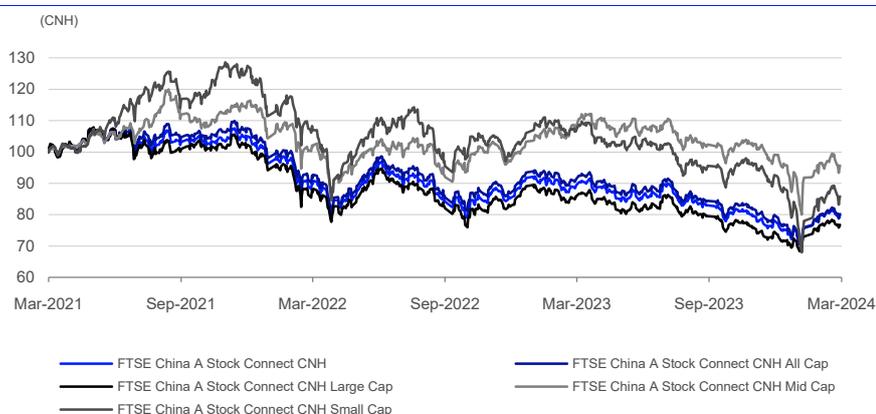


# FTSE China A Stock Connect CNH Indices

Data as at: 29 March 2024

The FTSE China A Stock Connect CNH 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. 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-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 CNH	2.1	-3.8	2.1	-10.9	-20.2	-	-7.3	-	14.5	14.6	-
FTSE China A Stock Connect CNH All Cap	0.3	-5.0	0.3	-12.5	-19.8	-	-7.1	-	15.3	14.9	-
FTSE China A Stock Connect CNH Large Cap	2.9	-3.5	2.9	-10.8	-23.2	-	-8.4	-	14.3	14.7	-
FTSE China A Stock Connect CNH Mid Cap	-3.5	-6.6	-3.5	-12.1	-4.4	-	-1.5	-	20.0	17.4	-
FTSE China A Stock Connect CNH Small Cap	-7.3	-10.2	-7.3	-20.1	-14.1	-	-5.0	-	22.5	20.8	-

\* 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)	2019	2020	2021	2022	2023
FTSE China A Stock Connect CNH	-	31.0	2.6	-18.7	-8.6
FTSE China A Stock Connect CNH All Cap	-	29.9	4.7	-19.1	-8.1
FTSE China A Stock Connect CNH Large Cap	-	32.2	-0.4	-19.0	-10.0
FTSE China A Stock Connect CNH Mid Cap	-	25.5	15.1	-16.2	2.0
FTSE China A Stock Connect CNH Small Cap	-	23.8	20.9	-22.5	-6.3

## 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 (CNH)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE China A Stock Connect CNH	-0.7	-0.5	-	-	-22.8	-34.3	-	-
FTSE China A Stock Connect CNH All Cap	-0.8	-0.5	-	-	-25.5	-36.6	-	-
FTSE China A Stock Connect CNH Large Cap	-0.7	-0.6	-	-	-22.1	-36.6	-	-
FTSE China A Stock Connect CNH Mid Cap	-0.6	-0.1	-	-	-28.6	-33.3	-	-
FTSE China A Stock Connect CNH Small Cap	-0.9	-0.3	-	-	-38.1	-47.2	-	-

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 CNH

Constituent	ICB Supersector	Net MCap (CNHm)	Wgt %
Kweichow Moutai (A) (SC SH)	Food Beverage and Tobacco	598,970	5.24
Contemporary Amperex Technology (A) (SC SZ)	Industrial Goods and Services	234,080	2.05
China Merchants Bank (A) (SC SH)	Banks	185,991	1.63
China Yangtze Power (A) (SC SH)	Utilities	170,798	1.50
Wuliangye Yibin (A) (SC SZ)	Food Beverage and Tobacco	166,842	1.46
Ping An Insurance (Group) Company Of China (A) (SC SH)	Insurance	123,783	1.08
Industrial and Commercial Bank of China (A) (SC SH)	Banks	113,884	1.00
Agricultural Bank of China (A) (SC SH)	Banks	112,093	0.98
BYD (A) (SC SZ)	Automobiles and Parts	103,090	0.90
Zijin Mining Group (A) (SC SH)	Basic Resources	96,969	0.85
<b>Totals</b>		<b>1,906,499</b>	<b>16.69</b>

## 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	127	1,089,306	9.54	300	1,518,420	10.87
1510	Telecommunications	19	316,806	2.77	54	411,974	2.95
2010	Health Care	105	871,380	7.63	217	1,170,218	8.38
3010	Banks	34	1,168,252	10.23	43	1,196,729	8.57
3020	Financial Services	53	641,157	5.61	59	660,651	4.73
3030	Insurance	5	203,336	1.78	6	206,974	1.48
3510	Real Estate	32	177,721	1.56	66	239,230	1.71
4010	Automobiles and Parts	35	443,733	3.88	74	544,829	3.90
4020	Consumer Products and Services	42	354,558	3.10	74	433,076	3.10
4030	Media	21	134,395	1.18	46	194,463	1.39
4040	Retailers	11	100,002	0.88	25	124,549	0.89
4050	Travel and Leisure	8	105,933	0.93	15	117,705	0.84
4510	Food Beverage and Tobacco	47	1,461,041	12.79	90	1,561,488	11.18
4520	Personal Care Drug and Grocery Stores	15	58,230	0.51	22	72,974	0.52
5010	Construction and Materials	29	311,147	2.72	73	408,484	2.92
5020	Industrial Goods and Services	145	1,556,408	13.62	360	2,076,808	14.87
5510	Basic Resources	65	655,332	5.74	140	858,389	6.14
5520	Chemicals	62	483,981	4.24	146	689,749	4.94
6010	Energy	43	705,310	6.17	85	814,057	5.83
6510	Utilities	46	585,365	5.12	78	668,845	4.79
<b>Totals</b>		<b>944</b>	<b>11,423,393</b>	<b>100.00</b>	<b>1973</b>	<b>13,969,612</b>	<b>100.00</b>

## 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	86	952,310	9.37	41	136,996	10.84	173	429,114	16.85
1510	Telecommunications	13	294,195	2.90	6	22,610	1.79	35	95,168	3.74
2010	Health Care	57	730,777	7.19	48	140,602	11.12	112	298,838	11.74
3010	Banks	27	1,146,747	11.29	7	21,505	1.70	9	28,477	1.12
3020	Financial Services	40	581,904	5.73	13	59,254	4.69	6	19,493	0.77
3030	Insurance	4	200,802	1.98	1	2,533	0.20	1	3,638	0.14
3510	Real Estate	11	124,600	1.23	21	53,121	4.20	34	61,508	2.42
4010	Automobiles and Parts	22	390,968	3.85	13	52,765	4.17	39	101,096	3.97
4020	Consumer Products and Services	26	311,101	3.06	16	43,457	3.44	32	78,518	3.08
4030	Media	8	82,298	0.81	13	52,097	4.12	25	60,067	2.36
4040	Retailers	5	83,692	0.82	6	16,310	1.29	14	24,547	0.96
4050	Travel and Leisure	7	101,465	1.00	1	4,467	0.35	7	11,772	0.46
4510	Food Beverage and Tobacco	34	1,418,011	13.96	13	43,030	3.40	43	100,447	3.94
4520	Personal Care Drug and Grocery Stores	5	27,709	0.27	10	30,521	2.41	7	14,744	0.58
5010	Construction and Materials	16	270,036	2.66	13	41,112	3.25	44	97,337	3.82
5020	Industrial Goods and Services	78	1,299,470	12.79	67	256,938	20.33	215	520,400	20.44
5510	Basic Resources	37	541,249	5.33	28	114,084	9.03	75	203,057	7.97
5520	Chemicals	38	414,805	4.08	24	69,176	5.47	84	205,768	8.08
6010	Energy	35	671,841	6.61	8	33,468	2.65	42	108,747	4.27
6510	Utilities	28	515,567	5.07	18	69,797	5.52	32	83,481	3.28
<b>Totals</b>		<b>577</b>	<b>10,159,548</b>	<b>100.00</b>	<b>367</b>	<b>1,263,844</b>	<b>100.00</b>	<b>1029</b>	<b>2,546,220</b>	<b>100.00</b>

## Index Characteristics

Attributes	FTSE China A Stock Connect CNH	FTSE China A Stock Connect CNH All Cap
Number of constituents	944	1973
Net MCap (CNHm)	11,423,393	13,969,612
Dividend Yield %	2.45	2.25
Constituent Sizes (Net MCap CNHm)		
Average	12,101	7,080
Largest	598,970	598,970
Smallest	650	650
Median	5,963	3,158
Weight of Largest Constituent (%)	5.24	4.29
Top 10 Holdings (% Index MCap)	16.69	13.65

## 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	577	367	1029
Net MCap (CNHm)	10,159,548	1,263,844	2,546,220
Dividend Yield %	2.52	1.84	1.38
Constituent Sizes (Net MCap CNHm)			
Average	17,608	3,444	2,474
Largest	598,970	10,134	8,575
Smallest	1,765	650	767
Median	8,915	3,273	2,135
Weight of Largest Constituent (%)	5.90	0.80	0.34
Top 10 Holdings (% Index MCap)	18.77	5.94	2.96

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