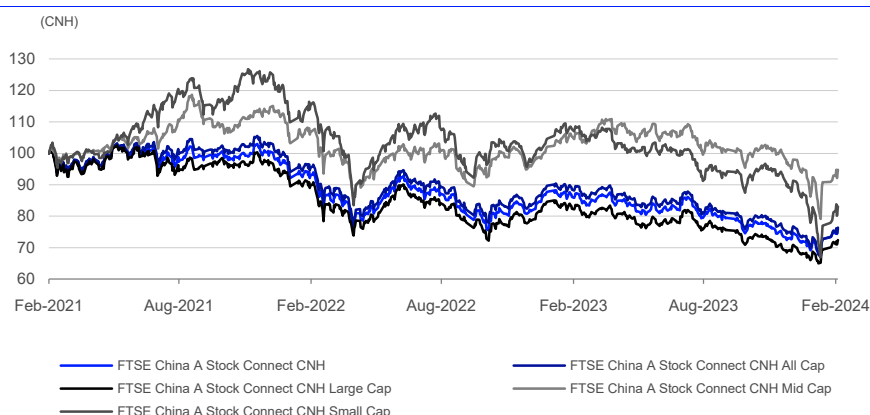


FTSE China A Stock Connect CNH Indices

Data as at: 29 February 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	-0.5	-5.9	1.5	-12.1	-24.1	-	-8.8	-	14.5	15.4	-
FTSE China A Stock Connect CNH All Cap	-2.6	-7.1	-0.5	-13.9	-23.6	-	-8.6	-	15.2	15.6	-
FTSE China A Stock Connect CNH Large Cap	0.4	-5.7	2.3	-12.3	-27.6	-	-10.2	-	14.3	15.6	-
FTSE China A Stock Connect CNH Mid Cap	-5.9	-7.6	-3.3	-10.2	-5.2	-	-1.8	-	19.7	17.4	-
FTSE China A Stock Connect CNH Small Cap	-11.9	-12.1	-9.0	-23.0	-16.9	-	-6.0	-	21.8	20.8	-

* 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	-0.9	-0.7	-	-	-22.8	-34.3	-	-
FTSE China A Stock Connect CNH All Cap	-0.9	-0.6	-	-	-25.5	-36.6	-	-
FTSE China A Stock Connect CNH Large Cap	-0.9	-0.7	-	-	-22.3	-36.6	-	-
FTSE China A Stock Connect CNH Mid Cap	-0.5	-0.2	-	-	-28.6	-33.3	-	-
FTSE China A Stock Connect CNH Small Cap	-1.1	-0.4	-	-	-38.4	-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	596,191	5.32
Contemporary Amperex Technology (A) (SC SZ)	Industrial Goods and Services	201,275	1.80
China Merchants Bank (A) (SC SH)	Banks	185,066	1.65
China Yangtze Power (A) (SC SH)	Utilities	171,620	1.53
Wuliangye Yibin (A) (SC SZ)	Food Beverage and Tobacco	154,604	1.38
Ping An Insurance (Group) Company Of China (A) (SC SH)	Insurance	130,122	1.16
Industrial and Commercial Bank of China (A) (SC SH)	Banks	114,963	1.03
Agricultural Bank of China (A) (SC SH)	Banks	111,033	0.99
Shenzhen Mindray Bio-Medical Electronics (A) (SC SZ)	Health Care	98,172	0.88
BYD (A) (SC SZ)	Automobiles and Parts	97,068	0.87
Totals		1,860,115	16.59

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	1,053,861	9.40	276	1,433,796	10.58
1510	Telecommunications	19	300,449	2.68	51	380,544	2.81
2010	Health Care	102	895,358	7.99	202	1,146,853	8.46
3010	Banks	34	1,172,868	10.46	43	1,201,696	8.87
3020	Financial Services	51	649,947	5.80	56	667,779	4.93
3030	Insurance	5	216,842	1.93	6	221,199	1.63
3510	Real Estate	31	180,731	1.61	64	240,370	1.77
4010	Automobiles and Parts	35	413,359	3.69	70	506,885	3.74
4020	Consumer Products and Services	42	351,576	3.14	75	431,913	3.19
4030	Media	21	128,404	1.15	44	181,710	1.34
4040	Retailers	11	102,850	0.92	25	129,539	0.96
4050	Travel and Leisure	9	118,177	1.05	16	129,155	0.95
4510	Food Beverage and Tobacco	46	1,424,330	12.70	88	1,519,294	11.21
4520	Personal Care Drug and Grocery Stores	17	86,427	0.77	24	97,905	0.72
5010	Construction and Materials	29	314,498	2.81	71	406,724	3.00
5020	Industrial Goods and Services	142	1,460,292	13.03	345	1,940,785	14.32
5510	Basic Resources	64	588,770	5.25	137	775,603	5.72
5520	Chemicals	61	473,921	4.23	144	682,923	5.04
6010	Energy	43	714,515	6.37	84	816,678	6.02
6510	Utilities	46	564,105	5.03	77	643,809	4.75
Totals		932	11,211,282	100.00	1898	13,555,160	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	80	891,654	9.11	44	162,207	11.43	152	379,936	16.21
1510	Telecommunications	11	267,451	2.73	8	32,998	2.32	32	80,095	3.42
2010	Health Care	49	722,459	7.38	53	172,899	12.18	100	251,495	10.73
3010	Banks	27	1,150,573	11.75	7	22,294	1.57	9	28,828	1.23
3020	Financial Services	35	566,347	5.78	16	83,600	5.89	5	17,832	0.76
3030	Insurance	4	214,053	2.19	1	2,790	0.20	1	4,357	0.19
3510	Real Estate	9	118,458	1.21	22	62,273	4.39	33	59,639	2.54
4010	Automobiles and Parts	20	358,812	3.66	15	54,547	3.84	35	93,526	3.99
4020	Consumer Products and Services	26	302,879	3.09	16	48,697	3.43	33	80,337	3.43
4030	Media	7	71,837	0.73	14	56,566	3.98	23	53,306	2.27
4040	Retailers	6	90,972	0.93	5	11,878	0.84	14	26,689	1.14
4050	Travel and Leisure	8	113,390	1.16	1	4,787	0.34	7	10,978	0.47
4510	Food Beverage and Tobacco	34	1,382,116	14.12	12	42,214	2.97	42	94,963	4.05
4520	Personal Care Drug and Grocery Stores	6	50,024	0.51	11	36,404	2.56	7	11,477	0.49
5010	Construction and Materials	17	276,154	2.82	12	38,344	2.70	42	92,225	3.93
5020	Industrial Goods and Services	77	1,205,058	12.31	65	255,234	17.98	203	480,493	20.50
5510	Basic Resources	34	459,045	4.69	30	129,725	9.14	73	186,833	7.97
5520	Chemicals	38	404,606	4.13	23	69,315	4.88	83	209,003	8.92
6010	Energy	33	660,552	6.75	10	53,963	3.80	41	102,163	4.36
6510	Utilities	26	485,094	4.95	20	79,011	5.57	31	79,704	3.40
Totals		547	9,791,535	100.00	385	1,419,746	100.00	966	2,343,879	100.00

Index Characteristics

Attributes	FTSE China A Stock Connect CNH	FTSE China A Stock Connect CNH All Cap
Number of constituents	932	1898
Net MCap (CNHm)	11,211,282	13,555,160
Dividend Yield %	2.48	2.31
Constituent Sizes (Net MCap CNHm)		
Average	12,029	7,142
Largest	596,191	596,191
Smallest	677	677
Median	6,143	3,202
Weight of Largest Constituent (%)	5.32	4.40
Top 10 Holdings (% Index MCap)	16.59	13.72

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	547	385	966
Net MCap (CNHm)	9,791,535	1,419,746	2,343,879
Dividend Yield %	2.58	1.86	1.45
Constituent Sizes (Net MCap CNHm)			
Average	17,900	3,688	2,426
Largest	596,191	11,110	12,132
Smallest	1,731	677	711
Median	9,260	3,380	2,120
Weight of Largest Constituent (%)	6.09	0.78	0.52
Top 10 Holdings (% Index MCap)	19	5.97	3.30

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