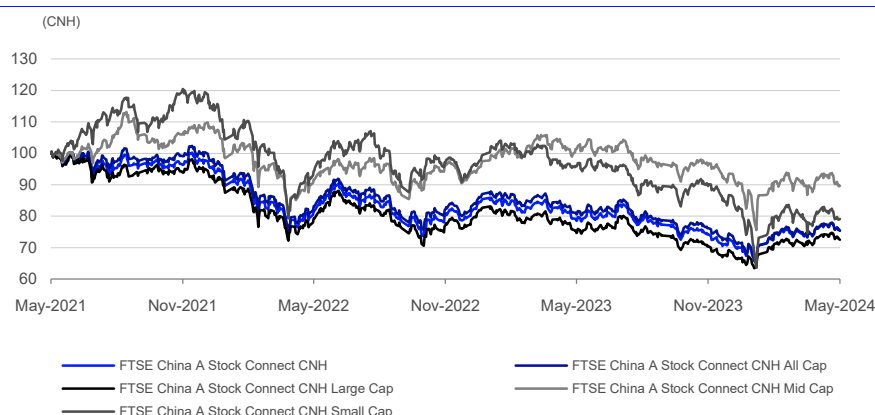


FTSE China A Stock Connect CNH Indices

Data as at: 31 May 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	2.0	1.6	3.6	-4.0	-24.6	-	-9.0	-	14.9	14.6	16.7
FTSE China A Stock Connect CNH All Cap	1.7	-1.0	1.2	-6.3	-24.6	-	-9.0	-	15.9	15.0	16.8
FTSE China A Stock Connect CNH Large Cap	2.4	2.8	4.7	-2.9	-27.5	-	-10.2	-	14.6	14.6	17.1
FTSE China A Stock Connect CNH Mid Cap	-0.9	-6.7	-4.1	-11.6	-10.3	-	-3.6	-	20.8	17.7	17.9
FTSE China A Stock Connect CNH Small Cap	0.3	-11.6	-8.8	-17.4	-20.9	-	-7.5	-	23.9	21.1	21.7

* 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	-0.3	-0.6	0.1	-	-21.4	-34.3	-37.6	-
FTSE China A Stock Connect CNH All Cap	-0.4	-0.6	0.1	-	-23.8	-36.6	-37.9	-
FTSE China A Stock Connect CNH Large Cap	-0.2	-0.7	0.1	-	-20.8	-36.6	-40.8	-
FTSE China A Stock Connect CNH Mid Cap	-0.6	-0.2	0.3	-	-27.7	-33.3	-33.3	-
FTSE China A Stock Connect CNH Small Cap	-0.8	-0.3	0.0	-	-35.3	-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	579,818	5.02
Contemporary Amperex Technology (A) (SC SZ)	Industrial Goods and Services	243,435	2.11
China Merchants Bank (A) (SC SH)	Banks	198,005	1.72
China Yangtze Power (A) (SC SH)	Utilities	182,308	1.58
Wuliangye Yibin (A) (SC SZ)	Food Beverage and Tobacco	159,441	1.38
Ping An Insurance (Group) Company Of China (A) (SC SH)	Insurance	130,638	1.13
Industrial and Commercial Bank of China (A) (SC SH)	Banks	117,120	1.01
Agricultural Bank of China (A) (SC SH)	Banks	116,333	1.01
BYD (A) (SC SZ)	Automobiles and Parts	116,269	1.01
Industrial Bank (A) (SC SH)	Banks	104,062	0.90
Totals		1,947,428	16.87

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	126	1,050,617	9.10	295	1,443,750	10.30
1510	Telecommunications	19	305,808	2.65	52	387,719	2.77
2010	Health Care	104	853,518	7.39	215	1,150,662	8.21
3010	Banks	34	1,256,400	10.89	43	1,288,032	9.19
3020	Financial Services	53	630,507	5.46	59	649,178	4.63
3030	Insurance	5	222,843	1.93	6	226,582	1.62
3510	Real Estate	32	186,012	1.61	65	244,146	1.74
4010	Automobiles and Parts	35	438,332	3.80	73	537,425	3.83
4020	Consumer Products and Services	42	369,919	3.20	74	452,404	3.23
4030	Media	21	124,687	1.08	46	176,076	1.26
4040	Retailers	11	90,318	0.78	25	113,712	0.81
4050	Travel and Leisure	8	109,364	0.95	15	121,661	0.87
4510	Food Beverage and Tobacco	47	1,433,683	12.42	88	1,530,396	10.91
4520	Personal Care Drug and Grocery Stores	15	61,181	0.53	22	76,406	0.54
5010	Construction and Materials	29	323,284	2.80	72	414,611	2.96
5020	Industrial Goods and Services	145	1,590,676	13.78	359	2,102,672	15.00
5510	Basic Resources	65	671,905	5.82	140	880,334	6.28
5520	Chemicals	61	490,777	4.25	144	697,115	4.97
6010	Energy	42	717,492	6.22	83	827,784	5.90
6510	Utilities	46	614,937	5.33	77	700,909	5.00
Totals		940	11,542,262	100.00	1953	14,021,574	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	922,019	8.95	40	128,598	10.35	169	393,134	15.86
1510	Telecommunications	13	285,625	2.77	6	20,184	1.63	33	81,910	3.30
2010	Health Care	57	713,870	6.93	47	139,648	11.24	111	297,144	11.98
3010	Banks	27	1,233,571	11.98	7	22,830	1.84	9	31,631	1.28
3020	Financial Services	40	572,248	5.56	13	58,259	4.69	6	18,671	0.75
3030	Insurance	4	220,628	2.14	1	2,215	0.18	1	3,739	0.15
3510	Real Estate	11	130,500	1.27	21	55,512	4.47	33	58,134	2.34
4010	Automobiles and Parts	22	387,345	3.76	13	50,987	4.11	38	99,093	4.00
4020	Consumer Products and Services	26	328,022	3.18	16	41,897	3.37	32	82,485	3.33
4030	Media	8	77,071	0.75	13	47,615	3.83	25	51,389	2.07
4040	Retailers	5	74,855	0.73	6	15,463	1.24	14	23,394	0.94
4050	Travel and Leisure	7	104,859	1.02	1	4,505	0.36	7	12,296	0.50
4510	Food Beverage and Tobacco	34	1,390,235	13.50	13	43,449	3.50	41	96,713	3.90
4520	Personal Care Drug and Grocery Stores	5	29,576	0.29	10	31,605	2.54	7	15,224	0.61
5010	Construction and Materials	16	281,832	2.74	13	41,452	3.34	43	91,327	3.68
5020	Industrial Goods and Services	78	1,335,824	12.97	67	254,852	20.52	214	511,996	20.65
5510	Basic Resources	37	554,951	5.39	28	116,954	9.42	75	208,428	8.41
5520	Chemicals	38	424,436	4.12	23	66,341	5.34	83	206,339	8.32
6010	Energy	35	689,321	6.69	7	28,171	2.27	41	110,292	4.45
6510	Utilities	28	543,437	5.28	18	71,500	5.76	31	85,972	3.47
Totals		577	10,300,224	100.00	363	1,242,038	100.00	1013	2,479,312	100.00

Index Characteristics

Attributes	FTSE China A Stock Connect CNH	FTSE China A Stock Connect CNH All Cap
Number of constituents	940	1953
Net MCap (CNHm)	11,542,262	14,021,574
Dividend Yield %	2.46	2.28
Constituent Sizes (Net MCap CNHm)		
Average	12,279	7,180
Largest	579,818	579,818
Smallest	588	136
Median	6,024	3,157
Weight of Largest Constituent (%)	5.02	4.14
Top 10 Holdings (% Index MCap)	16.87	13.89

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	363	1013
Net MCap (CNHm)	10,300,224	1,242,038	2,479,312
Dividend Yield %	2.53	1.91	1.45
Constituent Sizes (Net MCap CNHm)			
Average	17,851	3,422	2,447
Largest	579,818	8,989	10,010
Smallest	1,456	588	136
Median	9,044	3,204	2,100
Weight of Largest Constituent (%)	5.63	0.72	0.40
Top 10 Holdings (% Index MCap)	18.91	6.32	3.31

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Data definitions available from
info@ftserussell.com

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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 6441 1430
Sydney +61 (0) 2 7228 5659