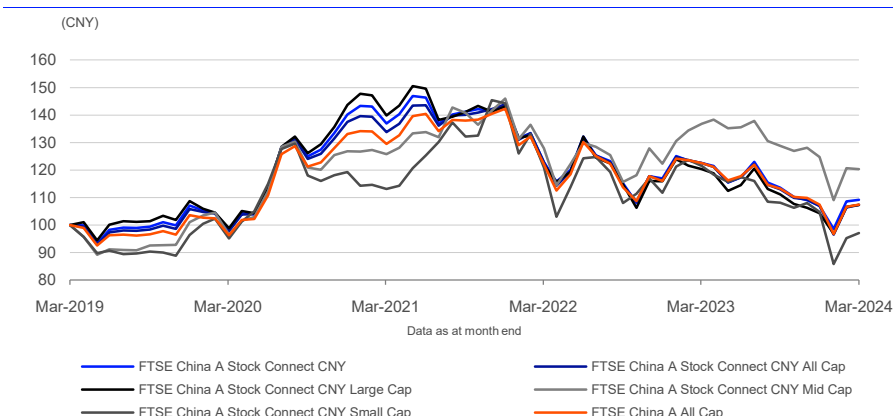


FTSE China A Stock Connect CNY Indices

Data as at: 29 March 2024

The FTSE China A Stock Connect CNY 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.

5-Year Performance - Total Return



Performance and Volatility - Total Return

Index (CNY)	Return %						Return pa %*		Volatility %**		
	3M	6M	YTD	12M	3YR	5YR	3YR	5YR	1YR	3YR	5YR
FTSE China A Stock Connect CNY	2.1	-3.8	2.1	-10.9	-20.2	9.2	-7.3	1.8	14.5	14.6	17.0
FTSE China A Stock Connect CNY All Cap	0.3	-5.0	0.3	-12.5	-19.8	7.3	-7.1	1.4	15.3	14.9	17.1
FTSE China A Stock Connect CNY Large Cap	2.9	-3.5	2.9	-10.8	-23.2	7.3	-8.4	1.4	14.3	14.7	17.4
FTSE China A Stock Connect CNY Mid Cap	-3.5	-6.6	-3.5	-12.1	-4.4	20.3	-1.5	3.8	20.0	17.4	18.2
FTSE China A Stock Connect CNY Small Cap	-7.3	-10.2	-7.3	-20.1	-14.1	-2.9	-5.0	-0.6	22.5	20.8	21.8
FTSE China A All Cap	0.1	-5.1	0.1	-12.3	-17.0	7.5	-6.0	1.4	14.8	15.1	16.9

* 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 % (CNY)	2019	2020	2021	2022	2023
FTSE China A Stock Connect CNY	37.3	31.0	2.6	-18.7	-8.6
FTSE China A Stock Connect CNY All Cap	36.4	29.9	4.7	-19.1	-8.1
FTSE China A Stock Connect CNY Large Cap	38.2	32.2	-0.4	-19.0	-10.0
FTSE China A Stock Connect CNY Mid Cap	34.7	25.5	15.1	-16.2	2.0
FTSE China A Stock Connect CNY Small Cap	28.6	23.8	20.9	-22.5	-6.3
FTSE China A All Cap	34.1	28.6	6.9	-18.5	-7.4

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 (CNY)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE China A Stock Connect CNY	-0.7	-0.5	0.1	-	-22.8	-34.3	-37.6	-
FTSE China A Stock Connect CNY All Cap	-0.8	-0.5	0.1	-	-25.5	-36.6	-37.9	-
FTSE China A Stock Connect CNY Large Cap	-0.7	-0.6	0.1	-	-22.1	-36.6	-40.8	-
FTSE China A Stock Connect CNY Mid Cap	-0.6	-0.1	0.2	-	-28.6	-33.3	-33.3	-
FTSE China A Stock Connect CNY Small Cap	-0.9	-0.3	0.0	-	-38.1	-47.2	-47.2	-
FTSE China A All Cap	-0.7	-0.4	0.1	0.3	-25.4	-35.5	-35.5	-55.7

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 CNY

Constituent	ICB Supersector	Net MCap (CNYm)	Wgt %
Kweichow Moutai (A)	Food Beverage and Tobacco	598,970	5.24
Contemporary Amperex Technology (A)	Industrial Goods and Services	234,080	2.05
China Merchants Bank (A)	Banks	185,991	1.63
China Yangtze Power (A)	Utilities	170,798	1.50
Wuliangye Yibin (A)	Food Beverage and Tobacco	166,842	1.46
Ping An Insurance (Group) Company Of China (A)	Insurance	123,783	1.08
Industrial and Commercial Bank of China (A)	Banks	113,884	1.00
Agricultural Bank of China (A)	Banks	112,093	0.98
BYD (A)	Automobiles and Parts	103,090	0.90
Zijin Mining Group (A)	Basic Resources	96,969	0.85
Totals		1,906,499	16.69

ICB Supersector Breakdown

ICB Supersector	FTSE China A Stock Connect CNY		FTSE China A Stock Connect CNY All Cap		Diff %	FTSE China A Stock Connect CNY Large Cap		FTSE China A Stock Connect CNY Mid Cap		Diff %
	No. of Cons	Wgt %	No. of Cons	Wgt %		No. of Cons	Wgt %	No. of Cons	Wgt %	
Technology	127	9.54	300	10.87	-1.33	86	9.37	41	10.84	-1.47
Telecommunications	19	2.77	54	2.95	-0.18	13	2.90	6	1.79	1.11
Health Care	105	7.63	217	8.38	-0.75	57	7.19	48	11.12	-3.93
Banks	34	10.23	43	8.57	1.66	27	11.29	7	1.70	9.59
Financial Services	53	5.61	59	4.73	0.88	40	5.73	13	4.69	1.04
Insurance	5	1.78	6	1.48	0.30	4	1.98	1	0.20	1.78
Real Estate	32	1.56	66	1.71	-0.16	11	1.23	21	4.20	-2.98
Automobiles and Parts	35	3.88	74	3.90	-0.02	22	3.85	13	4.17	-0.33
Consumer Products and Services	42	3.10	74	3.10	0.00	26	3.06	16	3.44	-0.38
Media	21	1.18	46	1.39	-0.22	8	0.81	13	4.12	-3.31
Retailers	11	0.88	25	0.89	-0.02	5	0.82	6	1.29	-0.47
Travel and Leisure	8	0.93	15	0.84	0.08	7	1.00	1	0.35	0.65
Food Beverage and Tobacco	47	12.79	90	11.18	1.61	34	13.96	13	3.40	10.55
Personal Care Drug and Grocery Stores	15	0.51	22	0.52	-0.01	5	0.27	10	2.41	-2.14
Construction and Materials	29	2.72	73	2.92	-0.20	16	2.66	13	3.25	-0.59
Industrial Goods and Services	145	13.62	360	14.87	-1.24	78	12.79	67	20.33	-7.54
Basic Resources	65	5.74	140	6.14	-0.41	37	5.33	28	9.03	-3.70
Chemicals	62	4.24	146	4.94	-0.70	38	4.08	24	5.47	-1.39
Energy	43	6.17	85	5.83	0.35	35	6.61	8	2.65	3.96
Utilities	46	5.12	78	4.79	0.34	28	5.07	18	5.52	-0.45
Totals	944	100.00	1973	100.00		577	100.00	367	100.00	

INFORMATION

Index Universe

FTSE China A All Cap Index

Index Launch

December 2016 for FTSE China A Stock Connect CNY All Cap Index and FTSE China A Stock Connect CNY Index.
6 August 2018 for FTSE China A Stock Connect Large Cap, Mid Cap, Small Cap Indices.

Base Date

14 November 2014

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

USD, EUR, GBP, JPY, HKD, CNY.

Review Dates

Reviewed semi-annually in March and September

ICB Supersector Breakdown

		FTSE China A Stock Connect CNY Small Cap		FTSE China A All Cap		
ICB Code	ICB Supersector	No. of Cons	Wgt %	No. of Cons	Wgt %	Diff %
1010	Technology	173	16.85	318	10.93	5.92
1510	Telecommunications	35	3.74	61	2.96	0.78
2010	Health Care	112	11.74	239	8.42	3.32
3010	Banks	9	1.12	43	8.42	-7.30
3020	Financial Services	6	0.77	60	4.68	-3.92
3030	Insurance	1	0.14	6	1.46	-1.31
3510	Real Estate	34	2.42	82	1.78	0.63
4010	Automobiles and Parts	39	3.97	84	3.91	0.06
4020	Consumer Products and Services	32	3.08	90	3.16	-0.07
4030	Media	25	2.36	54	1.43	0.93
4040	Retailers	14	0.96	35	0.94	0.02
4050	Travel and Leisure	7	0.46	19	0.86	-0.39
4510	Food Beverage and Tobacco	43	3.94	95	11.02	-7.08
4520	Personal Care Drug and Grocery Stores	7	0.58	25	0.53	0.05
5010	Construction and Materials	44	3.82	83	2.94	0.88
5020	Industrial Goods and Services	215	20.44	398	14.93	5.51
5510	Basic Resources	75	7.97	150	6.13	1.84
5520	Chemicals	84	8.08	156	4.92	3.16
6010	Energy	42	4.27	91	5.82	-1.55
6510	Utilities	32	3.28	85	4.76	-1.48
Totals		1029	100.00	2174	100.00	

Index Characteristics

Attributes	FTSE China A Stock Connect CNY	FTSE China A Stock Connect CNY All Cap	FTSE China A Stock Connect CNY Large Cap	FTSE China A Stock Connect CNY Mid Cap
Number of constituents	944	1973	577	367
Net MCap (CNYm)	11,423,393	13,969,612	10,159,548	1,263,844
Dividend Yield %	2.46	2.26	2.54	1.84
Constituent Sizes (Net MCap CNYm)				
Average	12,101	7,080	17,608	3,444
Largest	598,970	598,970	598,970	10,134
Smallest	650	650	1,765	650
Median	5,963	3,158	8,915	3,273
Weight of Largest Constituent (%)	5.24	4.29	5.90	0.80
Top 10 Holdings (% Index MCap)	16.69	13.65	18.77	5.94

Index Characteristics

Attributes	FTSE China A Stock Connect CNY Small Cap	FTSE China A All Cap
Number of constituents	1029	2174
Net MCap (CNYm)	2,546,220	14,211,684
Dividend Yield %	1.38	2.24
Constituent Sizes (Net MCap CNYm)		
Average	2,474	6,537
Largest	8,575	598,970
Smallest	767	566
Median	2,135	2,911
Weight of Largest Constituent (%)	0.34	4.21
Top 10 Holdings (% Index MCap)	2.96	13.42

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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