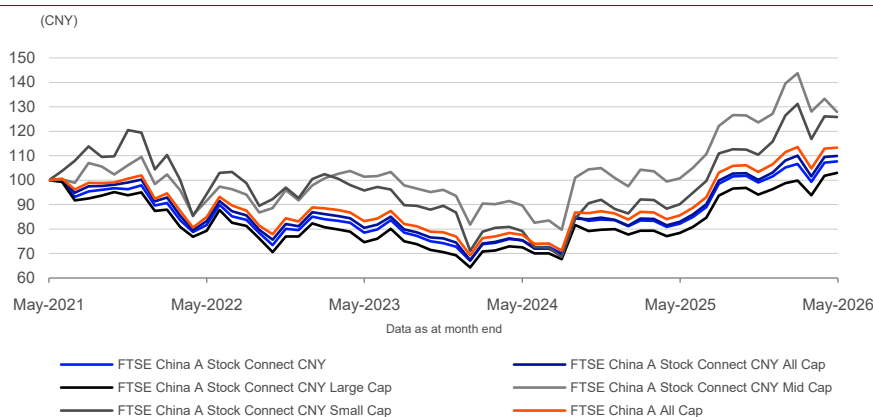


FTSE China A Stock Connect CNY Indices

Data as at: 29 May 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	0.9	8.8	6.1	31.0	37.2	7.7	11.1	1.5	15.1	17.0	17.9
FTSE China A Stock Connect CNY All Cap	-0.1	9.8	6.6	32.6	36.6	10.0	11.0	1.9	15.9	17.6	18.4
FTSE China A Stock Connect CNY Large Cap	3.2	9.5	6.9	31.4	38.0	3.0	11.3	0.6	14.9	16.6	17.9
FTSE China A Stock Connect CNY Mid Cap	-11.0	3.5	0.6	27.0	26.2	28.0	8.1	5.1	18.1	21.2	21.1
FTSE China A Stock Connect CNY Small Cap	-4.1	14.0	8.6	39.6	31.3	25.9	9.5	4.7	20.6	22.6	24.1
FTSE China A All Cap	-0.2	9.7	6.5	32.4	36.2	13.4	10.8	2.5	15.3	17.6	18.3

* 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 % (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	2.1	0.7	0.1	0.4	-8.3	-21.4	-34.3	-37.6
FTSE China A Stock Connect CNY All Cap	2.1	0.6	0.1	0.3	-9.3	-23.8	-36.6	-37.9
FTSE China A Stock Connect CNY Large Cap	2.2	0.7	0.0	0.4	-7.7	-20.8	-36.6	-40.8
FTSE China A Stock Connect CNY Mid Cap	1.5	0.4	0.2	0.2	-13.0	-27.7	-33.3	-44.7
FTSE China A Stock Connect CNY Small Cap	1.9	0.4	0.2	0.1	-14.0	-35.3	-47.2	-51.9
FTSE China A All Cap	2.0	0.6	0.1	0.3	-9.4	-23.7	-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 %
Contemporary Amperex Technology (A)	Industrial Goods and Services	522,771	2.94
Kweichow Moutai (A)	Food Beverage and Tobacco	466,401	2.63
Zhongji Innolight (A)	Telecommunications	359,166	2.02
Foxconn Industrial Internet (A)	Telecommunications	236,061	1.33
Cambricon Technologies (A)	Technology	230,464	1.30
China Merchants Bank (A)	Banks	219,550	1.24
Eoptolink Technology (A)	Telecommunications	196,289	1.11
Hygon Information Technology (A)	Technology	191,274	1.08
China Yangtze Power (A)	Utilities	190,118	1.07
Zijin Mining Group (A)	Basic Resources	175,482	0.99
Totals		2,787,575	15.70

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	144	19.35	320	19.72	-0.37	97	20.22	47	13.55	6.67
Telecommunications	24	7.21	61	6.52	0.69	19	8.17	5	0.86	7.30
Health Care	103	5.06	214	5.43	-0.37	35	3.90	68	12.75	-8.85
Banks	34	8.96	43	7.43	1.53	27	10.12	7	1.27	8.85
Financial Services	54	4.74	59	3.94	0.80	36	4.77	18	4.56	0.21
Insurance	4	1.56	5	1.29	0.28	4	1.80	-	-	1.80
Real Estate	25	0.88	60	1.09	-0.20	6	0.53	19	3.26	-2.74
Automobiles and Parts	37	3.07	84	3.26	-0.19	22	3.11	15	2.82	0.29
Consumer Products and Services	42	2.72	82	2.61	0.10	17	2.41	25	4.73	-2.32
Media	20	0.76	48	0.97	-0.21	5	0.46	15	2.78	-2.32
Retailers	9	0.46	22	0.49	-0.03	3	0.40	6	0.91	-0.51
Travel and Leisure	8	0.64	16	0.59	0.05	6	0.67	2	0.40	0.27
Food Beverage and Tobacco	47	6.46	85	5.70	0.76	23	6.76	24	4.52	2.23
Personal Care Drug and Grocery Stores	13	0.39	25	0.42	-0.04	2	0.14	11	2.03	-1.90
Construction and Materials	25	1.75	76	2.11	-0.36	13	1.65	12	2.39	-0.74
Industrial Goods and Services	146	14.36	393	16.39	-2.03	74	13.92	72	17.26	-3.33
Basic Resources	72	7.78	154	8.02	-0.24	44	7.88	28	7.12	0.76
Chemicals	65	4.87	154	5.56	-0.70	34	4.50	31	7.29	-2.79
Energy	45	4.79	81	4.43	0.36	27	4.79	18	4.76	0.03
Utilities	48	4.20	85	4.03	0.16	23	3.81	25	6.73	-2.92
Totals	965	100.00	2067	100.00		517	100.00	448	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

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	176	21.27	332	19.66	1.61
1510	Telecommunications	37	3.66	64	6.51	-2.85
2010	Health Care	111	6.99	231	5.47	1.52
3010	Banks	9	1.03	43	7.36	-6.33
3020	Financial Services	5	0.59	60	3.91	-3.32
3030	Insurance	1	0.13	5	1.28	-1.14
3510	Real Estate	35	1.94	70	1.13	0.81
4010	Automobiles and Parts	47	4.06	88	3.26	0.80
4020	Consumer Products and Services	40	2.17	89	2.65	-0.47
4030	Media	28	1.86	52	0.98	0.87
4040	Retailers	13	0.60	28	0.51	0.09
4050	Travel and Leisure	8	0.37	18	0.59	-0.22
4510	Food Beverage and Tobacco	38	2.53	91	5.67	-3.14
4520	Personal Care Drug and Grocery Stores	12	0.58	25	0.42	0.16
5010	Construction and Materials	51	3.61	82	2.12	1.49
5020	Industrial Goods and Services	247	24.87	412	16.41	8.46
5510	Basic Resources	82	9.01	157	7.96	1.05
5520	Chemicals	89	8.47	163	5.59	2.88
6010	Energy	36	2.91	86	4.42	-1.51
6510	Utilities	37	3.36	89	4.11	-0.74
Totals		1102	100.00	2185	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	965	2067	517	448
Net MCap (CNYm)	17,759,496	22,012,702	15,433,685	2,325,811
Dividend Yield %	2.04	1.84	2.09	1.72
Constituent Sizes (Net MCap CNYm)				
Average	18,404	10,650	29,852	5,192
Largest	522,771	522,771	522,771	20,001
Smallest	1,290	408	3,282	1,290
Median	8,792	4,573	17,407	4,737
Weight of Largest Constituent (%)	2.94	2.37	3.39	0.86
Top 10 Holdings (% Index MCap)	15.70	12.66	18.06	6.27

Index Characteristics

Attributes	FTSE China A Stock Connect CNY Small Cap	FTSE China A All Cap
Number of constituents	1102	2185
Net MCap (CNYm)	4,253,206	22,207,479
Dividend Yield %	1	1.83
Constituent Sizes (Net MCap CNYm)		
Average	3,860	10,164
Largest	28,388	522,771
Smallest	408	408
Median	2,824	4,327
Weight of Largest Constituent (%)	0.67	2.35
Top 10 Holdings (% Index MCap)	5.11	12.55

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