	Construction & Materials	2	184,152	2.90	2	191,547	2.89
2700	Industrial Goods & Services	3	206,025	3.25	3	210,008	3.17
3300	Automobiles & Parts	2	96,131	1.52	2	96,131	1.45
3500	Food & Beverage	7	1,642,579	25.91	7	1,642,579	24.81
3700	Personal & Household Goods	2	379,695	5.99	2	379,695	5.73
4500	Health Care	3	341,921	5.39	3	341,921	5.16
5700	Travel & Leisure	2	178,670	2.82	2	178,670	2.70
6500	Telecommunications	1	39,486	0.62	1	39,486	0.60
7500	Utilities	1	76,428	1.21	1	76,428	1.15
8300	Banks	12	1,472,081	23.22	12	1,609,764	24.31
8500	Insurance	3	786,238	12.40	3	846,671	12.79
8600	Real Estate	2	265,207	4.18	2	287,024	4.34
8700	Financial Services	3	311,187	4.91	3	352,377	5.32
9500	Technology	4	270,071	4.26	4	271,988	4.11
Totals		50	6,340,722	100.00	50	6,620,673	100.00

Index Characteristics

Attributes	FTSE China A-H 50	FTSE China A50
Number of constituents	50	50
Net MCap (CNYm)	6,340,722	6,620,673
Dividend Yield %	2.90	2.51
Constituent Sizes (Net MCap CNYm)		
Average	126,814	132,413
Largest	789,733	789,733
Smallest	12,375	12,584
Median	82,541	85,079
Weight of Largest Constituent (%)	12.45	11.93
Top 10 Holdings (% Index MCap)	56.36	55.90

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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