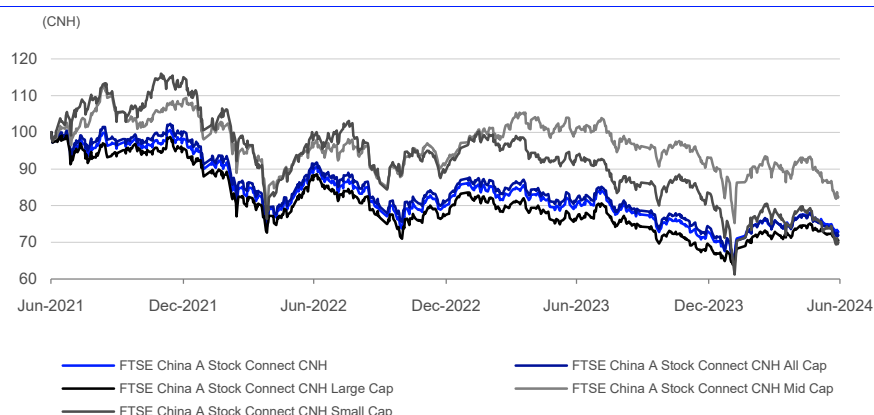


# FTSE China A Stock Connect CNH Indices

Data as at: 28 June 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           | -2.4     | -0.3  | -0.3  | -9.1  | -27.1 | 8.6  | -10.0        | 1.7  | 14.7           | 14.5 | 16.7 |
| FTSE China A Stock Connect CNH All Cap   | -3.7     | -3.4  | -3.4  | -12.0 | -28.1 | 6.1  | -10.4        | 1.2  | 15.7           | 14.8 | 16.8 |
| FTSE China A Stock Connect CNH Large Cap | -1.6     | 1.3   | 1.3   | -7.8  | -29.4 | 5.4  | -11.0        | 1.1  | 14.3           | 14.5 | 17.0 |
| FTSE China A Stock Connect CNH Mid Cap   | -8.4     | -11.6 | -11.6 | -18.7 | -17.6 | 21.0 | -6.3         | 3.9  | 21.0           | 17.7 | 18.2 |
| FTSE China A Stock Connect CNH Small Cap | -9.7     | -16.2 | -16.2 | -25.3 | -30.0 | -3.3 | -11.2        | -0.7 | 24.3           | 20.9 | 21.8 |

\* 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 % (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           | -0.6              | -0.7 | 0.1 | -    | -21.4        | -34.3 | -37.6 | -    |
| FTSE China A Stock Connect CNH All Cap   | -0.8              | -0.7 | 0.1 | -    | -23.8        | -36.6 | -37.9 | -    |
| FTSE China A Stock Connect CNH Large Cap | -0.6              | -0.7 | 0.1 | -    | -20.8        | -36.3 | -40.8 | -    |
| FTSE China A Stock Connect CNH Mid Cap   | -0.9              | -0.3 | 0.2 | -    | -27.6        | -33.3 | -33.3 | -    |
| FTSE China A Stock Connect CNH Small Cap | -1.0              | -0.5 | 0.0 | -    | -35.0        | -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     | 516,133         | 4.61  |
| Contemporary Amperex Technology (A) (SC SZ)            | Industrial Goods and Services | 221,749         | 1.98  |
| China Yangtze Power (A) (SC SH)                        | Utilities                     | 198,134         | 1.77  |
| China Merchants Bank (A) (SC SH)                       | Banks                         | 197,485         | 1.76  |
| Wuliangye Yibin (A) (SC SZ)                            | Food Beverage and Tobacco     | 139,160         | 1.24  |
| BYD (A) (SC SZ)  | Automobiles and Parts         | 127,047         | 1.13  |
| Ping An Insurance (Group) Company Of China (A) (SC SH) | Insurance                     | 124,640         | 1.11  |
| Industrial and Commercial Bank of China (A) (SC SH)    | Banks                         | 122,943         | 1.10  |
| Agricultural Bank of China (A) (SC SH)                 | Banks                         | 105,020         | 0.94  |
| Industrial Bank (A) (SC SH)                            | Banks                         | 102,492         | 0.92  |
| Totals   |                               | 1,854,803       | 16.56 |

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                            | 125                            | 1,083,123       | 9.67   | 284                                    | 1,440,892       | 10.72  |
| 1510     | Telecommunications                    | 19                             | 327,136         | 2.92   | 51                                     | 405,824         | 3.02   |
| 2010     | Health Care                           | 104                            | 804,499         | 7.18   | 211                                    | 1,072,333       | 7.98   |
| 3010     | Banks                                 | 34                             | 1,255,648       | 11.21  | 43                                     | 1,285,893       | 9.56   |
| 3020     | Financial Services                    | 53                             | 587,706         | 5.25   | 60                                     | 608,573         | 4.53   |
| 3030     | Insurance                             | 5                              | 213,369         | 1.91   | 6                                      | 216,955         | 1.61   |
| 3510     | Real Estate                           | 32                             | 168,470         | 1.50   | 60                                     | 211,973         | 1.58   |
| 4010     | Automobiles and Parts                 | 34                             | 436,266         | 3.90   | 72                                     | 528,561         | 3.93   |
| 4020     | Consumer Products and Services        | 42                             | 362,960         | 3.24   | 73                                     | 434,328         | 3.23   |
| 4030     | Media                                 | 20                             | 111,887         | 1.00   | 46                                     | 160,683         | 1.20   |
| 4040     | Retailers                             | 10                             | 67,082          | 0.60   | 24                                     | 87,113          | 0.65   |
| 4050     | Travel and Leisure                    | 8                              | 102,619         | 0.92   | 15                                     | 115,148         | 0.86   |
| 4510     | Food Beverage and Tobacco             | 47                             | 1,302,271       | 11.63  | 86                                     | 1,384,253       | 10.30  |
| 4520     | Personal Care Drug and Grocery Stores | 16                             | 62,028          | 0.55   | 23                                     | 74,612          | 0.55   |
| 5010     | Construction and Materials            | 29                             | 309,906         | 2.77   | 71                                     | 392,288         | 2.92   |
| 5020     | Industrial Goods and Services         | 143                            | 1,527,214       | 13.64  | 351                                    | 2,002,815       | 14.90  |
| 5510     | Basic Resources                       | 67                             | 646,347         | 5.77   | 140                                    | 829,819         | 6.17   |
| 5520     | Chemicals                             | 63                             | 485,166         | 4.33   | 143                                    | 667,907         | 4.97   |
| 6010     | Energy                                | 43                             | 700,935         | 6.26   | 82                                     | 799,196         | 5.94   |
| 6510     | Utilities                             | 46                             | 644,186         | 5.75   | 79                                     | 724,666         | 5.39   |
| Totals   |                                       | 940                            | 11,198,818      | 100.00 | 1920                                   | 13,443,831      | 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<br>CNH Large Cap |                    |        | FTSE China A Stock Connect<br>CNH Mid Cap |                    |        | FTSE China A Stock Connect<br>CNH Small Cap |                    |        |
|----------|--|---|--------------------|--------|---|--------------------|--------|---|--------------------|--------|
| ICB Code | ICB Supersector                          | No. of<br>Cons                              | Net MCap<br>(CNHm) | Wgt %  | No. of<br>Cons                            | Net MCap<br>(CNHm) | Wgt %  | No. of<br>Cons                              | Net MCap<br>(CNHm) | Wgt %  |
| 1010     | Technology                               | 86  | 958,614            | 9.55   | 39  | 124,509            | 10.74  | 159   | 357,769            | 15.94  |
| 1510     | Telecommunications                       | 13  | 307,368            | 3.06   | 6   | 19,768             | 1.70   | 32  | 78,688             | 3.50   |
| 2010     | Health Care                              | 57  | 668,072            | 6.65   | 47  | 136,428            | 11.76  | 107   | 267,833            | 11.93  |
| 3010     | Banks                                    | 27  | 1,234,755          | 12.30  | 7   | 20,893             | 1.80   | 9   | 30,246             | 1.35   |
| 3020     | Financial Services                       | 40  | 534,708            | 5.33   | 13  | 52,997             | 4.57   | 7   | 20,868             | 0.93   |
| 3030     | Insurance                                | 4   | 210,948            | 2.10   | 1   | 2,421              | 0.21   | 1   | 3,586              | 0.16   |
| 3510     | Real Estate                              | 12  | 122,217            | 1.22   | 20  | 46,253             | 3.99   | 28  | 43,503             | 1.94   |
| 4010     | Automobiles and<br>Parts                 | 22  | 390,243            | 3.89   | 12  | 46,024             | 3.97   | 38  | 92,294             | 4.11   |
| 4020     | Consumer Products<br>and Services        | 26  | 324,743            | 3.23   | 16  | 38,217             | 3.30   | 31  | 71,368             | 3.18   |
| 4030     | Media                                    | 7   | 68,584             | 0.68   | 13  | 43,303             | 3.73   | 26  | 48,796             | 2.17   |
| 4040     | Retailers                                | 3   | 51,175             | 0.51   | 7   | 15,907             | 1.37   | 14  | 20,031             | 0.89   |
| 4050     | Travel and Leisure                       | 7   | 98,758             | 0.98   | 1   | 3,861              | 0.33   | 7   | 12,529             | 0.56   |
| 4510     | Food Beverage and<br>Tobacco             | 34  | 1,261,639          | 12.57  | 13  | 40,632             | 3.50   | 39  | 81,981             | 3.65   |
| 4520     | Personal Care Drug<br>and Grocery Stores | 6   | 35,124             | 0.35   | 10  | 26,904             | 2.32   | 7   | 12,583             | 0.56   |
| 5010     | Construction and<br>Materials            | 16  | 273,341            | 2.72   | 13  | 36,565             | 3.15   | 42  | 82,382             | 3.67   |
| 5020     | Industrial Goods and<br>Services         | 76  | 1,290,031          | 12.85  | 67  | 237,183            | 20.45  | 208   | 475,601            | 21.18  |
| 5510     | Basic Resources                          | 38  | 534,352            | 5.32   | 29  | 111,995            | 9.66   | 73  | 183,472            | 8.17   |
| 5520     | Chemicals                                | 40  | 425,702            | 4.24   | 23  | 59,464             | 5.13   | 80  | 182,742            | 8.14   |
| 6010     | Energy                                   | 35  | 673,959            | 6.71   | 8   | 26,976             | 2.33   | 39  | 98,261             | 4.38   |
| 6510     | Utilities                                | 28  | 574,849            | 5.73   | 18  | 69,337             | 5.98   | 33  | 80,479             | 3.58   |
| Totals   |  | 577   | 10,039,182         | 100.00 | 363                                       | 1,159,636          | 100.00 | 980   | 2,245,013          | 100.00 |

Index Characteristics

| Attributes                        | FTSE China A Stock Connect CNH | FTSE China A Stock Connect CNH<br>All Cap |
|-----------------------------------|--------------------------------|---|
| Number of constituents            | 940                            | 1920                                      |
| Net MCap (CNHm)                   | 11,198,818                     | 13,443,831                                |
| Dividend Yield %                  | 2.58                           | 2.43                                      |
| Constituent Sizes (Net MCap CNHm) |                                |   |
| Average                           | 11,914                         | 7,002                                     |
| Largest                           | 516,133                        | 516,133                                   |
| Smallest                          | 504                            | 136                                       |
| Median                            | 5,616                          | 2,963                                     |
| Weight of Largest Constituent (%) | 4.61                           | 3.84                                      |
| Top 10 Holdings (% Index MCap)    | 16.56                          | 13.80                                     |

Index Characteristics

| Attributes                        | FTSE China A Stock<br>Connect CNH Large Cap | FTSE China A Stock<br>Connect CNH Mid Cap | FTSE China A Stock<br>Connect CNH Small Cap |
|-----------------------------------|---|---|---|
| Number of constituents            | 577   | 363                                       | 980   |
| Net MCap (CNHm)                   | 10,039,182                                  | 1,159,636                                 | 2,245,013                                   |
| Dividend Yield %                  | 2.63  | 2.13                                      | 1.66  |
| Constituent Sizes (Net MCap CNHm) |   |   |   |
| Average                           | 17,399                                      | 3,195                                     | 2,291                                       |
| Largest                           | 516,133                                     | 9,818                                     | 8,737                                       |
| Smallest                          | 948   | 504                                       | 136   |
| Median                            | 8,427                                       | 2,997                                     | 1,933                                       |
| Weight of Largest Constituent (%) | 5.14  | 0.85                                      | 0.39  |
| Top 10 Holdings (% Index MCap)    | 18.48                                       | 6.79                                      | 3.54  |

© 2024 London Stock Exchange Group plc and its applicable group undertakings ("LSEG"). LSEG includes (1) FTSE International Limited ("FTSE"), (2) Frank Russell Company ("Russell"), (3) FTSE Global Debt Capital Markets Inc. and FTSE Global Debt Capital Markets Limited (together, "FTSE Canada"), (4) FTSE Fixed Income Europe Limited ("FTSE FI Europe"), (5) FTSE Fixed Income LLC ("FTSE FI"), (6) FTSE (Beijing) Consulting Limited ("WOFE") (7) Refinitiv Benchmark Services (UK) Limited ("RBSL"), (8) Refinitiv Limited ("RL") and (9) Beyond Ratings S.A.S. ("BR"). All rights reserved.

FTSE Russell® is a trading name of FTSE, Russell, FTSE Canada, FTSE FI, FTSE FI Europe, WOFE, RBSL, RL, and BR. "FTSE®", "Russell®", "FTSE Russell®", "FTSE4Good®", "ICB®", "Refinitiv", "Beyond Ratings®", "WMR™", "FR™" and all other trademarks and service marks used herein (whether registered or unregistered) are trademarks and/or service marks owned or licensed by the applicable member of LSEG or their respective licensors and are owned, or used under licence, by FTSE, Russell, FTSE Canada, FTSE FI, FTSE FI Europe, WOFE, RBSL, RL or BR. FTSE International Limited is authorised and regulated by the Financial Conduct Authority as a benchmark administrator. Refinitiv Benchmark Services (UK) Limited is authorised and regulated by the Financial Conduct Authority as a benchmark administrator.

All information is provided for information purposes only. All information and data contained in this publication is obtained by LSEG, from sources believed by it to be accurate and reliable. Because of the possibility of human and mechanical inaccuracy as well as other factors, however, such information and data is provided "as is" without warranty of any kind. No member of LSEG nor their respective directors, officers, employees, partners or licensors make any claim, prediction, warranty or representation whatsoever, expressly or impliedly, either as to the accuracy, timeliness, completeness, merchantability of any information or LSEG Products, or of results to be obtained from the use of LSEG products, including but not limited to indices, rates, data and analytics, or the fitness or suitability of the LSEG products for any particular purpose to which they might be put. The user of the information assumes the entire risk of any use it may make or permit to be made of the information.

No responsibility or liability can be accepted by any member of LSEG nor their respective directors, officers, employees, partners or licensors for (a) any loss or damage in whole or in part caused by, resulting from, or relating to any inaccuracy (negligent or otherwise) or other circumstance involved in procuring, collecting, compiling, interpreting, analysing, editing, transcribing, transmitting, communicating or delivering any such information or data or from use of this document or links to this document or (b) any direct, indirect, special, consequential or incidental damages whatsoever, even if any member of LSEG is advised in advance of the possibility of such damages, resulting from the use of, or inability to use, such information.

No member of LSEG nor their respective directors, officers, employees, partners or licensors provide investment advice and nothing in this document should be taken as constituting financial or investment advice. No member of LSEG nor their respective directors, officers, employees, partners or licensors make any representation regarding the advisability of investing in any asset or whether such investment creates any legal or compliance risks for the investor. A decision to invest in any such asset should not be made in reliance on any information herein. Indices and rates cannot be invested in directly. Inclusion of an asset in an index or rate is not a recommendation to buy, sell or hold that asset nor confirmation that any particular investor may lawfully buy, sell or hold the asset or an index or rate containing the asset. The general information contained in this publication should not be acted upon without obtaining specific legal, tax, and investment advice from a licensed professional.

Past performance is no guarantee of future results. Charts and graphs are provided for illustrative purposes only. Index and/or rate returns shown may not represent the results of the actual trading of investable assets. Certain returns shown may reflect back-tested performance. All performance presented prior to the index or rate inception date is back-tested performance. Back-tested performance is not actual performance, but is hypothetical. The back-test calculations are based on the same methodology that was in effect when the index or rate was officially launched. However, back-tested data may reflect the application of the index or rate methodology with the benefit of hindsight, and the historic calculations of an index or rate may change from month to month based on revisions to the underlying economic data used in the calculation of the index or rate.

No part of this information may be reproduced, stored in a retrieval system or transmitted in any form or by any means, electronic, mechanical, photocopying, recording or otherwise, without prior written permission of the applicable member of LSEG. Use and distribution of LSEG data requires a licence from LSEG and/or its licensors.

Data definitions available from  
info@ftserussell.com

To learn more, visit lseg.com/ftse-russell;  
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