

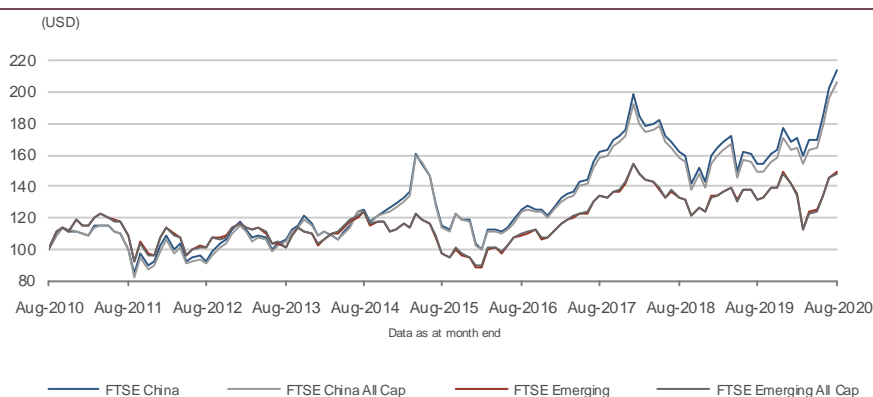
FTSE China Index

Data as at: 31 August 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	26.0	25.6	20.8	38.9	32.1	86.3	9.7	13.3	23.2	24.5	19.5
FTSE China All Cap	25.9	25.2	20.7	38.1	30.9	81.7	9.4	12.7	23.1	24.3	19.3
FTSE Emerging	19.7	10.5	0.1	13.4	11.2	52.5	3.6	8.8	22.6	20.3	17.4
FTSE Emerging All Cap	19.7	10.4	0.2	13.1	10.5	52.0	3.4	8.7	22.4	20.2	17.3

* 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	1.6	0.4	0.7	0.4	-22.5	-32.0	-32.0	-41.6
FTSE China All Cap	1.6	0.4	0.7	0.4	-22.5	-31.9	-31.9	-41.4
FTSE Emerging	0.6	0.2	0.5	0.2	-33.4	-35.1	-35.1	-35.7
FTSE Emerging All Cap	0.6	0.2	0.5	0.2	-33.7	-35.7	-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 %
Alibaba Group Holding ADS (N Shares)	General Retailers	504,707	18.81
Tencent Holdings (P Chip)	Software & Computer Services	391,630	14.59
Meituan Dianping (P Chip)	General Retailers	118,142	4.40
JD.com ADS (N Shares)	General Retailers	68,062	2.54
China Construction Bank (H)	Banks	66,127	2.46
Ping An Insurance (H)	Life Insurance/Assurance	58,281	2.17
Industrial and Commercial Bank of China (H)	Banks	44,103	1.64
China Mobile (Red Chip)	Mobile Telecommunications	36,938	1.38
NetEase ADS (N Shares)	Leisure Goods	36,360	1.35
Xiaomi (P Chip)	Technology Hardware & Equipment	35,976	1.34
Totals		1,360,327	50.69

ICB Supersector Breakdown

ICB Code	ICB Supersector	No. of Cons	Net MCap (USDm)	Wgt %
0500	Oil & Gas	22	54,682	2.04
1300	Chemicals	45	15,969	0.60
1700	Basic Resources	75	41,915	1.56
2300	Construction & Materials	39	40,527	1.51
2700	Industrial Goods & Services	184	120,895	4.50
3300	Automobiles & Parts	39	60,237	2.24
3500	Food & Beverage	46	89,790	3.35
3700	Personal & Household Goods	49	58,215	2.17
4500	Health Care	88	124,341	4.63
5300	Retail	37	801,529	29.86
5500	Media	15	18,581	0.69
5700	Travel & Leisure	25	36,748	1.37
6500	Telecommunications	5	47,452	1.77
7500	Utilities	42	45,019	1.68
8300	Banks	41	225,592	8.41
8500	Insurance	13	114,248	4.26
8600	Real Estate	72	129,153	4.81
8700	Financial Services	59	56,170	2.09
9500	Technology	85	602,782	22.46
Totals		981	2,683,844	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	981
Dividend Yield %	1.69
Constituent (Wgt %)	
Average	0.10
Largest	18.81
Median	0.01
Top 10 Holdings (Wgt %)	50.68

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