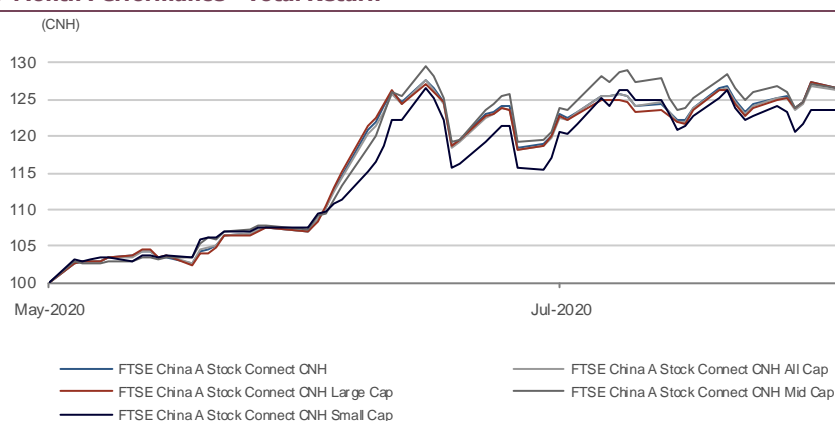


FTSE China A Stock Connect CNH Indexes

Data as at: 31 August 2020

The FTSE China A Stock Connect CNH Indexes are designed to represent the performance of constituents of the FTSE China A Indexes 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-Month Performance - Total Return



Top 10 Constituents - FTSE China A Stock Connect CNH

Constituent	ICB Supersector	Net MCap (CNHm)	Wgt %
Kweichow Moutai (A) (SC SH)	Food & Beverage	628,375	5.95
Wuliangye Yibin (A) (SC SZ)	Food & Beverage	260,844	2.47
Ping An Insurance (Group) Company Of China (A) (SC SH)	Insurance	232,400	2.20
China Merchants Bank (A) (SC SH)	Banks	217,701	2.06
Jiangsu Hengrui Medicine (A) (SC SH)	Health Care	140,966	1.33
Agricultural Bank of China (A) (SC SH)	Banks	122,973	1.16
China International Travel Service (A) (SC SH)	Travel & Leisure	113,712	1.08
Luxshare Precision Industry (A) (SC SZ)	Technology	107,407	1.02
Industrial and Commercial Bank of China (A) (SC SH)	Banks	106,982	1.01
Hangzhou Hikvision Digital Technology (A) (SC SZ)	Industrial Goods & Services	97,913	0.93
Totals		2,029,274	19.21

FEATURES

Objective

The indexes 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 indexes 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.

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 %
0500	Oil & Gas	12	104,113	0.99	15	112,983	0.94
1300	Chemicals	39	285,969	2.71	74	447,923	3.74
1700	Basic Resources	56	475,370	4.50	74	540,768	4.52
2300	Construction & Materials	26	360,466	3.41	48	432,920	3.62
2700	Industrial Goods & Services	144	1,461,847	13.84	220	1,755,637	14.68
3300	Automobiles & Parts	27	347,556	3.29	36	374,756	3.13
3500	Food & Beverage	37	1,704,270	16.14	65	1,832,615	15.32
3700	Personal & Household Goods	40	417,149	3.95	67	511,846	4.28
4500	Health Care	66	1,061,128	10.05	101	1,219,830	10.20
5300	Retail	20	166,301	1.57	30	200,788	1.68
5500	Media	11	91,790	0.87	15	105,356	0.88
5700	Travel & Leisure	14	225,108	2.13	17	232,190	1.94
6500	Telecommunications	2	48,636	0.46	4	55,353	0.46
7500	Utilities	27	244,302	2.31	36	273,291	2.28
8300	Banks	29	1,195,142	11.32	31	1,200,105	10.03
8500	Insurance	4	385,269	3.65	4	385,269	3.22
8600	Real Estate	35	360,924	3.42	48	410,053	3.43
8700	Financial Services	42	725,736	6.87	42	725,736	6.07
9500	Technology	61	900,405	8.53	124	1,145,213	9.57
Totals		692	10,561,484	100.00	1051	11,962,631	100.00

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 %
0500	Oil & Gas	7	79,926	0.94	5	24,187	1.16	3	8,870	0.63
1300	Chemicals	10	142,321	1.68	29	143,648	6.90	35	161,954	11.56
1700	Basic Resources	20	298,235	3.52	36	177,135	8.50	18	65,398	4.67
2300	Construction & Materials	16	309,864	3.65	10	50,602	2.43	22	72,454	5.17
2700	Industrial Goods & Services	53	1,047,898	12.36	91	413,949	19.88	76	293,789	20.97
3300	Automobiles & Parts	10	238,417	2.81	17	109,140	5.24	9	27,200	1.94
3500	Food & Beverage	21	1,578,151	18.61	16	126,119	6.06	28	128,345	9.16
3700	Personal & Household Goods	11	259,523	3.06	29	157,626	7.57	27	94,697	6.76
4500	Health Care	24	758,399	8.94	42	302,729	14.54	35	158,702	11.33
5300	Retail	4	95,644	1.13	16	70,658	3.39	10	34,486	2.46
5500	Media	5	67,858	0.80	6	23,932	1.15	4	13,566	0.97
5700	Travel & Leisure	8	203,182	2.40	6	21,927	1.05	3	7,082	0.51
6500	Telecommunications	2	48,636	0.57	-	-	-	2	6,717	0.48
7500	Utilities	13	186,226	2.20	14	58,076	2.79	9	28,989	2.07
8300	Banks	25	1,187,547	14.01	4	7,596	0.36	2	4,962	0.35
8500	Insurance	4	385,269	4.54	-	-	-	-	-	-
8600	Real Estate	13	274,976	3.24	22	85,948	4.13	13	49,128	3.51
8700	Financial Services	29	639,001	7.54	13	86,736	4.16	-	-	-
9500	Technology	27	677,686	7.99	34	222,719	10.69	63	244,808	17.47
Totals		302	8,478,759	100.00	390	2,082,726	100.00	359	1,401,147	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

Index Characteristics

Attributes	FTSE China A Stock Connect CNH	FTSE China A Stock Connect CNH All Cap
Number of constituents	692	1051
Net MCap (CNHm)	10,561,484	11,962,631
Dividend Yield %	1.77	1.66
Constituent Sizes (Net MCap CNHm)		
Average	15,262	11,382
Largest	628,375	628,375
Smallest	1,137	627
Median	7,220	5,051
Weight of Largest Constituent (%)	5.95	5.25
Top 10 Holdings (% Index MCap)	19.21	16.96

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	302	390	359
Net MCap (CNHm)	8,478,759	2,082,726	1,401,147
Dividend Yield %	1.90	1.22	0.84
Constituent Sizes (Net MCap CNHm)			
Average	28,075	5,340	3,903
Largest	628,375	21,290	13,805
Smallest	2,489	1,137	627
Median	14,761	4,379	3,173
Weight of Largest Constituent (%)	7.41	1.02	0.99
Top 10 Holdings (% Index MCap)	23.93	8.01	8.10

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