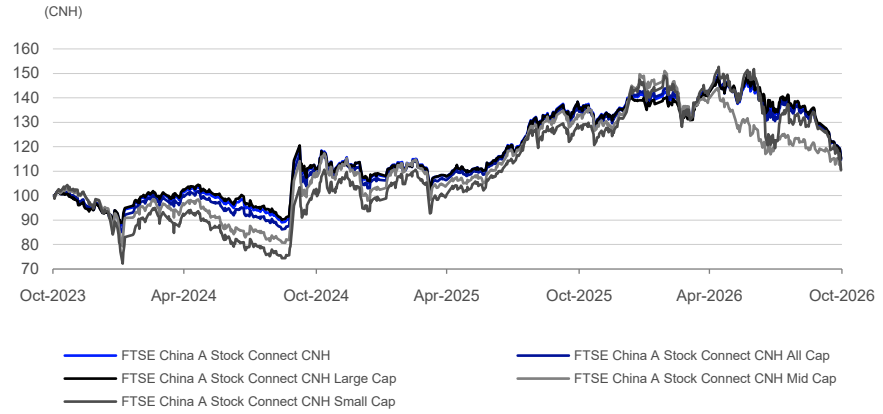
FTSE China A Stock Connect CNH Indices

Data as at: 30 October 2026

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	-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 CNH 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 CNH 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 CNH 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 CNH Small Cap	-9.8	-22.7	-15.9	-13.5	10.7	-11.3	3.4	-2.4	26.6	24.5	26.9

* 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)	2021	2022	2023	2024	2025
FTSE China A Stock Connect CNH	2.6	-18.7	-8.6	14.9	21.4
FTSE China A Stock Connect CNH All Cap	4.7	-19.1	-8.1	12.5	23.1
FTSE China A Stock Connect CNH Large Cap	-0.4	-19.0	-10.0	15.6	20.4
FTSE China A Stock Connect CNH Mid Cap	15.1	-16.2	2.0	7.9	26.0
FTSE China A Stock Connect CNH Small Cap	20.9	-22.5	-6.3	1.7	31.3

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	-0.9	0.3	-0.1	-	-22.5	-22.5	-34.3	-
FTSE China A Stock Connect CNH All Cap	-0.8	0.3	-0.1	-	-23.5	-23.5	-36.6	-
FTSE China A Stock Connect CNH Large Cap	-0.9	0.3	-0.2	-	-23.0	-23.0	-35.3	-
FTSE China A Stock Connect CNH Mid Cap	-0.9	0.2	0.0	-	-26.9	-26.9	-31.2	-
FTSE China A Stock Connect CNH Small Cap	-0.5	0.2	-0.1	-	-27.5	-30.8	-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	488,102	3.23
Contemporary Amperex Technology (A) (SC SZ)	Industrial Goods and Services	287,490	1.90
China Merchants Bank (A) (SC SH)	Banks	251,549	1.66
China Yangtze Power (A) (SC SH)	Utilities	203,752	1.35
Industrial and Commercial Bank of China (A) (SC SH)	Banks	186,176	1.23
Agricultural Bank of China (A) (SC SH)	Banks	185,823	1.23
Zhongji Innolight (A) (SC SZ)	Telecommunications	172,430	1.14
Zijin Mining Group (A) (SC SH)	Basic Resources	159,211	1.05
Ping An Insurance (Group) Company Of China (A) (SC SH)	Insurance	157,598	1.04
Cambricon Technologies (A) (SC SH)	Technology	154,816	1.02
Totals		**2,246,947**	**14.86**

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	186	2,650,187	17.53	370	3,153,974	17.35
1510	Telecommunications	24	715,975	4.74	57	805,771	4.43
2010	Health Care	92	903,345	5.97	212	1,191,988	6.56
3010	Banks	34	1,786,905	11.82	43	1,832,743	10.08
3020	Financial Services	49	767,167	5.07	57	791,662	4.35
3030	Insurance	4	267,464	1.77	5	273,083	1.50
3510	Real Estate	19	118,412	0.78	55	191,856	1.06
4010	Automobiles and Parts	36	408,809	2.70	88	550,695	3.03
4020	Consumer Products and Services	43	459,615	3.04	86	558,789	3.07
4030	Media	17	111,362	0.74	47	183,997	1.01
4040	Retailers	7	65,189	0.43	23	98,287	0.54
4050	Travel and Leisure	9	94,080	0.62	18	107,322	0.59
4510	Food Beverage and Tobacco	43	1,123,454	7.43	85	1,230,940	6.77
4520	Personal Care Drug and Grocery Stores	11	59,693	0.39	24	86,154	0.47
5010	Construction and Materials	31	298,328	1.97	80	405,982	2.23
5020	Industrial Goods and Services	162	2,039,380	13.49	420	2,747,906	15.11
5510	Basic Resources	78	1,049,952	6.94	163	1,316,676	7.24
5520	Chemicals	77	808,983	5.35	170	1,048,355	5.77
6010	Energy	44	705,892	4.67	82	803,518	4.42
6510	Utilities	50	686,437	4.54	91	803,698	4.42
Totals		**1016**	**15,120,626**	**100.00**	**2176**	**18,183,397**	**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	133	2,404,259	18.99	53	245,928	10.01	184	503,788	16.45
1510	Telecommunications	20	698,790	5.52	4	17,185	0.70	33	89,796	2.93
2010	Health Care	22	528,434	4.17	70	374,911	15.26	120	288,643	9.42
3010	Banks	26	1,744,263	13.77	8	42,642	1.74	9	45,839	1.50
3020	Financial Services	27	627,762	4.96	22	139,405	5.67	8	24,495	0.80
3030	Insurance	4	267,464	2.11	-	-	-	1	5,619	0.18
3510	Real Estate	3	48,813	0.39	16	69,599	2.83	36	73,444	2.40
4010	Automobiles and Parts	14	311,157	2.46	22	97,653	3.97	52	141,886	4.63
4020	Consumer Products and Services	18	352,582	2.78	25	107,033	4.36	43	99,174	3.24
4030	Media	2	32,841	0.26	15	78,521	3.20	30	72,635	2.37
4040	Retailers	2	45,002	0.36	5	20,187	0.82	16	33,098	1.08
4050	Travel and Leisure	5	75,601	0.60	4	18,479	0.75	9	13,242	0.43
4510	Food Beverage and Tobacco	18	993,389	7.84	25	130,064	5.29	42	107,486	3.51
4520	Personal Care Drug and Grocery Stores	1	8,308	0.07	10	51,386	2.09	13	26,461	0.86
5010	Construction and Materials	12	216,248	1.71	19	82,080	3.34	49	107,654	3.51
5020	Industrial Goods and Services	74	1,620,530	12.80	88	418,850	17.04	258	708,526	23.13
5510	Basic Resources	47	908,743	7.18	31	141,208	5.75	85	266,725	8.71
5520	Chemicals	45	660,446	5.22	32	148,537	6.04	93	239,372	7.82
6010	Energy	18	558,851	4.41	26	147,041	5.98	38	97,627	3.19
6510	Utilities	23	559,560	4.42	27	126,877	5.16	41	117,261	3.83
Totals		**514**	**12,663,042**	**100.00**	**502**	**2,457,584**	**100.00**	**1160**	**3,062,771**	**100.00**

Index Characteristics

Attributes	FTSE China A Stock Connect CNH	FTSE China A Stock Connect CNH All Cap
Number of constituents	1016	2176
Net MCap (CNHm)	15,120,626	18,183,397
Dividend Yield %	2.35	2.18
Constituent Sizes (Net MCap CNHm)		
Average	14,883	8,356
Largest	488,102	488,102
Smallest	1,307	847
Median	7,408	3,568
Weight of Largest Constituent (%)	3.23	2.68
Top 10 Holdings (% Index MCap)	14.86	12.36

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	514	502	1160
Net MCap (CNHm)	12,663,042	2,457,584	3,062,771
Dividend Yield %	2.43	1.98	1.31
Constituent Sizes (Net MCap CNHm)			
Average	24,636	4,896	2,640
Largest	488,102	13,611	11,939
Smallest	3,069	1,307	847
Median	13,896	4,554	2,301
Weight of Largest Constituent (%)	3.85	0.55	0.39
Top 10 Holdings (% Index MCap)	17.74	4.82	2.94

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