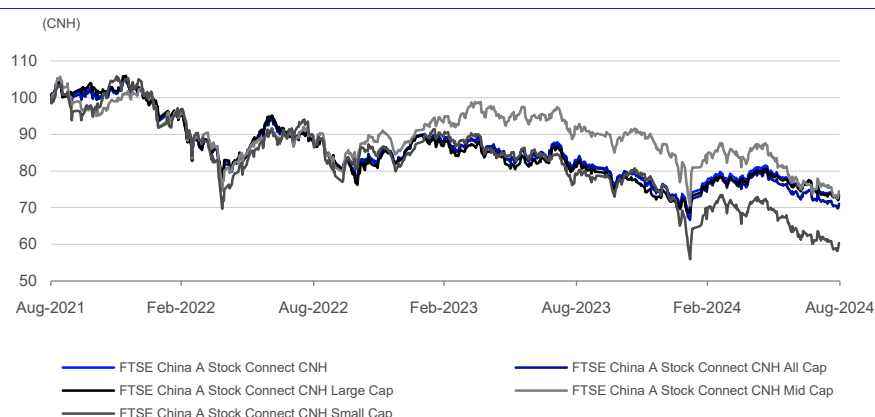


# FTSE China A Stock Connect CNH Indices

Data as at: 30 August 2024

The FTSE China A Stock Connect CNH Indices are designed to represent the performance of constituents of the FTSE China A Indices that are eligible under the Northbound China Stock Connect Scheme Buy-and-Sell List. The constituent prices are denominated in CNH (offshore RMB). The FTSE China A Stock Connect CNH All Cap Index is incorporated into the FTSE Global Equity Index Series.

## 3-Year Performance - Total Return



## Performance and Volatility - Total Return

Index (CNH)	Return %						Return pa %*		Volatility %**		
	3M	6M	YTD	12M	3YR	5YR	3YR	5YR	1YR	3YR	5YR
FTSE China A Stock Connect CNH	-7.1	-5.2	-3.8	-10.9	-26.6	4.0	-9.8	0.8	14.4	13.8	16.8
FTSE China A Stock Connect CNH All Cap	-8.2	-6.6	-7.1	-13.3	-29.0	1.5	-10.8	0.3	15.7	14.2	16.9
FTSE China A Stock Connect CNH Large Cap	-6.6	-4.4	-2.2	-9.9	-26.9	0.7	-9.9	0.1	13.9	13.7	17.0
FTSE China A Stock Connect CNH Mid Cap	-11.0	-11.8	-14.7	-18.5	-25.5	17.1	-9.3	3.2	21.5	17.6	18.3
FTSE China A Stock Connect CNH Small Cap	-13.2	-13.0	-20.9	-23.6	-39.6	-7.5	-15.5	-1.6	25.1	20.3	22.0

\* 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 % (CNH)	2019	2020	2021	2022	2023
FTSE China A Stock Connect CNH	-	31.0	2.6	-18.7	-8.6
FTSE China A Stock Connect CNH All Cap	-	29.9	4.7	-19.1	-8.1
FTSE China A Stock Connect CNH Large Cap	-	32.2	-0.4	-19.0	-10.0
FTSE China A Stock Connect CNH Mid Cap	-	25.5	15.1	-16.2	2.0
FTSE China A Stock Connect CNH Small Cap	-	23.8	20.9	-22.5	-6.3

## FEATURES

### Objective

The indices are designed for the creation of index tracking funds, ETFs, structured products, 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 indices 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 (CNH)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE China A Stock Connect CNH	-0.8	-0.8	0.0	-	-17.9	-34.3	-37.6	-
FTSE China A Stock Connect CNH All Cap	-0.9	-0.8	0.0	-	-20.3	-36.6	-37.9	-
FTSE China A Stock Connect CNH Large Cap	-0.8	-0.8	0.0	-	-17.3	-35.3	-40.8	-
FTSE China A Stock Connect CNH Mid Cap	-0.9	-0.6	0.2	-	-24.0	-33.3	-33.3	-
FTSE China A Stock Connect CNH Small Cap	-1.0	-0.8	-0.1	-	-30.8	-47.2	-47.2	-

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 Stock Connect CNH

Constituent	ICB Supersector	Net MCap (CNHm)	Wgt %
Kweichow Moutai (A) (SC SH)	Food Beverage and Tobacco	507,621	4.76
Contemporary Amperex Technology (A) (SC SZ)	Industrial Goods and Services	227,057	2.13
China Yangtze Power (A) (SC SH)	Utilities	201,285	1.89
China Merchants Bank (A) (SC SH)	Banks	185,702	1.74
Wuliangye Yibin (A) (SC SZ)	Food Beverage and Tobacco	133,715	1.25
Ping An Insurance (Group) Company Of China (A) (SC SH)	Insurance	132,686	1.24
Industrial and Commercial Bank of China (A) (SC SH)	Banks	128,982	1.21
BYD (A) (SC SZ)	Automobiles and Parts	126,626	1.19
Agricultural Bank of China (A) (SC SH)	Banks	108,873	1.02
Industrial Bank (A) (SC SH)	Banks	96,035	0.90
Totals		1,848,584	17.32

ICB Supersector Breakdown

		FTSE China A Stock Connect CNH			FTSE China A Stock Connect CNH All Cap		
ICB Code	ICB Supersector	No. of Cons	Net MCap (CNHm)	Wgt %	No. of Cons	Net MCap (CNHm)	Wgt %
1010	Technology	124	1,028,647	9.64	283	1,367,852	10.70
1510	Telecommunications	19	282,357	2.65	51	354,870	2.78
2010	Health Care	104	783,157	7.34	210	1,034,021	8.09
3010	Banks	34	1,224,082	11.47	43	1,252,254	9.80
3020	Financial Services	53	602,650	5.65	60	623,864	4.88
3030	Insurance	5	229,335	2.15	6	233,055	1.82
3510	Real Estate	32	166,069	1.56	59	208,086	1.63
4010	Automobiles and Parts	34	416,194	3.90	72	505,124	3.95
4020	Consumer Products and Services	42	336,945	3.16	73	404,318	3.16
4030	Media	20	106,283	1.00	46	153,314	1.20
4040	Retailers	9	65,715	0.62	23	85,974	0.67
4050	Travel and Leisure	8	98,571	0.92	15	110,712	0.87
4510	Food Beverage and Tobacco	47	1,229,832	11.52	85	1,307,812	10.23
4520	Personal Care Drug and Grocery Stores	16	56,736	0.53	23	68,674	0.54
5010	Construction and Materials	29	283,939	2.66	71	362,179	2.83
5020	Industrial Goods and Services	142	1,453,076	13.62	349	1,897,591	14.85
5510	Basic Resources	67	597,429	5.60	139	763,488	5.97
5520	Chemicals	63	440,713	4.13	143	613,107	4.80
6010	Energy	43	661,094	6.19	82	751,288	5.88
6510	Utilities	46	609,639	5.71	78	684,299	5.35
Totals		937	10,672,464	100.00	1911	12,781,882	100.00

INFORMATION

Index Universe

FTSE China A All Cap Index

Index Launch

24 June 2019

Base Date

21 June 2019

Base Value

100

Investability Screen

Actual free float applied and liquidity screened

Index Calculation

End-of-day

End-of-Day Distribution

Via FTP and email

Currency

CNH

Review Dates

Reviewed semi-annually in March and September

ICB Supersector Breakdown

		FTSE China A Stock Connect CNH Large Cap			FTSE China A Stock Connect CNH Mid Cap			FTSE China A Stock Connect CNH Small Cap		
ICB Code	ICB Supersector	No. of Cons	Net MCap (CNHm)	Wgt %	No. of Cons	Net MCap (CNHm)	Wgt %	No. of Cons	Net MCap (CNHm)	Wgt %
1010	Technology	86	908,239	9.50	38	120,408	10.84	159	339,204	16.08
1510	Telecommunications	13	263,483	2.76	6	18,874	1.70	32	72,514	3.44
2010	Health Care	57	647,777	6.77	47	135,380	12.19	106	250,864	11.89
3010	Banks	27	1,203,764	12.59	7	20,318	1.83	9	28,172	1.34
3020	Financial Services	40	547,819	5.73	13	54,831	4.94	7	21,214	1.01
3030	Insurance	4	226,707	2.37	1	2,628	0.24	1	3,720	0.18
3510	Real Estate	12	121,648	1.27	20	44,421	4.00	27	42,017	1.99
4010	Automobiles and Parts	22	370,811	3.88	12	45,383	4.09	38	88,930	4.22
4020	Consumer Products and Services	26	299,958	3.14	16	36,987	3.33	31	67,372	3.19
4030	Media	7	63,769	0.67	13	42,515	3.83	26	47,030	2.23
4040	Retailers	3	51,693	0.54	6	14,022	1.26	14	20,259	0.96
4050	Travel and Leisure	7	94,891	0.99	1	3,680	0.33	7	12,141	0.58
4510	Food Beverage and Tobacco	34	1,190,760	12.45	13	39,072	3.52	38	77,980	3.70
4520	Personal Care Drug and Grocery Stores	6	33,143	0.35	10	23,593	2.12	7	11,938	0.57
5010	Construction and Materials	16	250,108	2.62	13	33,832	3.05	42	78,239	3.71
5020	Industrial Goods and Services	76	1,229,062	12.85	66	224,014	20.18	207	444,514	21.07
5510	Basic Resources	38	494,004	5.17	29	103,425	9.31	72	166,059	7.87
5520	Chemicals	40	384,754	4.02	23	55,959	5.04	80	172,394	8.17
6010	Energy	35	635,427	6.65	8	25,667	2.31	39	90,194	4.28
6510	Utilities	28	544,330	5.69	18	65,308	5.88	32	74,661	3.54
Totals		577	9,562,148	100.00	360	1,110,317	100.00	974	2,109,418	100.00

Index Characteristics

Attributes	FTSE China A Stock Connect CNH	FTSE China A Stock Connect CNH All Cap
Number of constituents	937	1911
Net MCap (CNHm)	10,672,464	12,781,882
Dividend Yield %	2.74	2.57
Constituent Sizes (Net MCap CNHm)		
Average	11,390	6,689
Largest	507,621	507,621
Smallest	504	393
Median	5,326	2,793
Weight of Largest Constituent (%)	4.76	3.97
Top 10 Holdings (% Index MCap)	17.32	14.46

Index Characteristics

Attributes	FTSE China A Stock Connect CNH Large Cap	FTSE China A Stock Connect CNH Mid Cap	FTSE China A Stock Connect CNH Small Cap
Number of constituents	577	360	974
Net MCap (CNHm)	9,562,148	1,110,317	2,109,418
Dividend Yield %	2.81	2.10	1.74
Constituent Sizes (Net MCap CNHm)			
Average	16,572	3,084	2,166
Largest	507,621	8,213	9,370
Smallest	1,165	504	393
Median	8,122	2,839	1,858
Weight of Largest Constituent (%)	5.31	0.74	0.44
Top 10 Holdings (% Index MCap)	19.33	6.61	3.38

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