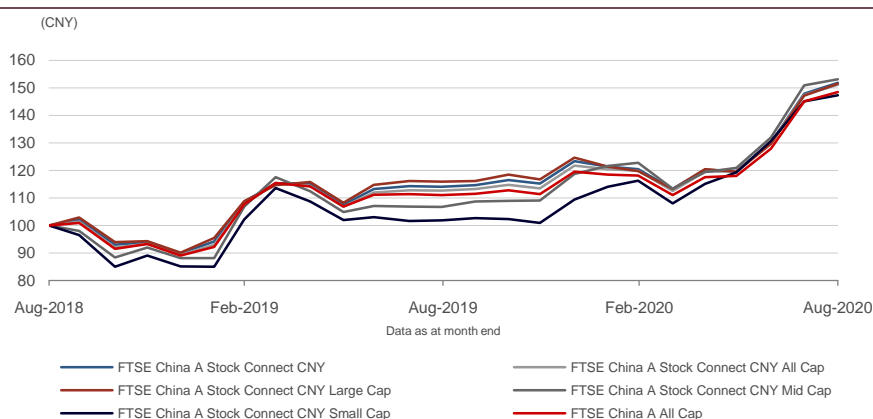


# FTSE China A Stock Connect CNY Indexes

Data as at: 31 August 2020

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	26.7	26.1	23.0	33.1	28.4	38.7	8.7	6.8	21.9	19.6	20.3
FTSE China A Stock Connect CNY All Cap	26.3	26.1	24.1	34.2	24.6	30.4	7.6	5.4	22.2	19.7	20.7
FTSE China A Stock Connect CNY Large Cap	26.7	26.4	21.6	30.6	32.0	45.4	9.7	7.8	21.5	19.4	19.8
FTSE China A Stock Connect CNY Mid Cap	26.6	24.6	29.0	43.5	10.2	5.1	3.3	1.0	25.3	23.1	25.1
FTSE China A Stock Connect CNY Small Cap	23.6	26.7	34.6	44.7	2.6	-11.3	0.9	-2.4	26.5	23.4	25.9
FTSE China A All Cap	25.9	25.6	24.2	33.8	18.8	23.1	5.9	4.2	21.5	19.9	21.6

\* 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)	2015	2016	2017	2018	2019
FTSE China A Stock Connect CNY	5.5	-9.8	14.5	-25.3	37.3
FTSE China A Stock Connect CNY All Cap	9.2	-11.0	9.7	-26.8	36.4
FTSE China A Stock Connect CNY Large Cap	0.8	-8.9	18.5	-24.2	38.2
FTSE China A Stock Connect CNY Mid Cap	30.4	-16.0	-7.3	-31.4	34.7
FTSE China A Stock Connect CNY Small Cap	48.3	-22.3	-14.5	-36.2	28.6
FTSE China A All Cap	21.5	-13.9	6.0	-28.1	34.1

## 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	1.6	0.4	0.3	-	-15.4	-31.5	-31.5	-
FTSE China A Stock Connect CNY All Cap	1.6	0.3	0.3	-	-15.3	-32.3	-32.5	-
FTSE China A Stock Connect CNY Large Cap	1.5	0.4	0.4	-	-15.6	-31.0	-31.0	-
FTSE China A Stock Connect CNY Mid Cap	1.8	0.1	0.0	-	-16.4	-43.1	-52.1	-
FTSE China A Stock Connect CNY Small Cap	1.8	0.0	-0.1	-	-16.0	-46.1	-60.6	-
FTSE China A All Cap	1.5	0.2	0.2	0.2	-15.0	-33.3	-37.7	-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	628,375	5.95
Wuliangye Yibin (A)	Food & Beverage	260,844	2.47
Ping An Insurance (Group) Company Of China (A)	Insurance	232,400	2.20
China Merchants Bank (A)	Banks	217,701	2.06
Jiangsu Hengrui Medicine (A)	Health Care	140,966	1.33
Agricultural Bank of China (A)	Banks	122,973	1.16
China International Travel Service (A)	Travel & Leisure	113,712	1.08
Luxshare Precision Industry (A)	Technology	107,407	1.02
Industrial and Commercial Bank of China (A)	Banks	106,982	1.01
Hangzhou Hikvision Digital Technology (A)	Industrial Goods & Services	97,913	0.93
<b>Totals</b>		<b>2,029,274</b>	<b>19.21</b>

## 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 %	
Oil & Gas	12	0.99	15	0.94	0.04	7	0.94	5	1.16	-0.22
Chemicals	39	2.71	74	3.74	-1.04	10	1.68	29	6.90	-5.22
Basic Resources	56	4.50	74	4.52	-0.02	20	3.52	36	8.50	-4.99
Construction & Materials	26	3.41	48	3.62	-0.21	16	3.65	10	2.43	1.23
Industrial Goods & Services	144	13.84	220	14.68	-0.83	53	12.36	91	19.88	-7.52
Automobiles & Parts	27	3.29	36	3.13	0.16	10	2.81	17	5.24	-2.43
Food & Beverage	37	16.14	65	15.32	0.82	21	18.61	16	6.06	12.56
Personal & Household Goods	40	3.95	67	4.28	-0.33	11	3.06	29	7.57	-4.51
Health Care	66	10.05	101	10.20	-0.15	24	8.94	42	14.54	-5.59
Retail	20	1.57	30	1.68	-0.10	4	1.13	16	3.39	-2.26
Media	11	0.87	15	0.88	-0.01	5	0.80	6	1.15	-0.35
Travel & Leisure	14	2.13	17	1.94	0.19	8	2.40	6	1.05	1.34
Telecommunications	2	0.46	4	0.46	0.00	2	0.57	-	-	0.57
Utilities	27	2.31	36	2.28	0.03	13	2.20	14	2.79	-0.59
Banks	29	11.32	31	10.03	1.28	25	14.01	4	0.36	13.64
Insurance	4	3.65	4	3.22	0.43	4	4.54	-	-	4.54
Real Estate	35	3.42	48	3.43	-0.01	13	3.24	22	4.13	-0.88
Financial Services	42	6.87	42	6.07	0.80	29	7.54	13	4.16	3.37
Technology	61	8.53	124	9.57	-1.05	27	7.99	34	10.69	-2.70
<b>Totals</b>	<b>692</b>	<b>100.00</b>	<b>1051</b>	<b>100.00</b>		<b>302</b>	<b>100.00</b>	<b>390</b>	<b>100.00</b>	

## 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 %	
0500	Oil & Gas	3	0.63	29	1.00	-0.36
1300	Chemicals	35	11.56	146	4.20	7.36
1700	Basic Resources	18	4.67	129	4.85	-0.19
2300	Construction & Materials	22	5.17	85	3.68	1.49
2700	Industrial Goods & Services	76	20.97	447	16.26	4.71
3300	Automobiles & Parts	9	1.94	77	3.28	-1.33
3500	Food & Beverage	28	9.16	91	13.79	-4.63
3700	Personal & Household Goods	27	6.76	125	4.53	2.22
4500	Health Care	35	11.33	157	10.06	1.26
5300	Retail	10	2.46	72	2.02	0.44
5500	Media	4	0.97	46	1.29	-0.32
5700	Travel & Leisure	3	0.51	29	1.92	-1.41
6500	Telecommunications	2	0.48	8	0.47	0.01
7500	Utilities	9	2.07	63	2.45	-0.38
8300	Banks	2	0.35	35	8.84	-8.48
8500	Insurance	-	-	4	2.80	-2.80
8600	Real Estate	13	3.51	91	3.48	0.03
8700	Financial Services	-	-	47	5.39	-5.39
9500	Technology	63	17.47	195	9.69	7.78
<b>Totals</b>		<b>359</b>	<b>100.00</b>	<b>1876</b>	<b>100.00</b>	

## 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	692	1051	302	390
Net MCap (CNYm)	10,561,484	11,962,631	8,478,759	2,082,726
Dividend Yield %	1.77	1.66	1.90	1.22
Constituent Sizes (Net MCap CNYm)				
Average	15,262	11,382	28,075	5,340
Largest	628,375	628,375	628,375	21,290
Smallest	1,137	627	2,489	1,137
Median	7,220	5,051	14,761	4,379
Weight of Largest Constituent (%)	5.95	5.25	7.41	1.02
Top 10 Holdings (% Index MCap)	19.21	16.96	23.93	8.01

## Index Characteristics

Attributes	FTSE China A Stock Connect CNY Small Cap	FTSE China A All Cap
Number of constituents	359	1876
Net MCap (CNYm)	1,401,147	13,735,265
Dividend Yield %	0.84	1.56
Constituent Sizes (Net MCap CNYm)		
Average	3,903	7,322
Largest	13,805	628,375
Smallest	627	278
Median	3,173	2,982
Weight of Largest Constituent (%)	0.99	4.57
Top 10 Holdings (% Index MCap)	8.10	14.77

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