

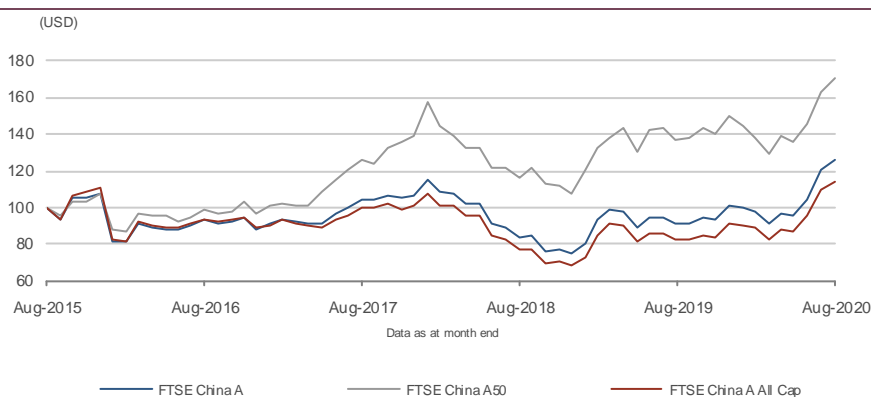
# FTSE China A Index (USD)

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.

FTSE China A Indexes are incorporated into the FTSE Global China A Inclusion Indexes to facilitate the anticipated eventual inclusion of China A Shares going into standard FTSE global equity indexes.

## 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 A	31.8	28.4	24.8	38.2	20.5	25.7	6.4	4.7	23.2	21.4	22.9
FTSE China A50	26.3	23.7	14.0	24.8	36.1	71.2	10.8	11.4	23.3	22.3	21.1
FTSE China A All Cap	31.2	28.1	26.3	39.4	14.3	14.5	4.6	2.7	23.5	21.7	23.7

\* 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 A	-8.1	-20.7	8.1	-1.0	46.7	6.6	-17.8	20.9	-29.9	34.2
FTSE China A50	-19.5	-13.4	15.9	-9.1	64.7	-9.2	-10.3	45.0	-23.3	40.2
FTSE China A All Cap	-3.2	-22.7	6.4	3.7	42.4	16.0	-19.6	13.2	-31.8	32.1

## 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 index is 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 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 (USD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE China A	1.6	0.2	0.2	0.2	-17.4	-37.5	-37.5	-54.8
FTSE China A50	1.1	0.4	0.5	0.4	-20.6	-34.3	-34.3	-44.8
FTSE China A All Cap	1.6	0.1	0.1	0.2	-17.1	-39.1	-42.3	-60.4

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 (USDm)	Wgt %
Kweichow Moutai (A)	Food & Beverage	91,669	5.67
Wuliangye Yibin (A)	Food & Beverage	38,053	2.35
Ping An Insurance (Group) Company Of China (A)	Insurance	33,903	2.10
China Merchants Bank (A)	Banks	31,759	1.96
Jiangsu Hengrui Medicine (A)	Health Care	20,565	1.27
Agricultural Bank of China (A)	Banks	17,940	1.11
China International Travel Service (A)	Travel & Leisure	16,589	1.03
Luxshare Precision Industry (A)	Technology	15,669	0.97
Industrial and Commercial Bank of China (A)	Banks	15,607	0.96
Hangzhou Hikvision Digital Technology (A)	Industrial Goods & Services	14,284	0.88
<b>Totals</b>		<b>296,037</b>	<b>18.30</b>

## ICB Supersector Breakdown

ICB Code	ICB Supersector	FTSE China A			FTSE China A50			FTSE China A All Cap		
		No. of Cons	Net MCap (USDm)	Wgt %	No. of Cons	Net MCap (USDm)	Wgt %	No. of Cons	Net MCap (USDm)	Wgt %
0500	Oil & Gas	14	16,201	1.00	2	9,394	0.97	29	19,988	1.00
1300	Chemicals	45	45,817	2.83	-	-	-	146	84,107	4.20
1700	Basic Resources	67	74,484	4.61	1	4,665	0.48	129	97,240	4.85
2300	Construction & Materials	31	55,224	3.41	2	27,940	2.89	85	73,766	3.68
2700	Industrial Goods & Services	176	230,107	14.23	3	30,633	3.17	447	325,737	16.26
3300	Automobiles & Parts	35	54,980	3.40	2	14,022	1.45	77	65,626	3.28
3500	Food & Beverage	40	250,000	15.46	7	239,593	24.81	91	276,348	13.79
3700	Personal & Household Goods	52	65,892	4.07	2	55,384	5.73	125	90,847	4.53
4500	Health Care	76	161,993	10.02	3	49,874	5.16	157	201,641	10.06
5300	Retail	25	28,406	1.76	-	-	-	72	40,520	2.02
5500	Media	19	17,484	1.08	-	-	-	46	25,832	1.29
5700	Travel & Leisure	15	35,206	2.18	2	26,062	2.70	29	38,440	1.92
6500	Telecommunications	2	7,095	0.44	1	5,760	0.60	8	9,459	0.47
7500	Utilities	34	39,396	2.44	1	11,148	1.15	63	49,044	2.45
8300	Banks	31	175,586	10.86	12	234,807	24.31	35	177,105	8.84
8500	Insurance	4	56,204	3.48	3	123,499	12.79	4	56,204	2.80
8600	Real Estate	38	54,005	3.34	2	41,866	4.34	91	69,693	3.48
8700	Financial Services	44	107,037	6.62	3	51,399	5.32	47	107,929	5.39
9500	Technology	73	142,219	8.79	4	39,673	4.11	195	194,215	9.69
<b>Totals</b>		<b>821</b>	<b>1,617,336</b>	<b>100.00</b>	<b>50</b>	<b>965,718</b>	<b>100.00</b>	<b>1876</b>	<b>2,003,744</b>	<b>100.00</b>

## 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

## Index Characteristics - China A indices

Attributes	FTSE China A	FTSE China A50	FTSE China A All Cap
Number of constituents	821	50	1876
Net MCap (USDm)	1,617,336	965,718	2,003,744
Dividend Yield %	1.74	2.51	1.56
Constituent Sizes (Net MCap USDm)			
Average	1,970	19,314	1,068
Largest	91,669	115,194	91,669
Smallest	102	1,836	41
Median	872	12,410	435
Weight of Largest Constituent (%)	5.67	11.93	4.57
Top 10 Holdings (% Index MCap)	18.30	55.90	14.77

© 2020 London Stock Exchange Group plc and its applicable group undertakings (the "LSE Group"). The LSE Group includes (1) FTSE International Limited ("FTSE"), (2) Frank Russell Company ("Russell"), (3) FTSE Global Debt Capital Markets Inc. and FTSE Global Debt Capital Markets Limited (together, "FTSE Canada"), (4) MTSNext Limited ("MTSNext"), (5) Mergent, Inc. ("Mergent"), (6) FTSE Fixed Income LLC ("FTSE FI"), (7) The Yield Book Inc ("YB") and (8) Beyond Ratings S.A.S. ("BR"). All rights reserved.

FTSE Russell® is a trading name of FTSE, Russell, FTSE Canada, MTSNext, Mergent, FTSE FI, YB and BR. "FTSE®", "Russell®", "FTSE Russell®", "MTS®", "FTSE4Good®", "ICB®", "Mergent®", "The Yield Book®", "Beyond Ratings®" and all other trademarks and service marks used herein (whether registered or unregistered) are trademarks and/or service marks owned or licensed by the applicable member of the LSE Group or their respective licensors and are owned, or used under licence, by FTSE, Russell, MTSNext, FTSE Canada, Mergent, FTSE FI, YB or BR. FTSE International Limited is authorised and regulated by the Financial Conduct Authority as a benchmark administrator.

All information is provided for information purposes only. All information and data contained in this publication is obtained by the LSE Group, from sources believed by it to be accurate and reliable. Because of the possibility of human and mechanical error as well as other factors, however, such information and data is provided "as is" without warranty of any kind. No member of the LSE Group nor their respective directors, officers, employees, partners or licensors make any claim, prediction, warranty or representation whatsoever, expressly or impliedly, either as to the accuracy, timeliness, completeness, merchantability of any information or of results to be obtained from the use of FTSE Russell products, including but not limited to indexes, data and analytics, or the fitness or suitability of the FTSE Russell products for any particular purpose to which they might be put. Any representation of historical data accessible through FTSE Russell products is provided for information purposes only and is not a reliable indicator of future performance.

No responsibility or liability can be accepted by any member of the LSE Group nor their respective directors, officers, employees, partners or licensors for (a) any loss or damage in whole or in part caused by, resulting from, or relating to any error (negligent or otherwise) or other circumstance involved in procuring, collecting, compiling, interpreting, analysing, editing, transcribing, transmitting, communicating or delivering any such information or data or from use of this document or links to this document or (b) any direct, indirect, special, consequential or incidental damages whatsoever, even if any member of the LSE Group is advised in advance of the possibility of such damages, resulting from the use of, or inability to use, such information.

No member of the LSE Group nor their respective directors, officers, employees, partners or licensors provide investment advice and nothing contained herein or accessible through FTSE Russell products, including statistical data and industry reports, should be taken as constituting financial or investment advice or a financial promotion.

Past performance is no guarantee of future results. Charts and graphs are provided for illustrative purposes only. Index returns shown may not represent the results of the actual trading of investable assets. Certain returns shown may reflect back-tested performance. All performance presented prior to the index inception date is back-tested performance. Back-tested performance is not actual performance, but is hypothetical. The back-test calculations are based on the same methodology that was in effect when the index was officially launched. However, back-tested data may reflect the application of the index methodology with the benefit of hindsight, and the historic calculations of an index may change from month to month based on revisions to the underlying economic data used in the calculation of the index.

No part of this information may be reproduced, stored in a retrieval system or transmitted in any form or by any means, electronic, mechanical, photocopying, recording or otherwise, without prior written permission of the applicable member of the LSE Group. Use and distribution of the LSE Group data requires a licence from FTSE, Russell, FTSE Canada, MTSNext, Mergent, FTSE FI, YB, BR and/or their respective licensors.

Data definitions available from  
info@ftserussell.com

To learn more, visit [www.ftserussell.com](http://www.ftserussell.com);  
email [info@ftserussell.com](mailto:info@ftserussell.com); or  
call your regional Client Services Team office:

**EMEA**

+44 (0) 20 7866 1810

**North America**

+1 877 503 6437

**Asia-Pacific**

Hong Kong +852 2164 3333

Tokyo +81 3 4563 6346

Sydney +61 (0) 2 8823 3521