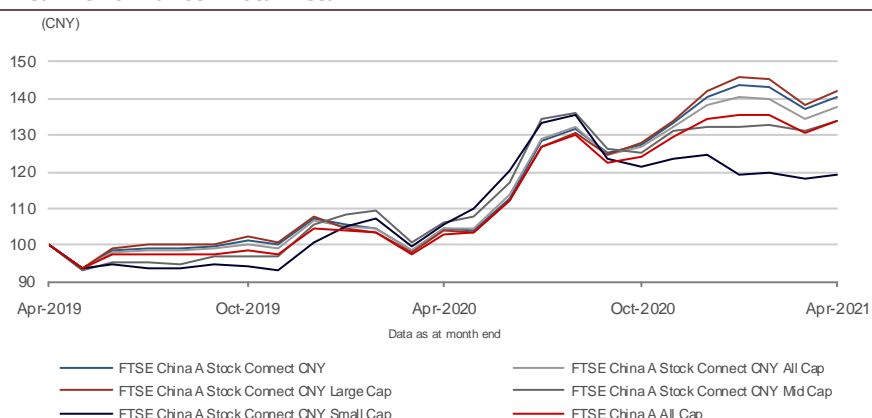


FTSE China A Stock Connect CNY Indexes

Data as at: 30 April 2021

The FTSE China A Stock Connect CNY 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.

2-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	-2.2	10.1	0.0	34.5	43.7	67.0	12.8	10.8	20.4	20.7	15.6
FTSE China A Stock Connect CNY All Cap	-2.0	8.7	-0.5	31.7	38.1	52.9	11.4	8.9	20.2	20.7	15.7
FTSE China A Stock Connect CNY Large Cap	-2.9	10.9	-0.2	36.5	48.3	77.9	14.0	12.2	20.9	20.8	15.6
FTSE China A Stock Connect CNY Mid Cap	1.1	6.7	1.0	26.0	24.0	17.3	7.4	3.2	20.3	23.0	18.1
FTSE China A Stock Connect CNY Small Cap	0.0	-1.5	-4.2	12.9	4.5	-15.8	1.5	-3.4	22.0	23.5	18.7
FTSE China A All Cap	-1.1	8.1	-0.3	30.3	32.8	38.5	9.9	6.7	19.3	20.7	15.7

* 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)	2016	2017	2018	2019	2020
FTSE China A Stock Connect CNY	-9.8	14.5	-25.3	37.3	31.0
FTSE China A Stock Connect CNY All Cap	-11.0	9.7	-26.8	36.4	29.9
FTSE China A Stock Connect CNY Large Cap	-8.9	18.5	-24.2	38.2	32.2
FTSE China A Stock Connect CNY Mid Cap	-16.0	-7.3	-31.4	34.7	25.5
FTSE China A Stock Connect CNY Small Cap	-22.3	-14.5	-36.2	28.6	23.8
FTSE China A All Cap	-13.9	6.0	-28.1	34.1	28.6

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.

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	1.8	0.6	0.7	-	-13.8	-24.7	-31.5	-
FTSE China A Stock Connect CNY All Cap	1.6	0.5	0.6	-	-12.9	-26.1	-32.3	-
FTSE China A Stock Connect CNY Large Cap	1.8	0.7	0.8	-	-15.6	-23.6	-31.0	-
FTSE China A Stock Connect CNY Mid Cap	1.3	0.3	0.2	-	-10.0	-35.1	-44.7	-
FTSE China A Stock Connect CNY Small Cap	0.6	0.1	-0.2	-	-17.7	-37.4	-51.9	-
FTSE China A All Cap	1.5	0.5	0.4	0.2	-12.0	-27.1	-33.3	-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	705,856	5.97
Wuliangye Yibin (A)	Food Beverage and Tobacco	309,752	2.62
China Merchants Bank (A)	Banks	304,401	2.57
Ping An Insurance (Group) Company Of China (A)	Insurance	219,903	1.86
China International Travel Service (A)	Travel and Leisure	170,563	1.44
Ping An Bank (A)	Banks	126,550	1.07
Industrial Bank (A)	Banks	126,457	1.07
Jiangsu Hengrui Medicine (A)	Health Care	124,963	1.06
Agricultural Bank of China (A)	Banks	122,590	1.04
Shenzhen Mindray Bio-Medical Electronics (A)	Health Care	119,300	1.01
Totals		2,330,334	19.70

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	82	8.56	180	9.77	-1.21	39	8.48	43	8.86	-0.38
Telecommunications	21	2.10	53	2.44	-0.34	6	1.81	15	3.25	-1.44
Health Care	80	10.90	134	11.01	-0.11	36	11.07	44	10.27	0.80
Banks	29	11.73	31	10.37	1.36	21	14.35	8	1.43	12.92
Financial Services	46	5.50	48	4.89	0.61	28	5.74	18	4.55	1.19
Insurance	4	3.04	4	2.68	0.36	4	3.81	-	-	3.81
Real Estate	33	2.76	50	2.73	0.03	8	2.33	25	4.48	-2.15
Automobiles and Parts	28	4.02	43	3.86	0.16	14	4.23	14	3.18	1.06
Consumer Products and Services	35	3.07	66	3.33	-0.26	8	2.30	27	6.09	-3.79
Media	10	0.45	17	0.52	-0.08	1	0.07	9	1.91	-1.83
Retailers	16	1.23	28	1.28	-0.05	4	0.87	12	2.66	-1.79
Travel and Leisure	11	2.46	15	2.24	0.22	7	2.85	4	0.95	1.90
Food Beverage and Tobacco	42	16.73	73	15.52	1.21	26	19.79	16	4.68	15.11
Personal Care Drug and Grocery Stores	12	1.03	14	0.96	0.08	6	0.98	6	1.24	-0.26
Construction and Materials	24	2.93	50	3.09	-0.16	9	2.57	15	4.36	-1.79
Industrial Goods and Services	117	10.36	203	11.05	-0.68	39	8.95	78	15.92	-6.96
Basic Resources	51	4.83	83	5.21	-0.37	14	3.61	37	9.64	-6.03
Chemicals	44	3.81	83	4.48	-0.67	12	2.63	32	8.44	-5.81
Energy	23	2.17	32	2.17	0.00	9	1.95	14	3.04	-1.09
Utilities	31	2.31	46	2.38	-0.07	6	1.61	25	5.07	-3.46
Totals	739	100.00	1253	100.00		297	100.00	442	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 Indexes.

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

ICB Code	ICB Supersector	FTSE China A Stock Connect CNY Small Cap		FTSE China A All Cap		Diff %
		No. of Cons	Wgt %	No. of Cons	Wgt %	
1010	Technology	98	18.81	266	10.51	8.30
1510	Telecommunications	32	4.95	73	2.60	2.34
2010	Health Care	54	11.84	191	11.14	0.70
3010	Banks	2	0.28	35	9.27	-8.99
3020	Financial Services	2	0.38	50	4.39	-4.01
3030	Insurance	-	-	4	2.38	-2.38
3510	Real Estate	17	2.51	91	2.92	-0.41
4010	Automobiles and Parts	15	2.66	82	4.01	-1.34
4020	Consumer Products and Services	31	5.30	119	3.71	1.59
4030	Media	7	1.09	41	0.76	0.33
4040	Retailers	12	1.67	57	1.45	0.22
4050	Travel and Leisure	4	0.61	26	2.08	-1.47
4510	Food Beverage and Tobacco	31	6.51	95	14.06	-7.55
4520	Personal Care Drug and Grocery Stores	2	0.39	22	0.95	-0.57
5010	Construction and Materials	26	4.28	83	3.08	1.19
5020	Industrial Goods and Services	86	16.14	347	11.63	4.51
5510	Basic Resources	32	7.97	132	5.55	2.42
5520	Chemicals	39	9.48	139	4.72	4.76
6010	Energy	9	2.20	56	2.25	-0.04
6510	Utilities	15	2.93	71	2.55	0.38
Totals		514	100.00	1980	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	739	1253	297	442
Net MCap (CNYm)	11,827,755	13,417,057	9,432,832	2,394,923
Dividend Yield %	1.60	1.52	1.63	1.46
Constituent Sizes (Net MCap CNYm)				
Average	16,005	10,708	31,760	5,418
Largest	705,856	705,856	705,856	16,416
Smallest	967	745	2,184	967
Median	7,257	4,383	17,598	4,736
Weight of Largest Constituent (%)	5.97	5.26	7.48	0.69
Top 10 Holdings (% Index MCap)	19.70	17.37	24.70	6.13

Index Characteristics

Attributes	FTSE China A Stock Connect CNY Small Cap	FTSE China A All Cap
Number of constituents	514	1980
Net MCap (CNYm)	1,589,302	15,115,364
Dividend Yield %	0.92	1.44
Constituent Sizes (Net MCap CNYm)		
Average	3,092	7,634
Largest	13,229	705,856
Smallest	745	366
Median	2,602	2,944
Weight of Largest Constituent (%)	0.83	4.67
Top 10 Holdings (% Index MCap)	6.08	15.42

© 2021 London Stock Exchange Group plc and its applicable group undertakings (the "LSE Group"). The LSE Group 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) MTSNext Limited ("MTSNext"), (5) Mergent, Inc. ("Mergent"), (6) FTSE Fixed Income LLC ("FTSE FI"), (7) The Yield Book Inc ("YB") and (8) Beyond Ratings S.A.S. ("BR"). All rights reserved.

FTSE Russell® is a trading name of FTSE, Russell, FTSE Canada, MTSNext, Mergent, FTSE FI, YB and BR. "FTSE®", "Russell®", "FTSE Russell®", "MTS®", "FTSE4Good®", "ICB®", "Mergent®", "The Yield Book®", "Beyond Ratings®" 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 the LSE Group or their respective licensors and are owned, or used under licence, by FTSE, Russell, MTSNext, FTSE Canada, Mergent, FTSE FI, YB or BR. FTSE International 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 the LSE Group, from sources believed by it to be accurate and reliable. Because of the possibility of human and mechanical error as well as other factors, however, such information and data is provided "as is" without warranty of any kind. No member of the LSE Group 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 of results to be obtained from the use of FTSE Russell products, including but not limited to indexes, data and analytics, or the fitness or suitability of the FTSE Russell products for any particular purpose to which they might be put. Any representation of historical data accessible through FTSE Russell products is provided for information purposes only and is not a reliable indicator of future performance.

No responsibility or liability can be accepted by any member of the LSE Group 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 error (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 the LSE Group is advised in advance of the possibility of such damages, resulting from the use of, or inability to use, such information.

No member of the LSE Group nor their respective directors, officers, employees, partners or licensors provide investment advice and nothing contained herein or accessible through FTSE Russell products, including statistical data and industry reports, should be taken as constituting financial or investment advice or a financial promotion.

Past performance is no guarantee of future results. Charts and graphs are provided for illustrative purposes only. Index 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 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 was officially launched. However, back-tested data may reflect the application of the index methodology with the benefit of hindsight, and the historic calculations of an index may change from month to month based on revisions to the underlying economic data used in the calculation of the index.

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 the LSE Group. Use and distribution of the LSE Group data requires a licence from FTSE, Russell, FTSE Canada, MTSNext, Mergent, FTSE FI, YB, BR and/or their respective licensors.

Data definitions available from
info@ftserussell.com

To learn more, visit www.ftserussell.com;
 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 4563 6346

Sydney +61 (0) 2 8823 3521