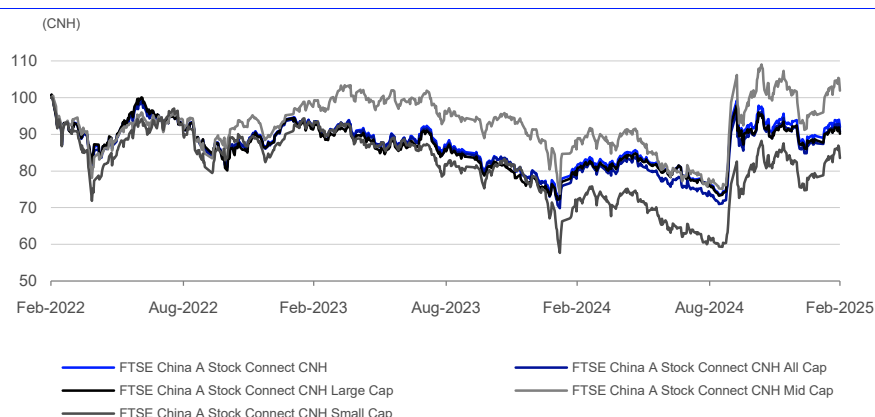


FTSE China A Stock Connect CNH Indices

Data as at: 28 February 2025

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	-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 CNH 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 CNH 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 CNH 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 CNH Small Cap	0.2	34.2	4.4	16.8	-16.4	8.7	-5.8	1.7	29.7	23.8	23.9

* 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)	2020	2021	2022	2023	2024
FTSE China A Stock Connect CNH	31.0	2.6	-18.7	-8.6	14.9
FTSE China A Stock Connect CNH All Cap	29.9	4.7	-19.1	-8.1	12.5
FTSE China A Stock Connect CNH Large Cap	32.2	-0.4	-19.0	-10.0	15.6
FTSE China A Stock Connect CNH Mid Cap	25.5	15.1	-16.2	2.0	7.9
FTSE China A Stock Connect CNH Small Cap	23.8	20.9	-22.5	-6.3	1.7

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

ICB Supersector Breakdown

		FTSE China A Stock Connect CNH			FTSE China A Stock Connect CNH All Cap		
ICB Code	ICB Supersector	No. of Cons	Net MCap (CNHm)	Wgt %	No. of Cons	Net MCap (CNHm)	Wgt %
1010	Technology	125	1,612,134	12.64	288	2,211,028	14.12
1510	Telecommunications	20	352,334	2.76	52	454,931	2.91
2010	Health Care	107	890,373	6.98	209	1,157,293	7.39
3010	Banks	34	1,444,192	11.33	43	1,476,992	9.44
3020	Financial Services	53	823,475	6.46	60	857,789	5.48
3030	Insurance	5	264,280	2.07	6	270,427	1.73
3510	Real Estate	29	194,111	1.52	56	250,242	1.60
4010	Automobiles and Parts	34	583,058	4.57	73	715,695	4.57
4020	Consumer Products and Services	41	391,642	3.07	72	477,896	3.05
4030	Media	20	139,642	1.10	45	201,264	1.29
4040	Retailers	9	91,999	0.72	21	119,137	0.76
4050	Travel and Leisure	8	109,267	0.86	15	123,317	0.79
4510	Food Beverage and Tobacco	47	1,323,285	10.38	82	1,412,907	9.03
4520	Personal Care Drug and Grocery Stores	14	70,673	0.55	23	88,277	0.56
5010	Construction and Materials	28	313,130	2.46	70	424,235	2.71
5020	Industrial Goods and Services	141	1,748,743	13.71	344	2,369,358	15.14
5510	Basic Resources	68	669,873	5.25	142	882,711	5.64
5520	Chemicals	62	511,257	4.01	142	749,609	4.79
6010	Energy	45	637,376	5.00	84	738,254	4.72
6510	Utilities	46	580,550	4.55	79	672,105	4.29
Totals		936	12,751,393	100.00	1906	15,653,468	100.00

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

		FTSE China A Stock Connect CNH Large Cap			FTSE China A Stock Connect CNH Mid Cap			FTSE China A Stock Connect CNH Small Cap		
ICB Code	ICB Supersector	No. of Cons	Net MCap (CNHm)	Wgt %	No. of Cons	Net MCap (CNHm)	Wgt %	No. of Cons	Net MCap (CNHm)	Wgt %
1010	Technology	63	1,236,892	11.69	62	375,243	17.27	163	598,894	20.64
1510	Telecommunications	11	299,031	2.83	9	53,304	2.45	32	102,596	3.54
2010	Health Care	42	641,570	6.06	65	248,803	11.45	102	266,920	9.20
3010	Banks	27	1,421,033	13.43	7	23,160	1.07	9	32,800	1.13
3020	Financial Services	35	711,860	6.73	18	111,615	5.14	7	34,314	1.18
3030	Insurance	4	258,774	2.45	1	5,506	0.25	1	6,147	0.21
3510	Real Estate	6	104,043	0.98	23	90,068	4.15	27	56,130	1.93
4010	Automobiles and Parts	17	487,894	4.61	17	95,163	4.38	39	132,638	4.57
4020	Consumer Products and Services	16	285,263	2.70	25	106,379	4.90	31	86,254	2.97
4030	Media	5	72,302	0.68	15	67,340	3.10	25	61,622	2.12
4040	Retailers	3	69,394	0.66	6	22,605	1.04	12	27,138	0.94
4050	Travel and Leisure	6	98,338	0.93	2	10,929	0.50	7	14,050	0.48
4510	Food Beverage and Tobacco	25	1,233,718	11.66	22	89,567	4.12	35	89,622	3.09
4520	Personal Care Drug and Grocery Stores	4	31,200	0.29	10	39,473	1.82	9	17,604	0.61
5010	Construction and Materials	14	261,575	2.47	14	51,555	2.37	42	111,105	3.83
5020	Industrial Goods and Services	62	1,412,243	13.35	79	336,500	15.49	203	620,615	21.39
5510	Basic Resources	33	506,100	4.78	35	163,773	7.54	74	212,838	7.33
5520	Chemicals	27	365,633	3.46	35	145,624	6.70	80	238,352	8.21
6010	Energy	31	573,577	5.42	14	63,799	2.94	39	100,878	3.48
6510	Utilities	27	508,024	4.80	19	72,526	3.34	33	91,556	3.15
Totals		458	10,578,462	100.00	478	2,172,931	100.00	970	2,902,074	100.00

Index Characteristics

Attributes	FTSE China A Stock Connect CNH	FTSE China A Stock Connect CNH All Cap
Number of constituents	936	1906
Net MCap (CNHm)	12,751,393	15,653,468
Dividend Yield %	2.71	2.47
Constituent Sizes (Net MCap CNHm)		
Average	13,623	8,213
Largest	527,881	527,881
Smallest	898	765
Median	6,685	3,675
Weight of Largest Constituent (%)	4.14	3.37
Top 10 Holdings (% Index MCap)	16.90	13.77

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	458	478	970
Net MCap (CNHm)	10,578,462	2,172,931	2,902,074
Dividend Yield %	2.92	1.67	1.39
Constituent Sizes (Net MCap CNHm)			
Average	23,097	4,546	2,992
Largest	527,881	14,567	12,352
Smallest	2,363	898	765
Median	12,128	4,028	2,539
Weight of Largest Constituent (%)	4.99	0.67	0.43
Top 10 Holdings (% Index MCap)	20.37	5.61	3.59

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