

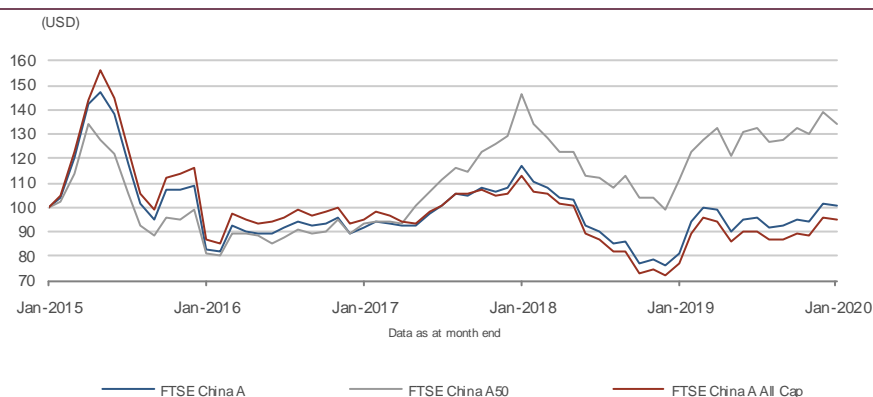
FTSE China A Index (USD)

Data as at: 31 January 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	5.7	5.2	-1.1	24.0	9.7	0.9	3.1	0.2	21.0	18.3	25.7
FTSE China A50	0.8	1.0	-3.6	20.1	43.3	34.0	12.7	6.0	21.7	19.6	23.5
FTSE China A All Cap	6.6	5.7	-0.4	24.2	-0.2	-4.7	-0.1	-1.0	21.4	18.5	26.8

* 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 % (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	1.1	0.2	0.0	0.1	-16.6	-37.5	-54.8	-54.8
FTSE China A50	1.0	0.6	0.3	0.2	-14.0	-34.3	-44.8	-44.8
FTSE China A All Cap	1.1	0.0	0.0	0.1	-18.0	-39.1	-60.4	-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	53,435	4.20
Ping An Insurance (Group) Company Of China (A)	Insurance	36,542	2.87
China Merchants Bank (A)	Banks	30,681	2.41
Wuliangye Yibin (A)	Food & Beverage	19,786	1.56
Agricultural Bank of China (A)	Banks	19,459	1.53
Industrial and Commercial Bank of China (A)	Banks	17,803	1.40
Jiangsu Hengrui Medicine (A)	Health Care	15,725	1.24
Industrial Bank (A)	Banks	15,604	1.23
Gree Electric Appliances Inc of Zhuhai (A)	Personal & Household Goods	15,541	1.22
Hangzhou Hikvision Digital Technology (A)	Industrial Goods & Services	13,598	1.07
Totals		238,173	18.73

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	15	18,061	1.42	2	10,106	1.22	29	20,834	1.34
1300	Chemicals	47	35,820	2.82	-	-	-	144	61,672	3.96
1700	Basic Resources	67	65,494	5.15	1	4,934	0.60	129	84,258	5.41
2300	Construction & Materials	32	49,979	3.93	2	25,222	3.05	87	63,747	4.09
2700	Industrial Goods & Services	185	192,647	15.15	6	35,417	4.28	459	262,916	16.88
3300	Automobiles & Parts	36	44,192	3.48	2	12,976	1.57	78	54,427	3.49
3500	Food & Beverage	40	141,442	11.12	7	141,083	17.06	91	156,907	10.07
3700	Personal & Household Goods	57	56,928	4.48	2	55,781	6.75	125	75,165	4.83
4500	Health Care	73	99,297	7.81	2	32,754	3.96	152	126,749	8.14
5300	Retail	24	20,388	1.60	-	-	-	72	29,419	1.89
5500	Media	20	18,478	1.45	-	-	-	46	25,072	1.61
5700	Travel & Leisure	13	20,706	1.63	1	9,241	1.12	29	23,350	1.50
6500	Telecommunications	3	7,246	0.57	1	6,206	0.75	8	9,147	0.59
7500	Utilities	32	35,452	2.79	1	9,800	1.18	61	42,296	2.72
8300	Banks	29	179,197	14.09	12	249,172	30.13	31	179,948	11.55
8500	Insurance	4	56,505	4.44	4	135,300	16.36	4	56,505	3.63
8600	Real Estate	39	52,441	4.12	3	47,576	5.75	89	62,897	4.04
8700	Financial Services	43	78,954	6.21	2	35,189	4.26	45	79,247	5.09
9500	Technology	69	98,208	7.72	2	16,231	1.96	185	143,223	9.19
Totals		828	1,271,437	100.00	50	826,986	100.00	1864	1,557,779	100.00

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	828	50	1864
Net MCap (USDm)	1,271,437	826,986	1,557,779
Dividend Yield %	2.05	-	1.90
Constituent Sizes (Net MCap USDm)			
Average	1,536	16,540	836
Largest	53,435	110,927	53,435
Smallest	90	1,408	41
Median	709	9,520	347
Weight of Largest Constituent (%)	4.20	13.41	3.43
Top 10 Holdings (% Index MCap)	18.73	54.77	15.29

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