

FTSE China Share Class Indexes

Data as at: 31 August 2020

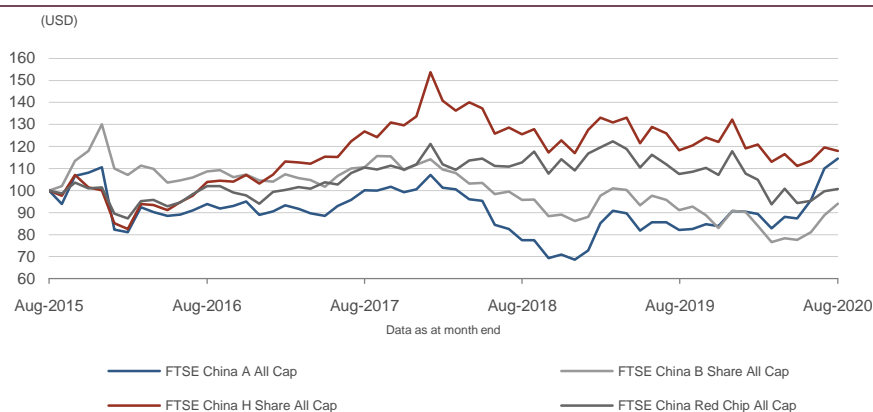
The FTSE China Share Class Indexes are designed to represent the performance of each of the Chinese share classes which together form the global Chinese equity investment opportunity set.

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

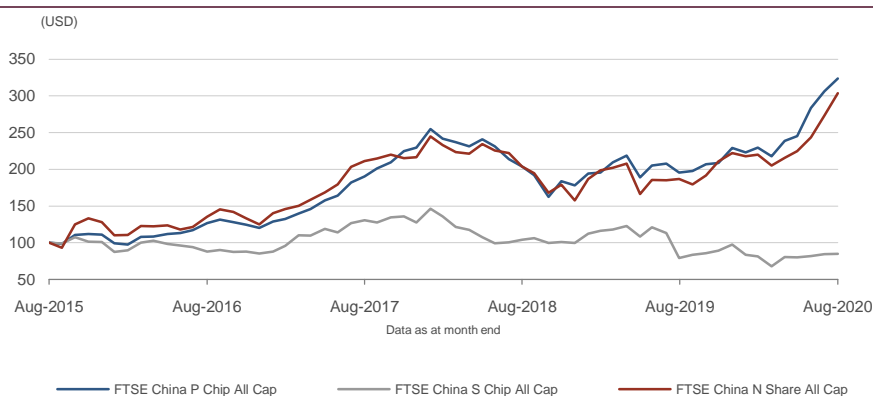
A definition of Chinese share classes, their investment restrictions and ground rules for these share class indexes are available at

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	31.2	28.1	26.3	39.4	14.3	14.5	4.6	2.7	23.5	21.7	23.7
FTSE China B Share All Cap	21.2	11.9	3.5	3.2	-15.0	-6.0	-5.3	-1.2	19.7	16.6	17.5
FTSE China H Share All Cap	6.2	-2.4	-10.7	-0.2	-7.0	18.0	-2.4	3.4	22.9	22.5	19.4
FTSE China Red Chip All Cap	6.7	-4.1	-14.6	-6.4	-8.9	0.7	-3.0	0.1	25.6	21.9	16.5
FTSE China P Chip All Cap	32.0	41.0	41.4	65.4	70.0	223.9	19.4	26.5	29.0	29.5	22.1
FTSE China S Chip All Cap	5.9	4.1	-13.1	7.3	-35.0	-15.1	-13.4	-3.2	31.5	29.8	30.0
FTSE China N Share All Cap	35.0	38.0	36.7	62.4	43.7	203.7	12.8	24.9	32.4	32.5	28.9

* 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 All Cap	-3.2	-22.7	6.4	3.7	42.4	16.0	-19.6	13.2	-31.8	32.1
FTSE China B Share All Cap	26.4	-29.1	19.8	10.4	7.9	26.5	-19.6	6.9	-22.8	5.4
FTSE China H Share All Cap	5.7	-21.4	20.9	0.5	15.1	-14.6	3.0	29.6	-12.5	12.9
FTSE China Red Chip All Cap	12.0	-9.0	25.4	0.1	-0.1	-0.8	-7.3	19.0	-2.5	8.0
FTSE China P Chip All Cap	2.6	-27.9	27.6	29.0	-0.1	11.5	8.4	90.8	-22.4	28.5
FTSE China S Chip All Cap	32.9	-50.8	23.3	-3.0	-21.3	-9.0	-15.8	49.7	-21.6	-2.3
FTSE China N Share All Cap	24.2	-14.4	-6.7	80.7	7.1	0.9	-2.3	73.1	-27.1	40.8

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	1.6	0.1	0.1	0.2	-17.1	-39.1	-42.3	-60.4
FTSE China B Share All Cap	0.2	-0.4	-0.1	0.0	-20.3	-35.7	-43.3	-54.5
FTSE China H Share All Cap	0.0	-0.1	0.2	0.1	-24.4	-34.5	-34.5	-47.4
FTSE China Red Chip All Cap	-0.2	-0.1	0.0	0.1	-32.5	-35.2	-35.2	-39.1
FTSE China P Chip All Cap	2.2	0.7	1.2	0.6	-22.0	-40.4	-40.4	-44.5
FTSE China S Chip All Cap	0.2	-0.4	-0.1	-0.3	-38.6	-57.5	-57.5	-75.6
FTSE China N Share All Cap	1.9	0.4	0.9	0.5	-22.9	-40.0	-40.0	-47.7

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 %
0001	Oil & Gas	29	19,988	1.00	-	-	-	6	23,301	4.85
1000	Basic Materials	275	181,348	9.05	4	1,242	10.12	16	20,732	4.32
2000	Industrials	532	399,504	19.94	11	3,027	24.67	36	43,077	8.97
3000	Consumer Goods	293	432,822	21.60	10	3,801	30.98	9	21,639	4.51
4000	Health Care	157	201,641	10.06	1	168	1.37	14	19,655	4.09
5000	Consumer Services	147	104,792	5.23	6	1,099	8.95	7	6,521	1.36
6000	Telecommunications	8	9,459	0.47	-	-	-	1	4,549	0.95
7000	Utilities	63	49,044	2.45	1	226	1.84	8	6,855	1.43
8000	Financials	177	410,931	20.51	3	1,410	11.49	43	317,769	66.16
9000	Technology	195	194,215	9.69	3	1,298	10.58	7	16,230	3.38
Totals		1876	2,003,744	100.00	39	12,270	100.00	147	480,327	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 %
0001	Oil & Gas	5	21,039	13.58	3	7,835	0.88
1000	Basic Materials	2	792	0.51	11	10,230	1.15
2000	Industrials	15	20,230	13.05	14	19,106	2.15
3000	Consumer Goods	5	13,723	8.86	29	74,075	8.35
4000	Health Care	2	1,980	1.28	22	71,364	8.04
5000	Consumer Services	1	103	0.07	29	149,798	16.88
6000	Telecommunications	2	41,128	26.54	-	-	-
7000	Utilities	6	14,048	9.07	6	17,488	1.97
8000	Financials	17	40,521	26.15	43	79,319	8.94
9000	Technology	1	1,401	0.90	16	458,045	51.62
Totals		56	154,965	100.00	173	887,260	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 %
0001	Oil & Gas	-	-	-	2	2,210	0.26
1000	Basic Materials	-	-	-	1	854	0.10
2000	Industrials	2	1,552	72.76	4	15,793	1.85
3000	Consumer Goods	-	-	-	1	15,513	1.82
4000	Health Care	-	-	-	3	7,421	0.87
5000	Consumer Services	-	-	-	14	695,843	81.50
8000	Financials	1	581	27.24	6	8,151	0.95
9000	Technology	-	-	-	17	107,993	12.65
Totals		3	2,133	100.00	48	853,778	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	1876	39	147
Net MCap (USDm)	2,003,744	12,270	480,327
Dividend Yield %	1.56	3.87	4.95
Constituent Sizes (Net MCap USDm)			
Average	1,068	315	3,268
Largest	91,669	1,524	66,127
Smallest	41	81	56
Median	435	207	1,167
Weight of Largest Constituent (%)	4.57	12.42	13.77
Top 10 Holdings (% Index MCap)	14.77	58	56.04

Index Characteristics

Attributes	FTSE China Red Chip All Cap	FTSE China P Chip All Cap
Number of constituents	56	173
Net MCap (USDm)	154,965	887,260
Dividend Yield %	5.04	0.87
Constituent Sizes (Net MCap USDm)		
Average	2,767	5,129
Largest	36,938	391,630
Smallest	80	34
Median	1,099	780
Weight of Largest Constituent (%)	23.84	44.14
Top 10 Holdings (% Index MCap)	71.08	71.67

Index Characteristics

Attributes	FTSE China S Chip All Cap	FTSE China N Share All Cap
Number of constituents	3	48
Net MCap (USDm)	2,133	853,778
Dividend Yield %	4.79	0.07
Constituent Sizes (Net MCap USDm)		
Average	711	17,787
Largest	1,412	504,707
Smallest	140	31
Median	581	2,310
Weight of Largest Constituent (%)	66.18	59.11
Top 10 Holdings (% Index MCap)	100	88.67

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