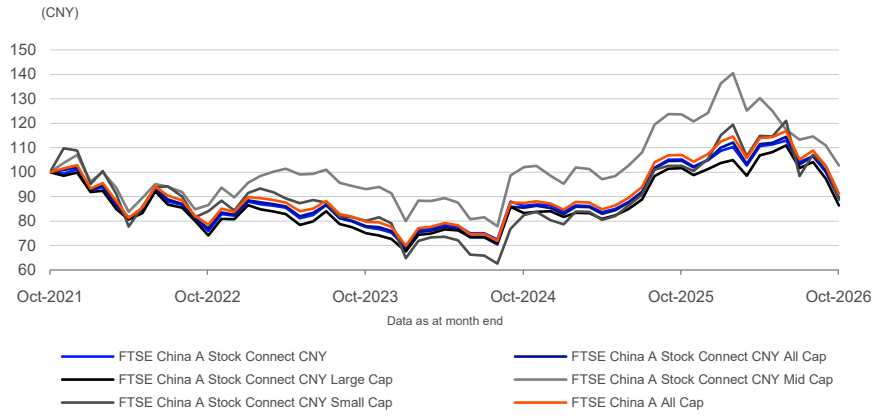
# FTSE China A Stock Connect CNY Indices

Data as at: 30 October 2026

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 | -14.1 | -19.2 | -14.8 | -15.0 | 15.4 | -10.6 | 4.9 | -2.2 | 18.3 | 17.6 | 19.0 |
| FTSE China A Stock Connect CNY All Cap | -13.3 | -19.9 | -14.9 | -14.6 | 14.7 | -10.6 | 4.7 | -2.2 | 19.5 | 18.4 | 19.8 |
| FTSE China A Stock Connect CNY Large Cap | -15.0 | -19.1 | -14.6 | -15.0 | 15.2 | -13.6 | 4.8 | -2.9 | 18.5 | 17.2 | 19.0 |
| FTSE China A Stock Connect CNY Mid Cap | -9.3 | -21.1 | -17.3 | -16.9 | 10.4 | 2.8 | 3.4 | 0.5 | 19.8 | 21.6 | 21.4 |
| FTSE China A Stock Connect CNY Small Cap | -9.8 | -22.7 | -15.9 | -13.5 | 10.7 | -11.3 | 3.4 | -2.4 | 26.6 | 24.5 | 26.9 |
| FTSE China A All Cap | -13.3 | -20.0 | -15.1 | -14.8 | 14.4 | -8.8 | 4.6 | -1.8 | 18.8 | 18.4 | 19.8 |

* 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) | 2016 | 2017 | 2018 | 2019 | 2020 | 2021 | 2022 | 2023 | 2024 | 2025 |
|---|---|---|---|---|---|---|---|---|---|---|
| FTSE China A Stock Connect CNY | -9.8 | 14.5 | -25.3 | 37.3 | 31.0 | 2.6 | -18.7 | -8.6 | 14.9 | 21.4 |
| FTSE China A Stock Connect CNY All Cap | -11.0 | 9.7 | -26.8 | 36.4 | 29.9 | 4.7 | -19.1 | -8.1 | 12.5 | 23.1 |
| FTSE China A Stock Connect CNY Large Cap | -8.9 | 18.5 | -24.2 | 38.2 | 32.2 | -0.4 | -19.0 | -10.0 | 15.6 | 20.4 |
| FTSE China A Stock Connect CNY Mid Cap | -16.0 | -7.3 | -31.4 | 34.7 | 25.5 | 15.1 | -16.2 | 2.0 | 7.9 | 26.0 |
| FTSE China A Stock Connect CNY Small Cap | -22.3 | -14.5 | -36.2 | 28.6 | 23.8 | 20.9 | -22.5 | -6.3 | 1.7 | 31.3 |
| FTSE China A All Cap | -13.9 | 6.0 | -28.1 | 34.1 | 28.6 | 6.9 | -18.5 | -7.4 | 12.2 | 23.3 |

## 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 (CNY) | Return/Risk Ratio | | | | Drawdown (%) | | | |
|---|---|---|---|---|---|---|---|---|
| | 1YR | 3YR | 5YR | 10YR | 1YR | 3YR | 5YR | 10YR |
| FTSE China A Stock Connect CNY | -0.9 | 0.3 | -0.1 | 0.2 | -22.5 | -22.5 | -34.3 | -37.6 |
| FTSE China A Stock Connect CNY All Cap | -0.8 | 0.3 | -0.1 | 0.1 | -23.5 | -23.5 | -36.6 | -37.9 |
| FTSE China A Stock Connect CNY Large Cap | -0.9 | 0.3 | -0.2 | 0.2 | -23.0 | -23.0 | -35.3 | -40.8 |
| FTSE China A Stock Connect CNY Mid Cap | -0.9 | 0.2 | 0.0 | 0.1 | -26.9 | -26.9 | -31.2 | -44.7 |
| FTSE China A Stock Connect CNY Small Cap | -0.5 | 0.2 | -0.1 | -0.1 | -27.5 | -30.8 | -47.2 | -51.9 |
| FTSE China A All Cap | -0.8 | 0.3 | -0.1 | 0.1 | -23.6 | -23.6 | -35.5 | -35.5 |

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 | 488,102 | 3.23 |
| Contemporary Amperex Technology (A) | Industrial Goods and Services | 287,490 | 1.90 |
| China Merchants Bank (A) | Banks | 251,549 | 1.66 |
| China Yangtze Power (A) | Utilities | 203,752 | 1.35 |
| Industrial and Commercial Bank of China (A) | Banks | 186,176 | 1.23 |
| Agricultural Bank of China (A) | Banks | 185,823 | 1.23 |
| Zhongji Innolight (A) | Telecommunications | 172,430 | 1.14 |
| Zijin Mining Group (A) | Basic Resources | 159,211 | 1.05 |
| Ping An Insurance (Group) Company Of China (A) | Insurance | 157,598 | 1.04 |
| Cambricon Technologies (A) | Technology | 154,816 | 1.02 |
| **Totals** | | **2,246,947** | **14.86** |

## ICB Supersector Breakdown

| | 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 | | |
|---|---|---|---|---|---|---|---|---|---|---|
| ICB Supersector | No. of Cons | Wgt % | No. of Cons | Wgt % | Diff % | No. of Cons | Wgt % | No. of Cons | Wgt % | Diff % |
| Technology | 186 | 17.53 | 370 | 17.35 | 0.18 | 133 | 18.99 | 53 | 10.01 | 8.98 |
| Telecommunications | 24 | 4.74 | 57 | 4.43 | 0.30 | 20 | 5.52 | 4 | 0.70 | 4.82 |
| Health Care | 92 | 5.97 | 212 | 6.56 | -0.58 | 22 | 4.17 | 70 | 15.26 | -11.08 |
| Banks | 34 | 11.82 | 43 | 10.08 | 1.74 | 26 | 13.77 | 8 | 1.74 | 12.04 |
| Financial Services | 49 | 5.07 | 57 | 4.35 | 0.72 | 27 | 4.96 | 22 | 5.67 | -0.72 |
| Insurance | 4 | 1.77 | 5 | 1.50 | 0.27 | 4 | 2.11 | - | - | 2.11 |
| Real Estate | 19 | 0.78 | 55 | 1.06 | -0.27 | 3 | 0.39 | 16 | 2.83 | -2.45 |
| Automobiles and Parts | 36 | 2.70 | 88 | 3.03 | -0.32 | 14 | 2.46 | 22 | 3.97 | -1.52 |
| Consumer Products and Services | 43 | 3.04 | 86 | 3.07 | -0.03 | 18 | 2.78 | 25 | 4.36 | -1.57 |
| Media | 17 | 0.74 | 47 | 1.01 | -0.28 | 2 | 0.26 | 15 | 3.20 | -2.94 |
| Retailers | 7 | 0.43 | 23 | 0.54 | -0.11 | 2 | 0.36 | 5 | 0.82 | -0.47 |
| Travel and Leisure | 9 | 0.62 | 18 | 0.59 | 0.03 | 5 | 0.60 | 4 | 0.75 | -0.15 |
| Food Beverage and Tobacco | 43 | 7.43 | 85 | 6.77 | 0.66 | 18 | 7.84 | 25 | 5.29 | 2.55 |
| Personal Care Drug and Grocery Stores | 11 | 0.39 | 24 | 0.47 | -0.08 | 1 | 0.07 | 10 | 2.09 | -2.03 |
| Construction and Materials | 31 | 1.97 | 80 | 2.23 | -0.26 | 12 | 1.71 | 19 | 3.34 | -1.63 |
| Industrial Goods and Services | 162 | 13.49 | 420 | 15.11 | -1.62 | 74 | 12.80 | 88 | 17.04 | -4.25 |
| Basic Resources | 78 | 6.94 | 163 | 7.24 | -0.30 | 47 | 7.18 | 31 | 5.75 | 1.43 |
| Chemicals | 77 | 5.35 | 170 | 5.77 | -0.42 | 45 | 5.22 | 32 | 6.04 | -0.83 |
| Energy | 44 | 4.67 | 82 | 4.42 | 0.25 | 18 | 4.41 | 26 | 5.98 | -1.57 |
| Utilities | 50 | 4.54 | 91 | 4.42 | 0.12 | 23 | 4.42 | 27 | 5.16 | -0.74 |
| **Totals** | **1016** | **100.00** | **2176** | **100.00** | | **514** | **100.00** | **502** | **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 | 184 | 16.45 | 376 | 17.46 | -1.01 |
| 1510 | Telecommunications | 33 | 2.93 | 58 | 4.42 | -1.48 |
| 2010 | Health Care | 120 | 9.42 | 215 | 6.54 | 2.89 |
| 3010 | Banks | 9 | 1.50 | 43 | 10.03 | -8.53 |
| 3020 | Financial Services | 8 | 0.80 | 57 | 4.33 | -3.53 |
| 3030 | Insurance | 1 | 0.18 | 5 | 1.49 | -1.31 |
| 3510 | Real Estate | 36 | 2.40 | 55 | 1.05 | 1.35 |
| 4010 | Automobiles and Parts | 52 | 4.63 | 89 | 3.02 | 1.61 |
| 4020 | Consumer Products and Services | 43 | 3.24 | 86 | 3.06 | 0.18 |
| 4030 | Media | 30 | 2.37 | 47 | 1.01 | 1.36 |
| 4040 | Retailers | 16 | 1.08 | 23 | 0.54 | 0.54 |
| 4050 | Travel and Leisure | 9 | 0.43 | 18 | 0.59 | -0.15 |
| 4510 | Food Beverage and Tobacco | 42 | 3.51 | 85 | 6.74 | -3.23 |
| 4520 | Personal Care Drug and Grocery Stores | 13 | 0.86 | 24 | 0.47 | 0.39 |
| 5010 | Construction and Materials | 49 | 3.51 | 81 | 2.23 | 1.28 |
| 5020 | Industrial Goods and Services | 258 | 23.13 | 426 | 15.10 | 8.03 |
| 5510 | Basic Resources | 85 | 8.71 | 163 | 7.21 | 1.50 |
| 5520 | Chemicals | 93 | 7.82 | 171 | 5.74 | 2.07 |
| 6010 | Energy | 38 | 3.19 | 84 | 4.43 | -1.25 |
| 6510 | Utilities | 41 | 3.83 | 92 | 4.55 | -0.72 |
| **Totals** | | **1160** | **100.00** | **2198** | **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 | 1016 | 2176 | 514 | 502 |
| Net MCap (CNYm) | 15,120,626 | 18,183,397 | 12,663,042 | 2,457,584 |
| Dividend Yield % | 2.35 | 2.18 | 2.43 | 1.98 |
| Constituent Sizes (Net MCap CNYm) | | | | |
| Average | 14,883 | 8,356 | 24,636 | 4,896 |
| Largest | 488,102 | 488,102 | 488,102 | 13,611 |
| Smallest | 1,307 | 847 | 3,069 | 1,307 |
| Median | 7,408 | 3,568 | 13,896 | 4,554 |
| Weight of Largest Constituent (%) | 3.23 | 2.68 | 3.85 | 0.55 |
| Top 10 Holdings (% Index MCap) | 14.86 | 12.36 | 17.74 | 4.82 |

## Index Characteristics

| Attributes | FTSE China A Stock Connect CNY Small Cap | FTSE China A All Cap |
|---|---|---|
| Number of constituents | 1160 | 2198 |
| Net MCap (CNYm) | 3,062,771 | 18,274,469 |
| Dividend Yield % | 1.31 | 2.17 |
| Constituent Sizes (Net MCap CNYm) | | |
| Average | 2,640 | 8,314 |
| Largest | 11,939 | 488,102 |
| Smallest | 847 | 810 |
| Median | 2,301 | 3,547 |
| Weight of Largest Constituent (%) | 0.39 | 2.67 |
| Top 10 Holdings (% Index MCap) | 2.94 | 12.30 |

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