

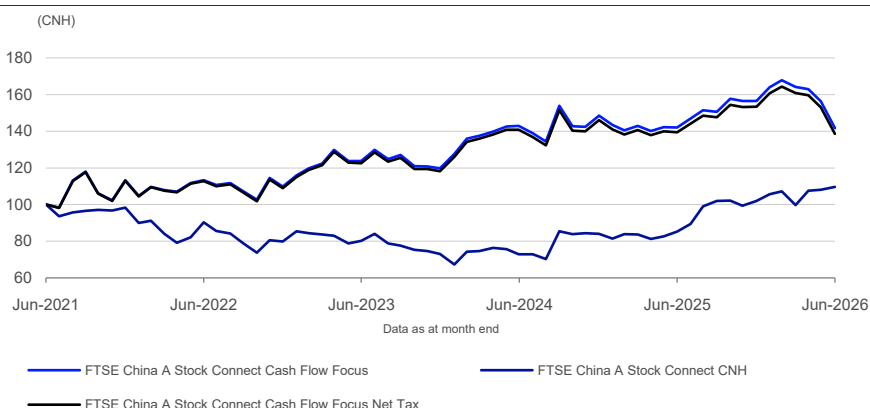
FTSE China A Stock Connect Cash Flow Focus Index

Data as at: 30 June 2026

The FTSE China A Stock Connect Cash Flow Focus Index is a part of the FTSE Cash Flow Focus Index Series. It is designed to represent the performance of high-quality stocks in FTSE China A Stock Connect CNH Index to demonstrate high index-level free cash flow yield.

The FTSE Cash Flow Focus Index Series is designed to overall achieve a consistently higher index-level free cash flow yield vs. the underlying universe. Strong free cash flow empowers the companies to distribute higher dividends, settle debts, and fuel business expansions. By incorporating factor elements, this index series aims to identify high-quality companies with an overall index-level free cash flow focus, which provides investors with the ability to pursue higher dividend income return while being defensive during the downturns.

10-Year Performance - Total Return



Performance and Volatility - Total Return

Index (CNH)	Return %						Return pa %*		Volatility %**		
	3M	6M	YTD	12M	3YR	5YR	3YR	5YR	1YR	3YR	5YR
FTSE China A Stock Connect Cash Flow Focus	-13.7	-9.5	-9.5	-0.2	14.6	41.8	4.6	7.2	14.2	14.5	17.3
FTSE China A Stock Connect CNH	9.9	7.6	7.6	28.6	36.8	9.7	11.0	1.9	16.4	17.3	17.9
FTSE China A Stock Connect Cash Flow Focus Net Tax	-13.8	-9.6	-9.6	-0.6	13.0	38.6	4.2	6.7	14.2	14.5	17.3

* 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 % (CNH)	2021	2022	2023	2024	2025
FTSE China A Stock Connect Cash Flow Focus	26.7	-3.2	9.0	24.1	5.5
FTSE China A Stock Connect CNH	2.6	-18.7	-8.6	14.9	21.4
FTSE China A Stock Connect Cash Flow Focus Net Tax	26.2	-3.6	8.5	23.5	5.0

FEATURES

Objective

The index is designed for use in the creation of index tracking funds, 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.

Capping

Individual constituent weights are capped at 5% on a quarterly basis to avoid over concentration in any one stock

Transparency

The index uses a transparent, rules-based construction process. Index methodologies are freely available on the FTSE Russell website.

Availability

The index is calculated based on price and total return methodologies.

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 (CNH)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE China A Stock Connect Cash Flow Focus	0.0	0.3	0.4	-	-19.6	-19.6	-22.8	-
FTSE China A Stock Connect CNH	1.8	0.6	0.1	-	-8.3	-21.4	-34.3	-
FTSE China A Stock Connect Cash Flow Focus Net Tax	0.0	0.3	0.4	-	-19.7	-19.7	-22.8	-

Return/Risk Ratio – based on compound annual returns and volatility in Performance and Volatility table
Drawdown - based on daily data

Top 10 Constituents

Constituent	Country/Market	ICB Sector	Net MCap (CNHm)	Wgt %
TCL (A) (SC SZ)	China	Technology Hardware and Equipment	30,952	6.90
Gree Electric Appliances Inc of Zhuhai (A) (SC SZ)	China	Household Goods and Home Construction	23,551	5.25
Zhejiang Satellite Petrochemical (A) (SC SZ)	China	Chemicals	22,156	4.94
China United Network Communications (A) (SC SH)	China	Telecommunications Service Providers	22,149	4.94
COSCO Shipping Holdings (A) (SC SH)	China	Industrial Transportation	22,022	4.91
Baoshan Iron & Steel (A) (SC SH)	China	Industrial Metals and Mining	21,827	4.87
Anhui Conch Cement (A) (SC SH)	China	Construction and Materials	18,983	4.23
Shaanxi Coal Industry (A) (SC SH)	China	Oil Gas and Coal	18,238	4.07
Zhejiang Zheneng Electric Power (A) (SC SH)	China	Electricity	14,963	3.34
Huayu Automotive Systems (A) (SC SH)	China	Automobiles and Parts	13,700	3.06
Totals			208,543	46.51

ICB Industry Breakdown

ICB Code	ICB Industry	FTSE China A Stock Connect Cash Flow Focus		FTSE China A Stock Connect CNH		Diff %
		No. of Cons	Wgt %	No. of Cons	Wgt %	
10	Technology	2	8.42	149	24.79	-16.37
15	Telecommunications	1	4.94	24	7.79	-2.85
20	Health Care	2	2.35	103	4.92	-2.57
30	Financials	-	-	92	14.77	-14.77
35	Real Estate	1	0.54	25	0.73	-0.19
40	Consumer Discretionary	11	17.31	115	6.63	10.68
45	Consumer Staples	3	2.88	60	5.99	-3.11
50	Industrials	14	24.36	169	14.78	9.58
55	Basic Materials	7	19.36	139	12.08	7.28
60	Energy	2	5.46	44	3.93	1.53
65	Utilities	7	14.38	47	3.59	10.79
Totals		50	100.00	967	100.00	

Index Characteristics

Attributes	FTSE China A Stock Connect Cash Flow Focus	FTSE China A Stock Connect CNH
Number of constituents	50	967
Net MCap (CNHm)	448,377	18,028,097
Dividend Yield %	4.58	1.96
Constituent Sizes (Net MCap CNHm)		
Average	8,968	18,643
Largest	30,952	485,087
Smallest	1,159	1,154
Median	6,000	8,179
Weight of Largest Constituent (%)	6.90	2.69
Top 10 Holdings (% Index MCap)	46.51	15.82

INFORMATION

Index Universe

FTSE China A Stock Connect CNH Index

Index Launch

24 January 2025

Base Date

28 June 2019

Base Value

1000

Investability Screen

Actual free float applied and liquidity screened

Index Calculation

End-of-day index available

End-of-Day Distribution

Via SFTP and email

Currency

USD, GBP, EUR, JPY, AUD, CNY, HKD, CAD

Review Dates

Quarterly in March, June, September and December

© 2026 London Stock Exchange Group plc and its applicable group undertakings ("LSEG"). LSEG includes (1) FTSE International Limited ("FTSE"), (2) Frank Russell Company ("Russell"), (3) FTSE Global Debt Capital Markets Inc. "FTSE Canada", (4) FTSE Fixed Income LLC ("FTSE FI"), (5) FTSE (Beijing) Consulting Limited ("WOFE"). All rights reserved.

FTSE Russell® is a trading name of FTSE, Russell, FTSE Canada, FTSE FI, WOFE, and other LSEG entities providing LSEG Benchmark and Index services. "FTSE®", "Russell®", "FTSE Russell®", "FTSE4Good®", "ICB®", "Refinitiv", "Beyond Ratings®", "WMR™", "FR™" 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 LSEG or their respective licensors.

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 LSEG, from sources believed by it to be accurate and reliable. Because of the possibility of human and mechanical inaccuracy as well as other factors, however, such information and data is provided "as is" without warranty of any kind. No member of LSEG 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 LSEG Products, or of results to be obtained from the use of LSEG products, including but not limited to indices, rates, data and analytics, or the fitness or suitability of the LSEG products for any particular purpose to which they might be put. The user of the information assumes the entire risk of any use it may make or permit to be made of the information.

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

No member of LSEG nor their respective directors, officers, employees, partners or licensors provide investment advice and nothing in this document should be taken as constituting financial or investment advice. No member of LSEG nor their respective directors, officers, employees, partners or licensors make any representation regarding the advisability of investing in any asset or whether such investment creates any legal or compliance risks for the investor. A decision to invest in any such asset should not be made in reliance on any information herein. Indices and rates cannot be invested in directly. Inclusion of an asset in an index or rate is not a recommendation to buy, sell or hold that asset nor confirmation that any particular investor may lawfully buy, sell or hold the asset or an index or rate containing the asset. The general information contained in this publication should not be acted upon without obtaining specific legal, tax, and investment advice from a licensed professional.

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

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 LSEG. Use and distribution of LSEG data requires a licence from LSEG and/or its licensors.

Data definitions available from
info@ftserussell.com

To learn more, visit lseg.com/ftse-russell;
 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 6441 1430

Sydney +61 (0) 2 7228 5659