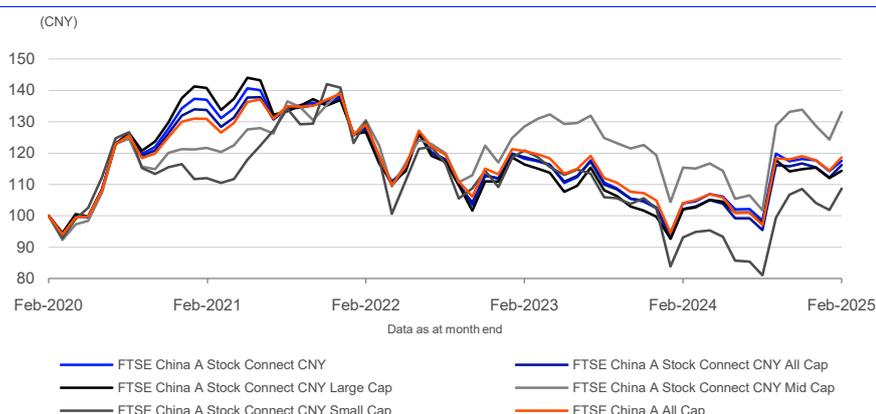


# FTSE China A Stock Connect CNY Indices

Data as at: 28 February 2025

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	-0.5	19.3	-0.2	13.0	-8.0	17.5	-2.7	3.3	21.6	18.1	18.7
FTSE China A Stock Connect CNY All Cap	-0.4	21.8	0.7	13.7	-9.3	16.2	-3.2	3.1	22.6	18.5	18.9
FTSE China A Stock Connect CNY Large Cap	-0.5	17.2	-0.9	12.1	-9.8	14.3	-3.4	2.7	20.9	17.7	18.9
FTSE China A Stock Connect CNY Mid Cap	-0.7	30.8	3.4	15.3	1.9	33.0	0.6	5.9	27.9	22.3	21.1
FTSE China A Stock Connect CNY Small Cap	0.2	34.2	4.4	16.8	-16.4	8.7	-5.8	1.7	29.7	23.8	23.9
FTSE China A All Cap	-0.3	22.2	0.8	14.0	-8.1	18.6	-2.8	3.5	21.9	18.6	18.8

\* 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 % (CNY)	2015	2016	2017	2018	2019	2020	2021	2022	2023	2024
FTSE China A Stock Connect CNY	5.5	-9.8	14.5	-25.3	37.3	31.0	2.6	-18.7	-8.6	14.9
FTSE China A Stock Connect CNY All Cap	9.2	-11.0	9.7	-26.8	36.4	29.9	4.7	-19.1	-8.1	12.5
FTSE China A Stock Connect CNY Large Cap	0.8	-8.9	18.5	-24.2	38.2	32.2	-0.4	-19.0	-10.0	15.6
FTSE China A Stock Connect CNY Mid Cap	30.4	-16.0	-7.3	-31.4	34.7	25.5	15.1	-16.2	2.0	7.9
FTSE China A Stock Connect CNY Small Cap	48.3	-22.3	-14.5	-36.2	28.6	23.8	20.9	-22.5	-6.3	1.7
FTSE China A All Cap	21.5	-13.9	6.0	-28.1	34.1	28.6	6.9	-18.5	-7.4	12.2

## 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	0.7	-0.1	0.2	0.1	-14.2	-28.0	-37.6	-49.2
FTSE China A Stock Connect CNY All Cap	0.8	-0.1	0.2	0.1	-15.3	-30.5	-37.9	-52.4
FTSE China A Stock Connect CNY Large Cap	0.7	-0.2	0.1	0.1	-13.7	-28.5	-40.8	-48.3
FTSE China A Stock Connect CNY Mid Cap	0.7	0.1	0.3	0.1	-18.2	-28.6	-33.3	-67.5
FTSE China A Stock Connect CNY Small Cap	0.7	-0.2	0.1	-0.1	-21.7	-42.4	-47.2	-73.4
FTSE China A All Cap	0.7	-0.1	0.2	0.1	-15.3	-29.8	-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	527,881	4.14
Contemporary Amperex Technology (A)	Industrial Goods and Services	325,547	2.55
China Merchants Bank (A)	Banks	242,885	1.90
China Yangtze Power (A)	Utilities	187,583	1.47
BYD (A)	Automobiles and Parts	183,689	1.44
Ping An Insurance (Group) Company Of China (A)	Insurance	151,822	1.19
Industrial and Commercial Bank of China (A)	Banks	148,179	1.16
Wuliangye Yibin (A)	Food Beverage and Tobacco	143,008	1.12
Agricultural Bank of China (A)	Banks	123,567	0.97
Industrial Bank (A)	Banks	120,699	0.95
<b>Totals</b>		<b>2,154,859</b>	<b>16.90</b>

## 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	12.64	288	14.12	-1.48	63	11.69	62	17.27	-5.58
Telecommunications	20	2.76	52	2.91	-0.14	11	2.83	9	2.45	0.37
Health Care	107	6.98	209	7.39	-0.41	42	6.06	65	11.45	-5.39
Banks	34	11.33	43	9.44	1.89	27	13.43	7	1.07	12.37
Financial Services	53	6.46	60	5.48	0.98	35	6.73	18	5.14	1.59
Insurance	5	2.07	6	1.73	0.34	4	2.45	1	0.25	2.19
Real Estate	29	1.52	56	1.60	-0.08	6	0.98	23	4.15	-3.16
Automobiles and Parts	34	4.57	73	4.57	0.00	17	4.61	17	4.38	0.23
Consumer Products and Services	41	3.07	72	3.05	0.02	16	2.70	25	4.90	-2.20
Media	20	1.10	45	1.29	-0.19	5	0.68	15	3.10	-2.42
Retailers	9	0.72	21	0.76	-0.04	3	0.66	6	1.04	-0.38
Travel and Leisure	8	0.86	15	0.79	0.07	6	0.93	2	0.50	0.43
Food Beverage and Tobacco	47	10.38	82	9.03	1.35	25	11.66	22	4.12	7.54
Personal Care Drug and Grocery Stores	14	0.55	23	0.56	-0.01	4	0.29	10	1.82	-1.52
Construction and Materials	28	2.46	70	2.71	-0.25	14	2.47	14	2.37	0.10
Industrial Goods and Services	141	13.71	344	15.14	-1.42	62	13.35	79	15.49	-2.14
Basic Resources	68	5.25	142	5.64	-0.39	33	4.78	35	7.54	-2.75
Chemicals	62	4.01	142	4.79	-0.78	27	3.46	35	6.70	-3.25
Energy	45	5.00	84	4.72	0.28	31	5.42	14	2.94	2.49
Utilities	46	4.55	79	4.29	0.26	27	4.80	19	3.34	1.46
<b>Totals</b>	<b>936</b>	<b>100.00</b>	<b>1906</b>	<b>100.00</b>		<b>458</b>	<b>100.00</b>	<b>478</b>	<b>100.00</b>	

## 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

ICB Code	ICB Supersector	FTSE China A Stock Connect CNY Small Cap		FTSE China A All Cap		Diff %
		No. of Cons	Wgt %	No. of Cons	Wgt %	
1010	Technology	163	20.64	310	14.12	6.52
1510	Telecommunications	32	3.54	57	2.90	0.64
2010	Health Care	102	9.20	237	7.43	1.76
3010	Banks	9	1.13	43	9.25	-8.12
3020	Financial Services	7	1.18	60	5.37	-4.19
3030	Insurance	1	0.21	6	1.69	-1.48
3510	Real Estate	27	1.93	74	1.69	0.25
4010	Automobiles and Parts	39	4.57	82	4.58	-0.01
4020	Consumer Products and Services	31	2.97	86	3.10	-0.12
4030	Media	25	2.12	51	1.30	0.82
4040	Retailers	12	0.94	30	0.82	0.11
4050	Travel and Leisure	7	0.48	20	0.82	-0.33
4510	Food Beverage and Tobacco	35	3.09	93	8.93	-5.84
4520	Personal Care Drug and Grocery Stores	9	0.61	26	0.58	0.03
5010	Construction and Materials	42	3.83	83	2.75	1.08
5020	Industrial Goods and Services	203	21.39	391	15.29	6.10
5510	Basic Resources	74	7.33	153	5.63	1.71
5520	Chemicals	80	8.21	160	4.83	3.38
6010	Energy	39	3.48	89	4.65	-1.18
6510	Utilities	33	3.15	87	4.28	-1.12
<b>Totals</b>		<b>970</b>	<b>100.00</b>	<b>2138</b>	<b>100.00</b>	

## 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	936	1906	458	478
Net MCap (CNYm)	12,751,393	15,653,468	10,578,462	2,172,931
Dividend Yield %	2.71	2.47	2.92	1.67
Constituent Sizes (Net MCap CNYm)				
Average	13,623	8,213	23,097	4,546
Largest	527,881	527,881	527,881	14,567
Smallest	898	765	2,363	898
Median	6,685	3,675	12,128	4,028
Weight of Largest Constituent (%)	4.14	3.37	4.99	0.67
Top 10 Holdings (% Index MCap)	16.90	13.77	20.37	5.61

## Index Characteristics

Attributes	FTSE China A Stock Connect CNY Small Cap	FTSE China A All Cap
Number of constituents	970	2138
Net MCap (CNYm)	2,902,074	15,972,343
Dividend Yield %	1.39	2.44
Constituent Sizes (Net MCap CNYm)		
Average	2,992	7,471
Largest	12,352	527,881
Smallest	765	653
Median	2,539	3,321
Weight of Largest Constituent (%)	0.43	3.30
Top 10 Holdings (% Index MCap)	3.59	13.49

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 email [info@ftserussell.com](mailto:info@ftserussell.com); or  
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#### 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