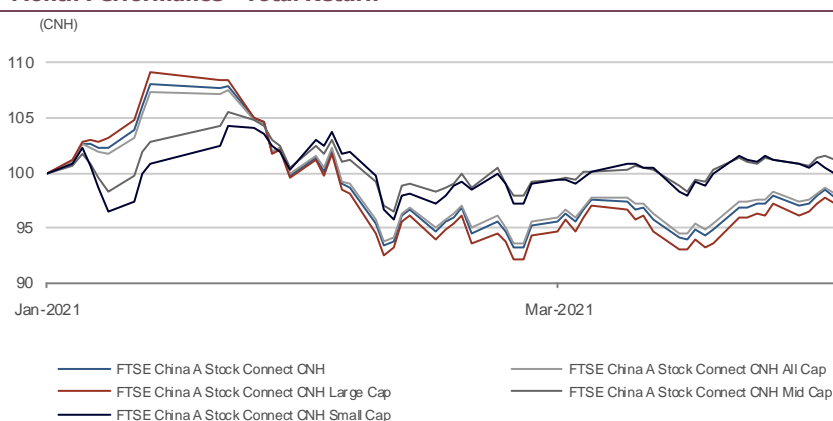


FTSE China A Stock Connect CNH Indexes

Data as at: 30 April 2021

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 and Tobacco	705,856	5.97
Wuliangye Yibin (A) (SC SZ)	Food Beverage and Tobacco	309,752	2.62
China Merchants Bank (A) (SC SH)	Banks	304,401	2.57
Ping An Insurance (Group) Company Of China (A) (SC SH)	Insurance	219,903	1.86
China International Travel Service (A) (SC SH)	Travel and Leisure	170,563	1.44
Ping An Bank (A) (SC SZ)	Banks	126,550	1.07
Industrial Bank (A) (SC SH)	Banks	126,457	1.07
Jiangsu Hengrui Medicine (A) (SC SH)	Health Care	124,963	1.06
Agricultural Bank of China (A) (SC SH)	Banks	122,590	1.04
Shenzhen Mindray Bio-Medical Electronics (A) (SC SZ)	Health Care	119,300	1.01
Totals		2,330,334	19.70

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

ICB Code	ICB Supersector	FTSE China A Stock Connect CNH			FTSE China A Stock Connect CNH All Cap		
		No. of Cons	Net MCap (CNHm)	Wgt %	No. of Cons	Net MCap (CNHm)	Wgt %
1010	Technology	82	1,012,482	8.56	180	1,311,490	9.77
1510	Telecommunications	21	248,457	2.10	53	327,102	2.44
2010	Health Care	80	1,289,664	10.90	134	1,477,827	11.01
3010	Banks	29	1,387,476	11.73	31	1,391,890	10.37
3020	Financial Services	46	650,653	5.50	48	656,695	4.89
3030	Insurance	4	359,529	3.04	4	359,529	2.68
3510	Real Estate	33	326,694	2.76	50	366,535	2.73
4010	Automobiles and Parts	28	475,219	4.02	43	517,559	3.86
4020	Consumer Products and Services	35	363,202	3.07	66	447,432	3.33
4030	Media	10	52,722	0.45	17	70,006	0.52
4040	Retailers	16	145,658	1.23	28	172,136	1.28
4050	Travel and Leisure	11	291,340	2.46	15	301,077	2.24
4510	Food Beverage and Tobacco	42	1,978,382	16.73	73	2,081,819	15.52
4520	Personal Care Drug and Grocery Stores	12	122,055	1.03	14	128,240	0.96
5010	Construction and Materials	24	346,592	2.93	50	414,606	3.09
5020	Industrial Goods and Services	117	1,225,763	10.36	203	1,482,343	11.05
5510	Basic Resources	51	571,813	4.83	83	698,508	5.21
5520	Chemicals	44	450,354	3.81	83	600,983	4.48
6010	Energy	23	256,677	2.17	32	291,674	2.17
6510	Utilities	31	273,022	2.31	46	319,607	2.38
Totals		739	11,827,755	100.00	1253	13,417,057	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

ICB Code	ICB Supersector	FTSE China A Stock Connect CNH Large Cap			FTSE China A Stock Connect CNH Mid Cap			FTSE China A Stock Connect CNH Small Cap		
		No. of Cons	Net MCap (CNHm)	Wgt %	No. of Cons	Net MCap (CNHm)	Wgt %	No. of Cons	Net MCap (CNHm)	Wgt %
1010	Technology	39	800,277	8.48	43	212,206	8.86	98	299,008	18.81
1510	Telecommunications	6	170,624	1.81	15	77,833	3.25	32	78,645	4.95
2010	Health Care	36	1,043,790	11.07	44	245,874	10.27	54	188,163	11.84
3010	Banks	21	1,353,273	14.35	8	34,203	1.43	2	4,414	0.28
3020	Financial Services	28	541,692	5.74	18	108,961	4.55	2	6,041	0.38
3030	Insurance	4	359,529	3.81	-	-	-	-	-	-
3510	Real Estate	8	219,444	2.33	25	107,250	4.48	17	39,840	2.51
4010	Automobiles and Parts	14	399,173	4.23	14	76,046	3.18	15	42,340	2.66
4020	Consumer Products and Services	8	217,354	2.30	27	145,848	6.09	31	84,230	5.30
4030	Media	1	7,027	0.07	9	45,695	1.91	7	17,284	1.09
4040	Retailers	4	82,007	0.87	12	63,651	2.66	12	26,478	1.67
4050	Travel and Leisure	7	268,571	2.85	4	22,769	0.95	4	9,736	0.61
4510	Food Beverage and Tobacco	26	1,866,381	19.79	16	112,001	4.68	31	103,438	6.51
4520	Personal Care Drug and Grocery Stores	6	92,309	0.98	6	29,745	1.24	2	6,185	0.39
5010	Construction and Materials	9	242,267	2.57	15	104,325	4.36	26	68,014	4.28
5020	Industrial Goods and Services	39	844,583	8.95	78	381,179	15.92	86	256,580	16.14
5510	Basic Resources	14	340,911	3.61	37	230,902	9.64	32	126,695	7.97
5520	Chemicals	12	248,124	2.63	32	202,230	8.44	39	150,628	9.48
6010	Energy	9	183,922	1.95	14	72,755	3.04	9	34,997	2.20
6510	Utilities	6	151,573	1.61	25	121,449	5.07	15	46,585	2.93
Totals		297	9,432,832	100.00	442	2,394,923	100.00	514	1,589,302	100.00

Index Characteristics

Attributes	FTSE China A Stock Connect CNH	FTSE China A Stock Connect CNH All Cap
Number of constituents	739	1253
Net MCap (CNHm)	11,827,755	13,417,057
Dividend Yield %	1.60	1.52
Constituent Sizes (Net MCap CNHm)		
Average	16,005	10,708
Largest	705,856	705,856
Smallest	967	745
Median	7,257	4,383
Weight of Largest Constituent (%)	5.97	5.26
Top 10 Holdings (% Index MCap)	19.70	17.37

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	297	442	514
Net MCap (CNHm)	9,432,832	2,394,923	1,589,302
Dividend Yield %	1.63	1.46	0.92
Constituent Sizes (Net MCap CNHm)			
Average	31,760	5,418	3,092
Largest	705,856	16,416	13,229
Smallest	2,184	967	745
Median	17,598	4,736	2,602
Weight of Largest Constituent (%)	7.48	0.69	0.83
Top 10 Holdings (% Index MCap)	24.70	6.13	6.08

© 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