

FTSE China Share Class Indexes

Data as at: 30 April 2021

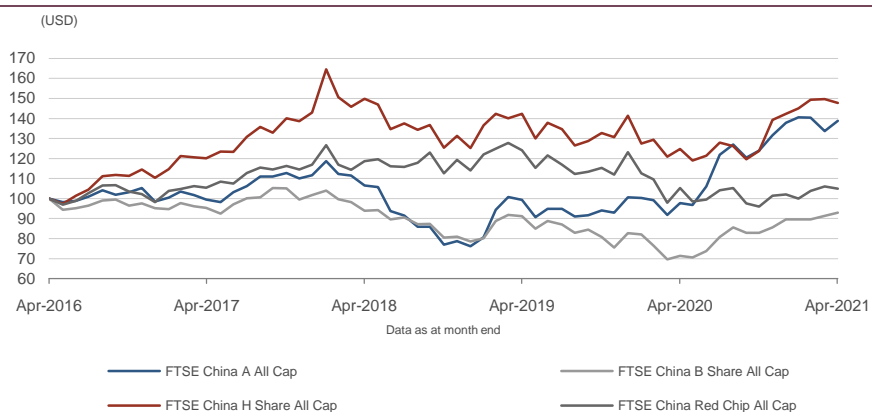
The FTSE China Share Class Indexes are designed to represent the performance of each of the Chinese share classes which together form the global Chinese equity investment opportunity set.

The indexes included consist of A Shares, H Shares, Red Chips, P Chips, B Shares, S Chips and N Shares.

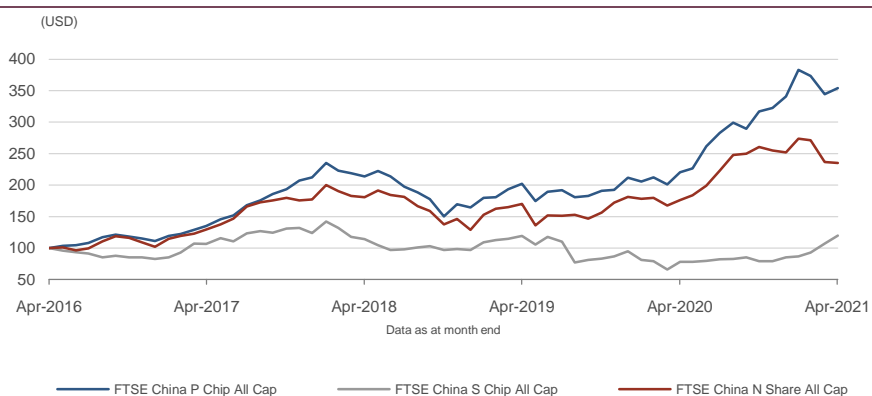
A definition of Chinese share classes, their investment restrictions and ground rules for these share class indexes are available at

https://research.ftserussell.com/products/downloads/Guide_to_Chinese_Share_Classes.pdf.

5-Year Performance - Total Return



5-Year Performance - Total Return



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 indexes are investable.

Liquidity

Stocks are screened to ensure that the indexes are tradable.

Transparency

Index methodologies are freely available on the FTSE Russell website.

Availability

The indexes are calculated based on price and total return methodologies, available 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.

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 All Cap	-1.2	11.9	0.7	42.0	30.2	38.8	9.2	6.8	20.8	22.8	18.1
FTSE China B Share All Cap	3.9	12.1	3.9	30.4	-1.0	-7.0	-0.3	-1.4	14.9	16.9	14.5
FTSE China H Share All Cap	1.9	19.3	3.8	18.5	-1.4	47.7	-0.5	8.1	20.9	22.4	17.3
FTSE China Red Chip All Cap	5.0	9.3	2.9	-0.3	-11.5	5.0	-4.0	1.0	20.3	22.9	15.5
FTSE China P Chip All Cap	-7.5	11.8	3.8	60.7	65.6	254.2	18.3	28.8	32.8	29.9	21.8
FTSE China S Chip All Cap	38.6	51.8	40.5	53.4	4.9	19.8	1.6	3.7	22.8	28.6	30.2
FTSE China N Share All Cap	-13.9	-9.7	-6.6	33.6	30.2	135.4	9.2	18.7	34.7	32.6	25.4

* 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 A All Cap	-22.7	6.4	3.7	42.4	16.0	-19.6	13.2	-31.8	32.1	37.0
FTSE China B Share All Cap	-29.1	19.8	10.4	7.9	26.5	-19.6	6.9	-22.8	5.4	8.3
FTSE China H Share All Cap	-21.4	20.9	0.5	15.1	-14.6	3.0	29.6	-12.5	12.9	0.7
FTSE China Red Chip All Cap	-9.0	25.4	0.1	-0.1	-0.8	-7.3	19.0	-2.5	8.0	-17.2
FTSE China P Chip All Cap	-27.9	27.6	29.0	-0.1	11.5	8.4	90.8	-22.4	28.5	61.3
FTSE China S Chip All Cap	-50.8	23.3	-3.0	-21.3	-9.0	-15.8	49.7	-21.6	-2.3	-10.1
FTSE China N Share All Cap	-14.4	-6.7	80.7	7.1	0.9	-2.3	73.1	-27.1	40.8	38.9

Return/Risk Ratio and Drawdown - Total Return

Index (USD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE China A All Cap	1.9	0.4	0.4	0.2	-12.9	-33.1	-39.1	-60.4
FTSE China B Share All Cap	2.0	0.0	-0.1	0.0	-5.5	-28.7	-35.7	-54.5
FTSE China H Share All Cap	0.8	0.0	0.5	0.1	-15.0	-28.2	-34.5	-47.4
FTSE China Red Chip All Cap	0.0	-0.2	0.1	0.1	-13.7	-35.2	-35.2	-39.1
FTSE China P Chip All Cap	1.8	0.6	1.3	0.6	-22.2	-38.7	-40.4	-42.8
FTSE China S Chip All Cap	2.2	0.1	0.1	-0.2	-9.6	-50.8	-57.5	-73.2
FTSE China N Share All Cap	0.9	0.3	0.7	0.3	-26.6	-40.0	-40.0	-47.1

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

Drawdown - based on daily data

ICB Industry Breakdown

ICB Code	ICB Industry	FTSE China A All Cap			FTSE China B Share All Cap			FTSE China H Share All Cap		
		No. of Cons	Net MCap (USDm)	Wgt %	No. of Cons	Net MCap (USDm)	Wgt %	No. of Cons	Net MCap (USDm)	Wgt %
10	Technology	266	245,470	10.51	3	1,746	13.80	3	3,224	0.56
15	Telecommunications	73	60,836	2.60	1	128	1.01	4	9,871	1.71
20	Health Care	191	260,258	11.14	1	160	1.26	17	32,785	5.68
30	Financials	89	374,547	16.04	-	-	-	35	352,169	61.03
35	Real Estate	91	68,097	2.92	3	1,372	10.85	7	11,851	2.05
40	Consumer Discretionary	325	280,318	12.00	9	2,766	21.87	14	43,025	7.46
45	Consumer Staples	117	350,654	15.01	2	2,029	16.04	2	8,170	1.42
50	Industrials	430	343,712	14.72	8	2,667	21.08	31	46,549	8.07
55	Basic Materials	271	239,744	10.26	3	861	6.81	13	24,355	4.22
60	Energy	56	52,479	2.25	1	677	5.35	9	38,757	6.72
65	Utilities	71	59,567	2.55	1	244	1.93	8	6,280	1.09
Totals		1980	2,335,682	100.00	32	12,651	100.00	143	577,037	100.00

INFORMATION

Investability Screen

Free-float adjusted and liquidity screened

Index Calculation

End-of-Day indices available

End-of-Day Distribution

Via FTP and email

Currency

USD, GBP, EUR, JPY, HKD, SGD (depending on index)

ICB Industry Breakdown

ICB Code	ICB Industry	FTSE China Red Chip All Cap			FTSE China P Chip All Cap		
		No. of Cons	Net MCap (USDm)	Wgt %	No. of Cons	Net MCap (USDm)	Wgt %
10	Technology	2	3,985	3.34	15	666,103	43.60
15	Telecommunications	-	-	-	2	4,486	0.29
20	Health Care	4	3,590	3.01	28	115,388	7.55
30	Financials	2	3,697	3.10	2	2,799	0.18
35	Real Estate	16	33,598	28.18	43	87,448	5.72
40	Consumer Discretionary	1	2,593	2.17	42	529,942	34.69
45	Consumer Staples	6	29,308	24.58	10	44,303	2.90
50	Industrials	10	17,103	14.34	10	12,704	0.83
55	Basic Materials	2	780	0.65	10	17,230	1.13
60	Energy	5	5,266	4.42	5	21,206	1.39
65	Utilities	9	19,317	16.20	6	26,251	1.72
Totals		57	119,238	100.00	173	1,527,860	100.00

ICB Industry Breakdown

ICB Code	ICB Industry	FTSE China S Chip All Cap			FTSE China N Share All Cap		
		No. of Cons	Net MCap (USDm)	Wgt %	No. of Cons	Net MCap (USDm)	Wgt %
10	Technology	-	-	-	15	100,897	21.35
20	Health Care	-	-	-	2	12,268	2.60
30	Financials	-	-	-	5	7,635	1.62
35	Real Estate	1	653	22.76	1	5,857	1.24
40	Consumer Discretionary	-	-	-	17	323,916	68.54
50	Industrials	1	2,214	77.24	4	15,887	3.36
55	Basic Materials	-	-	-	1	3,045	0.64
60	Energy	-	-	-	2	3,090	0.65
Totals		2	2,867	100.00	47	472,595	100.00

Index Characteristics

Attributes	FTSE China A All Cap	FTSE China B Share All Cap	FTSE China H Share All Cap
Number of constituents	1980	32	143
Net MCap (USDm)	2,335,682	12,651	577,037
Dividend Yield %	1.44	3.68	4.14
Constituent Sizes (Net MCap USDm)			
Average	1,180	395	4,035
Largest	109,071	1,611	73,917
Smallest	57	115	119
Median	455	249	1,352
Weight of Largest Constituent (%)	4.67	12.73	12.81
Top 10 Holdings (% Index MCap)	15.42	62.17	54.88

Index Characteristics

Attributes	FTSE China Red Chip All Cap	FTSE China P Chip All Cap
Number of constituents	57	173
Net MCap (USDm)	119,238	1,527,860
Dividend Yield %	3.35	0.54
Constituent Sizes (Net MCap USDm)		
Average	2,092	8,832
Largest	14,338	474,319
Smallest	180	161
Median	1,000	1,161
Weight of Largest Constituent (%)	12.02	31.04
Top 10 Holdings (% Index MCap)	61.32	76.57

Index Characteristics

Attributes	FTSE China S Chip All Cap	FTSE China N Share All Cap
Number of constituents	2	47
Net MCap (USDm)	2,867	472,595
Dividend Yield %	3.59	0.09
Constituent Sizes (Net MCap USDm)		
Average	1,434	10,055
Largest	2,214	67,977
Smallest	653	214
Median	1,434	2,740
Weight of Largest Constituent (%)	77.24	14.38
Top 10 Holdings (% Index MCap)	100	74.49

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Data definitions available from
info@ftserussell.com

To learn more, visit www.ftserussell.com;
email 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