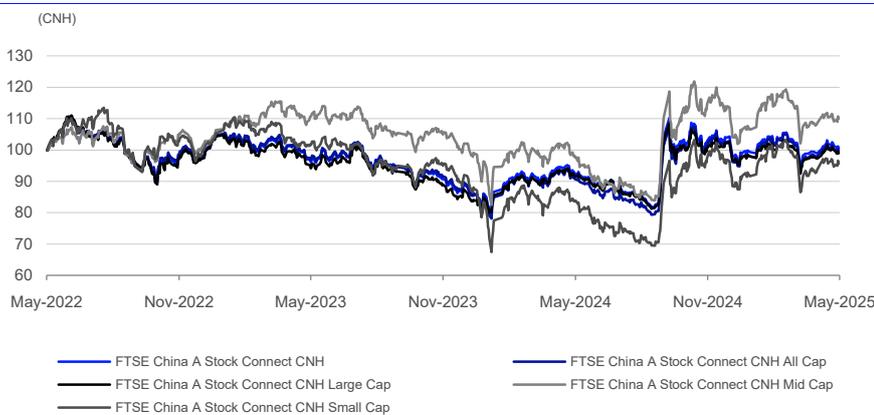


FTSE China A Stock Connect CNH Indices

Data as at: 30 May 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	-1.5	-2.0	-1.7	9.1	0.7	16.3	0.2	3.1	22.6	17.4	18.4
FTSE China A Stock Connect CNH All Cap	-1.7	-2.0	-1.0	10.0	-0.3	14.5	-0.1	2.7	23.7	17.9	18.6
FTSE China A Stock Connect CNH Large Cap	-1.2	-1.6	-2.0	8.2	-1.1	13.3	-0.4	2.5	21.8	17.1	18.5
FTSE China A Stock Connect CNH Mid Cap	-3.4	-4.1	-0.1	12.4	10.0	30.5	3.2	5.5	29.0	21.3	20.8
FTSE China A Stock Connect CNH Small Cap	-2.2	-2.0	2.1	13.9	-4.4	3.6	-1.5	0.7	30.8	22.6	23.6

* 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	0.4	0.0	0.2	-	-14.8	-27.1	-37.6	-
FTSE China A Stock Connect CNH All Cap	0.4	0.0	0.1	-	-14.0	-29.3	-37.9	-
FTSE China A Stock Connect CNH Large Cap	0.4	0.0	0.1	-	-14.9	-27.9	-40.8	-
FTSE China A Stock Connect CNH Mid Cap	0.5	0.1	0.3	-	-16.4	-28.6	-33.3	-
FTSE China A Stock Connect CNH Small Cap	0.5	-0.1	0.0	-	-17.3	-40.6	-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	535,341	4.23
Contemporary Amperex Technology (A) (SC SZ)	Industrial Goods and Services	307,933	2.43
China Merchants Bank (A) (SC SH)	Banks	250,856	1.98
China Yangtze Power (A) (SC SH)	Utilities	206,903	1.64
BYD (A) (SC SZ)	Automobiles and Parts	178,856	1.41
Ping An Insurance (Group) Company Of China (A) (SC SH)	Insurance	160,562	1.27
Industrial and Commercial Bank of China (A) (SC SH)	Banks	152,493	1.21
Wuliangye Yibin (A) (SC SZ)	Food Beverage and Tobacco	137,421	1.09
Agricultural Bank of China (A) (SC SH)	Banks	133,201	1.05
Industrial Bank (A) (SC SH)	Banks	131,692	1.04
Totals		2,195,259	17.35

ICB Supersector Breakdown

ICB Code	ICB Supersector	FTSE China A Stock Connect CNH			FTSE China A Stock Connect CNH All Cap		
		No. of Cons	Net MCap (CNHm)	Wgt %	No. of Cons	Net MCap (CNHm)	Wgt %
1010	Technology	130	1,479,428	11.69	295	2,019,357	13.00
1510	Telecommunications	21	320,324	2.53	57	427,940	2.76
2010	Health Care	108	926,753	7.33	210	1,212,855	7.81
3010	Banks	34	1,554,938	12.29	43	1,591,902	10.25
3020	Financial Services	54	787,291	6.22	60	813,595	5.24
3030	Insurance	5	284,403	2.25	6	289,909	1.87
3510	Real Estate	29	177,298	1.40	55	230,272	1.48
4010	Automobiles and Parts	35	577,381	4.56	76	708,009	4.56
4020	Consumer Products and Services	42	366,926	2.90	73	444,916	2.86
4030	Media	20	135,828	1.07	46	198,903	1.28
4040	Retailers	9	93,775	0.74	20	118,778	0.76
4050	Travel and Leisure	8	117,602	0.93	16	135,098	0.87
4510	Food Beverage and Tobacco	47	1,337,003	10.57	85	1,448,616	9.33
4520	Personal Care Drug and Grocery Stores	14	71,211	0.56	23	89,408	0.58
5010	Construction and Materials	28	308,313	2.44	70	411,845	2.65
5020	Industrial Goods and Services	141	1,699,252	13.43	349	2,320,925	14.94
5510	Basic Resources	68	693,073	5.48	143	910,082	5.86
5520	Chemicals	61	459,133	3.63	143	712,389	4.59
6010	Energy	46	623,883	4.93	83	718,476	4.63
6510	Utilities	47	636,420	5.03	81	728,161	4.69
Totals		947	12,650,234	100.00	1934	15,531,436	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

ICB Code	ICB Supersector	FTSE China A Stock Connect CNH Large Cap			FTSE China A Stock Connect CNH Mid Cap			FTSE China A Stock Connect CNH Small Cap		
		No. of Cons	Net MCap (CNHm)	Wgt %	No. of Cons	Net MCap (CNHm)	Wgt %	No. of Cons	Net MCap (CNHm)	Wgt %
1010	Technology	71	1,158,541	10.94	59	320,887	15.58	165	539,929	18.74
1510	Telecommunications	13	284,106	2.68	8	36,218	1.76	36	107,616	3.74
2010	Health Care	40	655,115	6.19	68	271,638	13.19	102	286,102	9.93
3010	Banks	27	1,527,514	14.42	7	27,424	1.33	9	36,964	1.28
3020	Financial Services	38	700,126	6.61	16	87,165	4.23	6	26,305	0.91
3030	Insurance	4	280,613	2.65	1	3,790	0.18	1	5,506	0.19
3510	Real Estate	6	94,993	0.90	23	82,305	4.00	26	52,974	1.84
4010	Automobiles and Parts	19	496,201	4.69	16	81,180	3.94	41	130,629	4.53
4020	Consumer Products and Services	16	267,425	2.53	26	99,501	4.83	31	77,990	2.71
4030	Media	5	70,545	0.67	15	65,283	3.17	26	63,075	2.19
4040	Retailers	3	72,620	0.69	6	21,155	1.03	11	25,002	0.87
4050	Travel and Leisure	6	107,156	1.01	2	10,446	0.51	8	17,496	0.61
4510	Food Beverage and Tobacco	25	1,247,896	11.78	22	89,106	4.33	38	111,613	3.87
4520	Personal Care Drug and Grocery Stores	5	42,330	0.40	9	28,882	1.40	9	18,197	0.63
5010	Construction and Materials	13	255,319	2.41	15	52,994	2.57	42	103,532	3.59
5020	Industrial Goods and Services	64	1,377,278	13.00	77	321,974	15.63	208	621,673	21.58
5510	Basic Resources	34	539,328	5.09	34	153,745	7.47	75	217,009	7.53
5520	Chemicals	25	309,414	2.92	36	149,719	7.27	82	253,256	8.79
6010	Energy	29	547,721	5.17	17	76,162	3.70	37	94,593	3.28
6510	Utilities	27	556,598	5.26	20	79,822	3.88	34	91,741	3.18
Totals		470	10,590,839	100.00	477	2,059,395	100.00	987	2,881,202	100.00

Index Characteristics

Attributes	FTSE China A Stock Connect CNH	FTSE China A Stock Connect CNH All Cap
Number of constituents	947	1934
Net MCap (CNHm)	12,650,234	15,531,436
Dividend Yield %	2.71	2.46
Constituent Sizes (Net MCap CNHm)		
Average	13,358	8,031
Largest	535,341	535,341
Smallest	840	832
Median	6,483	3,660
Weight of Largest Constituent (%)	4.23	3.45
Top 10 Holdings (% Index MCap)	17.35	14.13

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	470	477	987
Net MCap (CNHm)	10,590,839	2,059,395	2,881,202
Dividend Yield %	2.89	1.78	1.39
Constituent Sizes (Net MCap CNHm)			
Average	22,534	4,317	2,919
Largest	535,341	12,348	10,279
Smallest	2,170	840	832
Median	11,754	4,029	2,544
Weight of Largest Constituent (%)	5.05	0.60	0.36
Top 10 Holdings (% Index MCap)	20.73	4.73	3

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info@ftserussell.com

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call your regional Client Services Team office:

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