

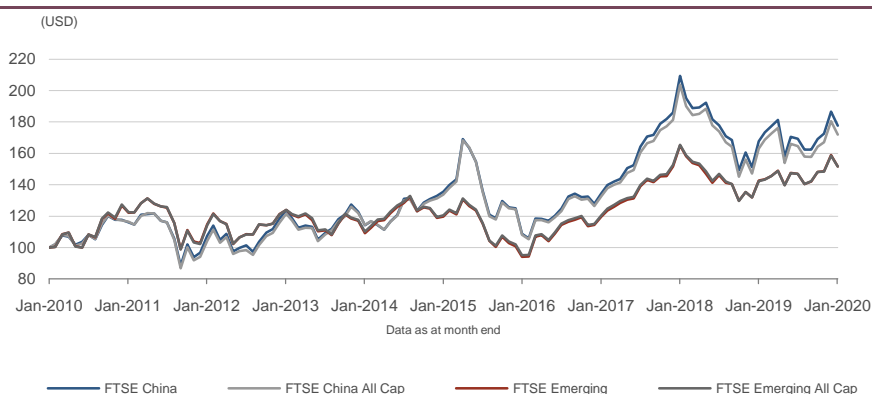
FTSE China Index

Data as at: 31 January 2020

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	5.0	4.9	-4.8	5.9	32.0	31.1	9.7	5.6	16.1	20.7	21.5
FTSE China All Cap	4.8	4.4	-4.8	5.5	29.6	28.6	9.0	5.2	16.1	20.4	21.5
FTSE Emerging	2.4	3.3	-4.6	6.3	26.7	26.7	8.2	4.8	11.0	14.4	15.5
FTSE Emerging All Cap	2.3	3.2	-4.4	6.5	25.7	25.8	7.9	4.7	10.8	14.0	15.3

* 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 % (USD)	2010	2011	2012	2013	2014	2015	2016	2017	2018	2019
FTSE China	7.9	-17.7	22.3	3.6	8.3	-6.1	2.4	45.4	-18.7	23.4
FTSE China All Cap	7.5	-19.7	22.9	5.4	7.7	-5.3	1.6	43.5	-18.9	22.8
FTSE Emerging	19.8	-19.0	17.9	-3.5	1.6	-15.2	13.5	32.5	-13.0	20.6
FTSE Emerging All Cap	20.4	-19.8	18.6	-2.9	1.6	-14.7	12.9	32.5	-13.6	20.3

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	0.4	0.5	0.3	0.3	-15.5	-32.0	-41.6	-41.6
FTSE China All Cap	0.3	0.5	0.2	0.3	-15.5	-31.9	-41.4	-41.4
FTSE Emerging	0.6	0.6	0.3	0.3	-9.1	-24.2	-34.9	-35.7
FTSE Emerging All Cap	0.6	0.6	0.3	0.3	-9.1	-24.4	-34.1	-34.9

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 %
Alibaba Group Holding ADS (N Shares)	General Retailers	359,467	18.35
Tencent Holdings (P Chip)	Software & Computer Services	273,897	13.99
China Construction Bank (H)	Banks	71,531	3.65
Ping An Insurance (H)	Life Insurance/Assurance	62,504	3.19
Industrial and Commercial Bank of China (H)	Banks	52,525	2.68
Meituan Dianping (P Chip)	General Retailers	43,762	2.23
China Mobile (Red Chip)	Mobile Telecommunications	43,711	2.23
Baidu ADS (N Shares)	Software & Computer Services	34,191	1.75
JD.com ADS (N Shares)	General Retailers	30,014	1.53
Bank of China (H)	Banks	29,697	1.52
Totals		1,001,299	51.13

ICB Supersector Breakdown

ICB Code	ICB Supersector	No. of Cons	Net MCap (USDm)	Wgt %
0500	Oil & Gas	25	73,914	3.77
1300	Chemicals	44	9,254	0.47
1700	Basic Resources	76	35,230	1.80
2300	Construction & Materials	40	32,723	1.67
2700	Industrial Goods & Services	187	89,809	4.59
3300	Automobiles & Parts	42	36,094	1.84
3500	Food & Beverage	44	37,957	1.94
3700	Personal & Household Goods	52	43,635	2.23
4500	Health Care	87	79,557	4.06
5300	Retail	34	489,406	24.99
5500	Media	16	11,067	0.57
5700	Travel & Leisure	24	27,871	1.42
6500	Telecommunications	5	55,165	2.82
7500	Utilities	39	36,394	1.86
8300	Banks	38	233,285	11.91
8500	Insurance	13	116,285	5.94
8600	Real Estate	69	105,304	5.38
8700	Financial Services	58	38,186	1.95
9500	Technology	82	407,322	20.80
Totals		975	1,958,458	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	975
Dividend Yield %	2.04
Constituent (Wgt %)	
Average	0.10
Largest	18.35
Median	0.01
Top 10 Holdings (Wgt %)	51.12

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