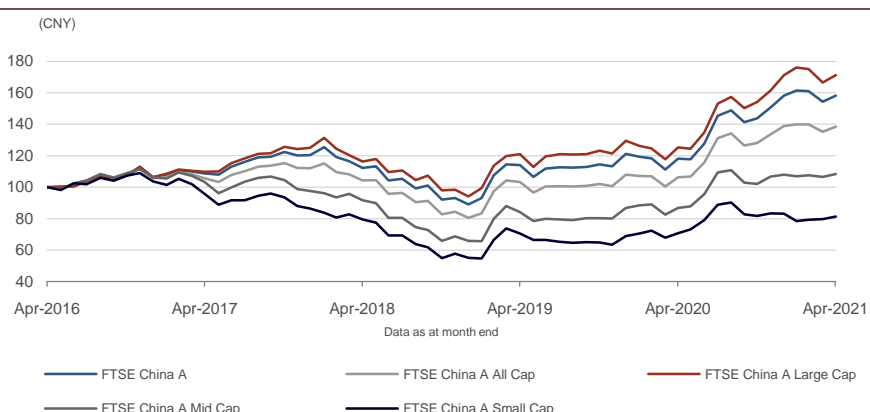


# FTSE China A Indexes

Data as at: 30 April 2021

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.

## 5-Year Performance - Total Return



## Performance and Volatility - Total Return

Index (CNY)	Return %						Return pa %*		Volatility %**		
	3M	6M	YTD	12M	3YR	5YR	3YR	5YR	1YR	3YR	5YR
FTSE China A	-1.9	10.0	0.1	34.0	40.9	58.3	12.1	9.6	19.6	20.7	15.6
FTSE China A All Cap	-1.1	8.1	-0.3	30.3	32.8	38.5	9.9	6.7	19.3	20.7	15.7
FTSE China A Large Cap	-2.7	11.1	0.0	36.6	47.1	71.2	13.7	11.3	20.2	20.8	15.6
FTSE China A Mid Cap	1.3	6.1	0.3	24.7	18.2	8.3	5.7	1.6	19.4	23.1	18.1
FTSE China A Small Cap	3.4	-0.5	-2.2	14.7	2.1	-18.7	0.7	-4.1	20.6	23.9	18.8

\* 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 % (CNY)	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020
FTSE China A	-24.2	7.0	-3.8	50.3	11.6	-12.1	13.3	-26.1	36.1	30.5
FTSE China A All Cap	-26.2	5.3	0.8	45.9	21.5	-13.9	6.0	-28.1	34.1	28.6
FTSE China A Large Cap	-21.5	9.1	-9.6	52.8	5.9	-11.2	17.6	-24.7	37.7	32.1
FTSE China A Mid Cap	-30.5	2.7	10.3	40.8	31.9	-15.1	-8.1	-32.5	32.0	24.4
FTSE China A Small Cap	-33.5	-0.9	18.8	30.4	61.1	-19.4	-16.6	-36.2	24.9	20.5

## 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 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 (CNY)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE China A	1.7	0.6	0.6	0.2	-13.4	-25.2	-31.9	-49.8
FTSE China A All Cap	1.5	0.5	0.4	0.2	-12.0	-27.1	-33.3	-55.7
FTSE China A Large Cap	1.7	0.7	0.7	0.3	-15.6	-23.9	-31.3	-46.9
FTSE China A Mid Cap	1.2	0.3	0.1	0.1	-10.1	-35.7	-46.2	-68.0
FTSE China A Small Cap	0.7	0.0	-0.2	0.0	-18.4	-37.0	-53.6	-72.3

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 (CNYm)	Wgt %
Kweichow Moutai (A)	Food Beverage and Tobacco	705,856	5.66
Wuliangye Yibin (A)	Food Beverage and Tobacco	309,752	2.49
China Merchants Bank (A)	Banks	304,401	2.44
Ping An Insurance (Group) Company Of China (A)	Insurance	219,903	1.76
China International Travel Service (A)	Travel and Leisure	170,563	1.37
Ping An Bank (A)	Banks	126,550	1.02
Industrial Bank (A)	Banks	126,457	1.01
Jiangsu Hengrui Medicine (A)	Health Care	124,963	1.00
Agricultural Bank of China (A)	Banks	122,590	0.98
Shenzhen Mindray Bio-Medical Electronics (A)	Health Care	119,300	0.96
<b>Totals</b>		<b>2,330,334</b>	<b>18.70</b>

## ICB Supersector Breakdown

ICB Code		FTSE China A			FTSE China A All Cap		
		No. of Cons	Net MCap (CNYm)	Wgt %	No. of Cons	Net MCap (CNYm)	Wgt %
10	Technology	101	1,163,057	9.33	266	1,588,559	10.51
15	Telecommunications	24	295,372	2.37	73	393,698	2.60
20	Health Care	94	1,389,597	11.15	191	1,684,258	11.14
30	Financials	83	2,408,130	19.33	89	2,423,879	16.04
35	Real Estate	36	334,618	2.69	91	440,691	2.92
40	Consumer Discretionary	122	1,451,586	11.65	325	1,814,079	12.00
45	Consumer Staples	57	2,111,642	16.95	117	2,269,258	15.01
50	Industrials	158	1,632,922	13.10	430	2,224,334	14.72
55	Basic Materials	110	1,097,402	8.81	271	1,551,502	10.26
60	Energy	25	266,506	2.14	56	339,619	2.25
65	Utilities	39	309,702	2.49	71	385,488	2.55
<b>Totals</b>		<b>849</b>	<b>12,460,534</b>	<b>100.00</b>	<b>1980</b>	<b>15,115,364</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

## ICB Supersector Breakdown

ICB Code	ICB Supersector	FTSE China A Large Cap			FTSE China A Mid Cap			FTSE China A Small Cap		
		No. of Cons	Net MCap (CNYm)	Wgt %	No. of Cons	Net MCap (CNYm)	Wgt %	No. of Cons	Net MCap (CNYm)	Wgt %
1010	Technology	45	890,055	9.16	56	273,002	9.96	165	425,502	16.03
1510	Telecommunications	7	209,683	2.16	17	85,689	3.12	49	98,325	3.70
2010	Health Care	40	1,100,976	11.33	54	288,621	10.53	97	294,660	11.10
3010	Banks	21	1,353,273	13.92	10	37,757	1.38	4	9,708	0.37
3020	Financial Services	29	544,845	5.61	19	112,725	4.11	2	6,041	0.23
3030	Insurance	4	359,529	3.70	-	-	-	-	-	-
3510	Real Estate	8	219,444	2.26	28	115,174	4.20	55	106,073	4.00
4010	Automobiles and Parts	15	403,217	4.15	22	117,890	4.30	45	84,320	3.18
4020	Consumer Products and Services	10	245,881	2.53	34	168,416	6.14	75	146,408	5.51
4030	Media	2	18,470	0.19	11	53,792	1.96	28	42,674	1.61
4040	Retailers	4	82,007	0.84	13	70,572	2.57	40	66,184	2.49
4050	Travel and Leisure	7	268,571	2.76	4	22,769	0.83	15	22,906	0.86
4510	Food Beverage and Tobacco	26	1,866,381	19.20	18	117,215	4.27	51	141,431	5.33
4520	Personal Care Drug and Grocery Stores	7	98,301	1.01	6	29,745	1.08	9	16,185	0.61
5010	Construction and Materials	9	242,267	2.49	17	112,164	4.09	57	111,804	4.21
5020	Industrial Goods and Services	39	844,583	8.69	93	433,907	15.82	215	479,607	18.07
5510	Basic Resources	15	360,920	3.71	49	279,494	10.19	68	198,308	7.47
5520	Chemicals	12	248,124	2.55	34	208,864	7.62	93	255,792	9.63
6010	Energy	10	188,637	1.94	15	77,869	2.84	31	73,113	2.75
6510	Utilities	8	173,207	1.78	31	136,495	4.98	32	75,786	2.85
<b>Totals</b>		<b>318</b>	<b>9,718,372</b>	<b>100.00</b>	<b>531</b>	<b>2,742,162</b>	<b>100.00</b>	<b>1131</b>	<b>2,654,830</b>	<b>100.00</b>

## Index Characteristics

Attributes	FTSE China A	FTSE China A All Cap
Number of constituents	849	1980
Net MCap (CNYm)	12,460,534	15,115,364
Dividend Yield %	1.56	1.44
Constituent Sizes (Net MCap CNYm)		
Average	14,677	7,634
Largest	705,856	705,856
Smallest	827	366
Median	6,629	2,944
Weight of Largest Constituent (%)	5.66	4.67
Top 10 Holdings (% Index MCap)	18.70	15.42

## Index Characteristics

Attributes	FTSE China A Large Cap	FTSE China A Mid Cap	FTSE China A Small Cap
Number of constituents	318	531	1131
Net MCap (CNYm)	9,718,372	2,742,162	2,654,830
Dividend Yield %	1.60	1.42	0.90
Constituent Sizes (Net MCap CNYm)			
Average	30,561	5,164	2,347
Largest	705,856	16,416	13,509
Smallest	2,184	827	366
Median	16,876	4,383	1,731
Weight of Largest Constituent (%)	7.26	0.60	0.51
Top 10 Holdings (% Index MCap)	23.98	5.35	3.96

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