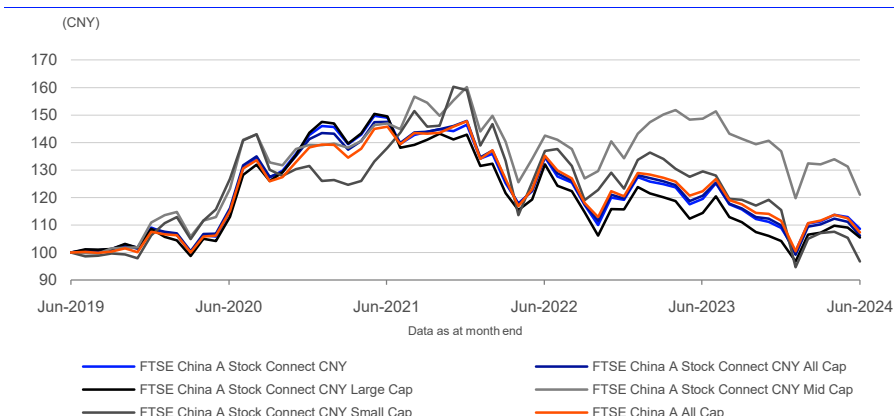


FTSE China A Stock Connect CNY Indices

Data as at: 28 June 2024

The FTSE China A Stock Connect CNY Indices are designed to represent the performance of constituents of the FTSE China A Indices that are eligible under the Northbound China Stock Connect Scheme Buy-and-Sell List.

5-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	-2.4	-0.3	-0.3	-9.1	-27.1	8.6	-10.0	1.7	14.7	14.5	16.7
FTSE China A Stock Connect CNY All Cap	-3.7	-3.4	-3.4	-12.0	-28.1	6.1	-10.4	1.2	15.7	14.8	16.8
FTSE China A Stock Connect CNY Large Cap	-1.6	1.3	1.3	-7.8	-29.4	5.4	-11.0	1.1	14.3	14.5	17.0
FTSE China A Stock Connect CNY Mid Cap	-8.4	-11.6	-11.6	-18.7	-17.6	21.0	-6.3	3.9	21.0	17.7	18.2
FTSE China A Stock Connect CNY Small Cap	-9.7	-16.2	-16.2	-25.3	-30.0	-3.3	-11.2	-0.7	24.3	20.9	21.8
FTSE China A All Cap	-3.9	-3.8	-3.8	-12.3	-26.4	7.3	-9.7	1.4	15.2	15.0	16.7

* 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)	2019	2020	2021	2022	2023
FTSE China A Stock Connect CNY	37.3	31.0	2.6	-18.7	-8.6
FTSE China A Stock Connect CNY All Cap	36.4	29.9	4.7	-19.1	-8.1
FTSE China A Stock Connect CNY Large Cap	38.2	32.2	-0.4	-19.0	-10.0
FTSE China A Stock Connect CNY Mid Cap	34.7	25.5	15.1	-16.2	2.0
FTSE China A Stock Connect CNY Small Cap	28.6	23.8	20.9	-22.5	-6.3
FTSE China A All Cap	34.1	28.6	6.9	-18.5	-7.4

FEATURES

Objective

The indices 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 indices 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	-0.6	-0.7	0.1	-	-21.4	-34.3	-37.6	-
FTSE China A Stock Connect CNY All Cap	-0.8	-0.7	0.1	-	-23.8	-36.6	-37.9	-
FTSE China A Stock Connect CNY Large Cap	-0.6	-0.7	0.1	-	-20.8	-36.3	-40.8	-
FTSE China A Stock Connect CNY Mid Cap	-0.9	-0.3	0.2	-	-27.6	-33.3	-33.3	-
FTSE China A Stock Connect CNY Small Cap	-1.0	-0.5	0.0	-	-35.0	-47.2	-47.2	-
FTSE China A All Cap	-0.7	-0.6	0.1	0.2	-23.7	-35.5	-35.5	-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	516,133	4.61
Contemporary Amperex Technology (A)	Industrial Goods and Services	221,749	1.98
China Yangtze Power (A)	Utilities	198,134	1.77
China Merchants Bank (A)	Banks	197,485	1.76
Wuliangye Yibin (A)	Food Beverage and Tobacco	139,160	1.24
BYD (A)	Automobiles and Parts	127,047	1.13
Ping An Insurance (Group) Company Of China (A)	Insurance	124,640	1.11
Industrial and Commercial Bank of China (A)	Banks	122,943	1.10
Agricultural Bank of China (A)	Banks	105,020	0.94
Industrial Bank (A)	Banks	102,492	0.92
Totals		1,854,803	16.56

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	125	9.67	284	10.72	-1.05	86	9.55	39	10.74	-1.19
Telecommunications	19	2.92	51	3.02	-0.10	13	3.06	6	1.70	1.36
Health Care	104	7.18	211	7.98	-0.79	57	6.65	47	11.76	-5.11
Banks	34	11.21	43	9.56	1.65	27	12.30	7	1.80	10.50
Financial Services	53	5.25	60	4.53	0.72	40	5.33	13	4.57	0.76
Insurance	5	1.91	6	1.61	0.29	4	2.10	1	0.21	1.89
Real Estate	32	1.50	60	1.58	-0.07	12	1.22	20	3.99	-2.77
Automobiles and Parts	34	3.90	72	3.93	-0.04	22	3.89	12	3.97	-0.08
Consumer Products and Services	42	3.24	73	3.23	0.01	26	3.23	16	3.30	-0.06
Media	20	1.00	46	1.20	-0.20	7	0.68	13	3.73	-3.05
Retailers	10	0.60	24	0.65	-0.05	3	0.51	7	1.37	-0.86
Travel and Leisure	8	0.92	15	0.86	0.06	7	0.98	1	0.33	0.65
Food Beverage and Tobacco	47	11.63	86	10.30	1.33	34	12.57	13	3.50	9.06
Personal Care Drug and Grocery Stores	16	0.55	23	0.55	0.00	6	0.35	10	2.32	-1.97
Construction and Materials	29	2.77	71	2.92	-0.15	16	2.72	13	3.15	-0.43
Industrial Goods and Services	143	13.64	351	14.90	-1.26	76	12.85	67	20.45	-7.60
Basic Resources	67	5.77	140	6.17	-0.40	38	5.32	29	9.66	-4.34
Chemicals	63	4.33	143	4.97	-0.64	40	4.24	23	5.13	-0.89
Energy	43	6.26	82	5.94	0.31	35	6.71	8	2.33	4.39
Utilities	46	5.75	79	5.39	0.36	28	5.73	18	5.98	-0.25
Totals	940	100.00	1920	100.00		577	100.00	363	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 Indices.

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

		FTSE China A Stock Connect CNY Small Cap		FTSE China A All Cap		
ICB Code	ICB Supersector	No. of Cons	Wgt %	No. of Cons	Wgt %	Diff %
1010	Technology	159	15.94	305	10.79	5.14
1510	Telecommunications	32	3.50	58	3.02	0.48
2010	Health Care	107	11.93	238	8.05	3.88
3010	Banks	9	1.35	43	9.40	-8.06
3020	Financial Services	7	0.93	61	4.48	-3.55
3030	Insurance	1	0.16	6	1.59	-1.43
3510	Real Estate	28	1.94	77	1.64	0.30
4010	Automobiles and Parts	38	4.11	82	3.93	0.18
4020	Consumer Products and Services	31	3.18	89	3.28	-0.10
4030	Media	26	2.17	53	1.21	0.96
4040	Retailers	14	0.89	34	0.69	0.20
4050	Travel and Leisure	7	0.56	20	0.87	-0.31
4510	Food Beverage and Tobacco	39	3.65	93	10.16	-6.51
4520	Personal Care Drug and Grocery Stores	7	0.56	26	0.56	0.00
5010	Construction and Materials	42	3.67	82	2.93	0.74
5020	Industrial Goods and Services	208	21.18	394	14.97	6.22
5510	Basic Resources	73	8.17	153	6.17	2.00
5520	Chemicals	80	8.14	156	4.96	3.18
6010	Energy	39	4.38	89	5.93	-1.55
6510	Utilities	33	3.58	87	5.35	-1.76
Totals		980	100.00	2146	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	940	1920	577	363
Net MCap (CNYm)	11,198,818	13,443,831	10,039,182	1,159,636
Dividend Yield %	2.58	2.43	2.63	2.13
Constituent Sizes (Net MCap CNYm)				
Average	11,914	7,002	17,399	3,195
Largest	516,133	516,133	516,133	9,818
Smallest	504	136	948	504
Median	5,616	2,963	8,427	2,997
Weight of Largest Constituent (%)	4.61	3.84	5.14	0.85
Top 10 Holdings (% Index MCap)	16.56	13.80	18.48	6.79

Index Characteristics

Attributes	FTSE China A Stock Connect CNY Small Cap	FTSE China A All Cap
Number of constituents	980	2146
Net MCap (CNYm)	2,245,013	13,675,941
Dividend Yield %	1.66	2.41
Constituent Sizes (Net MCap CNYm)		
Average	2,291	6,373
Largest	8,737	516,133
Smallest	136	125
Median	1,933	2,651
Weight of Largest Constituent (%)	0.39	3.77
Top 10 Holdings (% Index MCap)	3.54	13.56

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