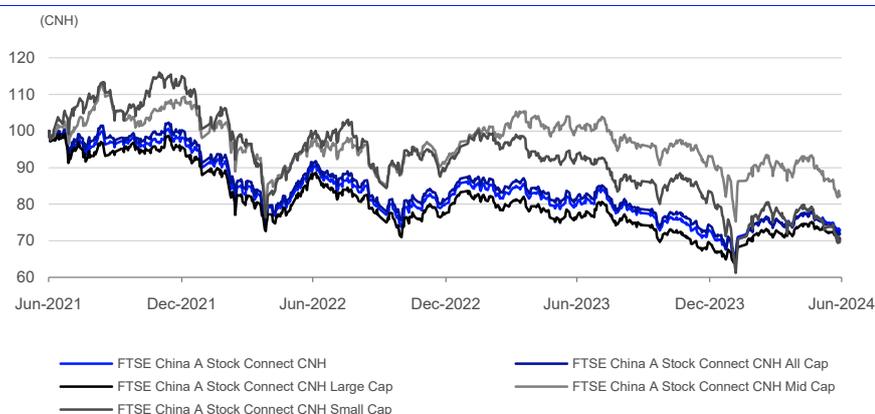


FTSE China A Stock Connect CNH Indices

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

ICB Code	ICB Supersector	FTSE China A Stock Connect CNH			FTSE China A Stock Connect CNH All Cap		
		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

ICB Code	ICB Supersector	FTSE China A Stock Connect CNH Large Cap			FTSE China A Stock Connect CNH Mid Cap			FTSE China A Stock Connect CNH Small Cap		
		No. of Cons	Net MCap (CNHm)	Wgt %	No. of Cons	Net MCap (CNHm)	Wgt %	No. of Cons	Net MCap (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 Parts	22	390,243	3.89	12	46,024	3.97	38	92,294	4.11
4020	Consumer Products 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 Tobacco	34	1,261,639	12.57	13	40,632	3.50	39	81,981	3.65
4520	Personal Care Drug and Grocery Stores	6	35,124	0.35	10	26,904	2.32	7	12,583	0.56
5010	Construction and Materials	16	273,341	2.72	13	36,565	3.15	42	82,382	3.67
5020	Industrial Goods and 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 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 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	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

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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