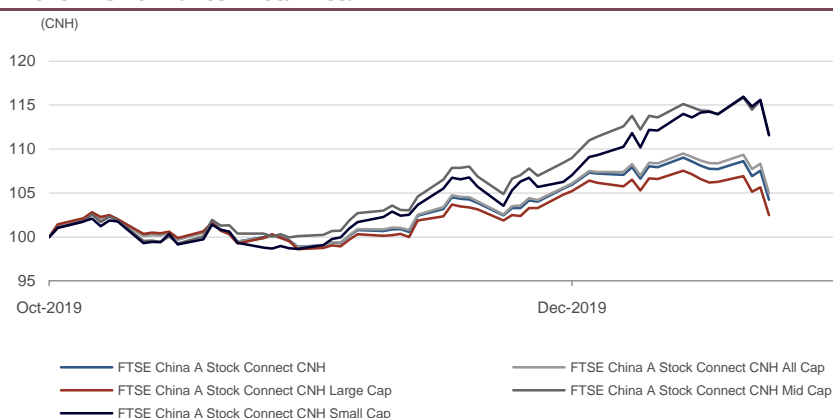


FTSE China A Stock Connect CNH Indexes

Data as at: 31 January 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	370,307	4.41
Ping An Insurance (Group) Company Of China (A) (SC SH)	Insurance	253,237	3.02
China Merchants Bank (A) (SC SH)	Banks	212,618	2.53
Wuliangye Yibin (A) (SC SZ)	Food & Beverage	137,117	1.63
Agricultural Bank of China (A) (SC SH)	Banks	134,849	1.61
Industrial and Commercial Bank of China (A) (SC SH)	Banks	123,375	1.47
Jiangsu Hengrui Medicine (A) (SC SH)	Health Care	108,971	1.30
Industrial Bank (A) (SC SH)	Banks	108,134	1.29
Gree Electric Appliances Inc of Zhuhai (A) (SC SZ)	Personal & Household Goods	107,701	1.28
Hangzhou Hikvision Digital Technology (A) (SC SZ)	Industrial Goods & Services	94,233	1.12
Totals		1,650,541	19.67

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 %
0500	Oil & Gas	13	119,575	1.43	16	127,203	1.36
1300	Chemicals	39	223,332	2.66	71	322,697	3.44
1700	Basic Resources	56	422,041	5.03	74	465,072	4.96
2300	Construction & Materials	27	334,123	3.98	48	388,483	4.15
2700	Industrial Goods & Services	148	1,232,823	14.69	220	1,440,654	15.38
3300	Automobiles & Parts	29	285,990	3.41	39	317,894	3.39
3500	Food & Beverage	35	967,615	11.53	57	1,031,578	11.01
3700	Personal & Household Goods	43	358,778	4.28	68	424,034	4.53
4500	Health Care	64	663,339	7.91	98	775,101	8.27
5300	Retail	20	128,593	1.53	32	155,957	1.66
5500	Media	12	103,977	1.24	14	109,319	1.17
5700	Travel & Leisure	13	143,496	1.71	16	149,815	1.60
6500	Telecommunications	2	48,474	0.58	4	52,861	0.56
7500	Utilities	25	217,056	2.59	32	233,855	2.50
8300	Banks	26	1,232,413	14.69	27	1,235,118	13.18
8500	Insurance	4	391,583	4.67	4	391,583	4.18
8600	Real Estate	34	350,145	4.17	45	371,714	3.97
8700	Financial Services	41	539,448	6.43	41	539,448	5.76
9500	Technology	59	627,298	7.48	112	835,837	8.92
Totals		690	8,390,100	100.00	1018	9,368,224	100.00

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 %
0500	Oil & Gas	6	87,573	1.31	7	32,003	1.89	3	7,628	0.78
1300	Chemicals	11	106,182	1.59	28	117,150	6.92	32	99,364	10.16
1700	Basic Resources	22	272,990	4.08	34	149,051	8.80	18	43,031	4.40
2300	Construction & Materials	18	299,342	4.47	9	34,781	2.05	21	54,360	5.56
2700	Industrial Goods & Services	51	826,366	12.34	97	406,458	24.00	72	207,830	21.25
3300	Automobiles & Parts	11	208,106	3.11	18	77,884	4.60	10	31,904	3.26
3500	Food & Beverage	22	908,613	13.57	13	59,002	3.48	22	63,963	6.54
3700	Personal & Household Goods	10	216,698	3.24	33	142,080	8.39	25	65,256	6.67
4500	Health Care	26	487,873	7.29	38	175,467	10.36	34	111,762	11.43
5300	Retail	6	88,611	1.32	14	39,982	2.36	12	27,365	2.80
5500	Media	5	71,861	1.07	7	32,116	1.90	2	5,342	0.55
5700	Travel & Leisure	7	123,351	1.84	6	20,145	1.19	3	6,319	0.65
6500	Telecommunications	2	48,474	0.72	-	-	-	2	4,387	0.45
7500	Utilities	12	168,602	2.52	13	48,453	2.86	7	16,800	1.72
8300	Banks	24	1,229,636	18.36	2	2,777	0.16	1	2,706	0.28
8500	Insurance	4	391,583	5.85	-	-	-	-	-	-
8600	Real Estate	15	283,516	4.23	19	66,629	3.93	11	21,569	2.21
8700	Financial Services	29	474,092	7.08	12	65,356	3.86	-	-	-
9500	Technology	22	402,792	6.02	37	224,506	13.25	53	208,539	21.32
Totals		303	6,696,261	100.00	387	1,693,840	100.00	328	978,124	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	690	1018
Net MCap (CNHm)	8,390,100	9,368,224
Constituent Sizes (Net MCap CNHm)		
Average	12,160	9,203
Largest	370,307	370,307
Smallest	625	625
Median	5,790	4,043
Weight of Largest Constituent (%)	4.41	3.95
Top 10 Holdings (% Index MCap)	19.67	17.62

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	303	387	328
Net MCap (CNHm)	6,696,261	1,693,840	978,124
Constituent Sizes (Net MCap CNHm)			
Average	22,100	4,377	2,982
Largest	370,307	25,399	31,359
Smallest	2,082	625	679
Median	11,594	3,776	2,587
Weight of Largest Constituent (%)	5.53	1.50	3.21
Top 10 Holdings (% Index MCap)	24.65	8.37	9.95

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