

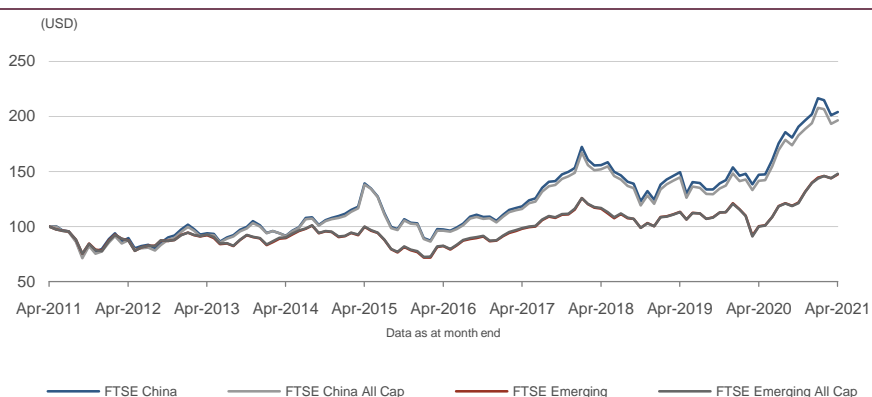
FTSE China Index

Data as at: 30 April 2021

The FTSE China Index is a market-capitalization weighted index representing the performance of large and mid cap Chinese stocks included in the FTSE Global Equity Index Series universe. The FTSE China Index is a subset of FTSE All World Index and FTSE Emerging Index. The FTSE China Index include constituents of A Shares, B Shares, H Shares, Red Chips, P Chips, S Chips and N Shares. S Chips and N shares were included in the FTSE China Index from September 2017. A Shares were included from June 2019.

An All Cap version of the FTSE China Index is also available.

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	-5.8	6.9	1.0	38.7	30.8	109.4	9.4	15.9	22.8	24.0	17.8
FTSE China All Cap	-5.4	7.5	1.3	38.7	29.3	103.8	8.9	15.3	22.6	23.9	17.7
FTSE Emerging	2.1	21.1	5.5	47.0	27.0	79.4	8.3	12.4	15.9	20.3	16.3
FTSE Emerging All Cap	2.9	22.1	6.1	48.0	26.6	78.9	8.2	12.3	15.5	20.1	16.4

* 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)	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020
FTSE China	-17.7	22.3	3.6	8.3	-6.1	2.4	45.4	-18.7	23.4	31.4
FTSE China All Cap	-19.7	22.9	5.4	7.7	-5.3	1.6	43.5	-18.9	22.8	30.9
FTSE Emerging	-19.0	17.9	-3.5	1.6	-15.2	13.5	32.5	-13.0	20.6	15.5
FTSE Emerging All Cap	-19.8	18.6	-2.9	1.6	-14.7	12.9	32.5	-13.6	20.3	15.5

FEATURES

Objective

The index is designed for use in 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 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, both real time and 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.

Return/Risk Ratio and Drawdown - Total Return

Index (USD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE China	1.6	0.4	0.9	0.4	-18.0	-27.9	-32.0	-41.6
FTSE China All Cap	1.6	0.4	0.9	0.3	-17.9	-28.2	-31.9	-41.4
FTSE Emerging	2.8	0.4	0.8	0.2	-10.6	-33.4	-35.1	-35.7
FTSE Emerging All Cap	3.0	0.4	0.8	0.2	-10.1	-33.7	-35.7	-35.7

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

Top 10 Constituents

Constituent	ICB Sector	Net MCap (USDm)	Wgt %
Tencent Holdings (P Chip)	Software and Computer Services	474,319	15.60
Alibaba Group Holding (P Chip)	Retailers	407,512	13.41
Meituan Dianping (P Chip)	Software and Computer Services	146,072	4.81
China Construction Bank (H)	Banks	73,917	2.43
JD.com ADS (N Shares)	Retailers	67,977	2.24
Ping An Insurance (H)	Life Insurance	65,205	2.15
Baidu ADS (N Shares)	Software and Computer Services	58,711	1.93
Industrial and Commercial Bank of China (H)	Banks	51,309	1.69
NIO ADS (N Shares)	Automobiles and Parts	49,721	1.64
WuXi Biologics (P Chip)	Pharmaceuticals and Biotechnology	43,226	1.42
Totals		1,437,970	47.31

ICB Supersector Breakdown

ICB Code	ICB Supersector	No. of Cons	Net MCap (USDm)	Wgt %
1010	Technology	104	799,357	26.30
1510	Telecommunications	26	23,583	0.78
2010	Health Care	106	190,464	6.27
3010	Banks	40	272,811	8.98
3020	Financial Services	64	58,094	1.91
3030	Insurance	13	121,766	4.01
3510	Real Estate	68	132,669	4.36
4010	Automobiles and Parts	42	129,557	4.26
4020	Consumer Products and Services	51	236,658	7.79
4030	Media	11	3,956	0.13
4040	Retailers	24	503,175	16.55
4050	Travel and Leisure	20	53,554	1.76
4510	Food Beverage and Tobacco	52	130,089	4.28
4520	Personal Care Drug and Grocery Stores	16	30,600	1.01
5010	Construction and Materials	34	36,757	1.21
5020	Industrial Goods and Services	152	111,996	3.68
5510	Basic Resources	64	50,963	1.68
5520	Chemicals	48	26,565	0.87
6010	Energy	37	68,178	2.24
6510	Utilities	47	58,861	1.94
Totals		1019	3,039,652	100.00

INFORMATION

Base Date

12 July 2012

Base Value

1000

Investability Screen

Actual free-float applied and liquidity screened

Index Calculation

Real-time and end-of-day

End-of-Day Distribution

Via FTP and email

Currency

USD, GBP, EUR, JPY, HKD

Review Dates

Semi-annually in March and September

Index Characteristics

Attributes	FTSE China
Number of constituents	1019
Dividend Yield %	1.38
Constituent (Wgt %)	
Average	0.10
Largest	15.60
Median	0.01
Top 10 Holdings (Wgt %)	47.32

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