

# FTSE China A Stock Connect CNH Indices

Data as at: 29 May 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	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 CNH 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 CNH 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 CNH 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 CNH Small Cap	-4.1	14.0	8.6	39.6	31.3	25.9	9.5	4.7	20.6	22.6	24.1

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

## 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	144	3,436,060	19.35	320	4,340,707	19.72
1510	Telecommunications	24	1,280,316	7.21	61	1,436,030	6.52
2010	Health Care	103	898,647	5.06	214	1,195,787	5.43
3010	Banks	34	1,591,116	8.96	43	1,634,844	7.43
3020	Financial Services	54	841,938	4.74	59	866,995	3.94
3030	Insurance	4	277,623	1.56	5	283,189	1.29
3510	Real Estate	25	157,015	0.88	60	239,363	1.09
4010	Automobiles and Parts	37	544,957	3.07	84	717,582	3.26
4020	Consumer Products and Services	42	482,380	2.72	82	574,883	2.61
4030	Media	20	134,939	0.76	48	213,943	0.97
4040	Retailers	9	82,111	0.46	22	107,791	0.49
4050	Travel and Leisure	8	113,139	0.64	16	128,776	0.59
4510	Food Beverage and Tobacco	47	1,147,722	6.46	85	1,255,333	5.70
4520	Personal Care Drug and Grocery Stores	13	68,474	0.39	25	92,945	0.42
5010	Construction and Materials	25	310,867	1.75	76	464,352	2.11
5020	Industrial Goods and Services	146	2,550,157	14.36	393	3,607,808	16.39
5510	Basic Resources	72	1,381,846	7.78	154	1,765,131	8.02
5520	Chemicals	65	864,640	4.87	154	1,224,863	5.56
6010	Energy	45	850,471	4.79	81	974,275	4.43
6510	Utilities	48	745,079	4.20	85	888,103	4.03
<b>Totals</b>		<b>965</b>	<b>17,759,496</b>	<b>100.00</b>	<b>2067</b>	<b>22,012,702</b>	<b>100.00</b>

## 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	97	3,120,828	20.22	47	315,233	13.55	176	904,646	21.27
1510	Telecommunications	19	1,260,266	8.17	5	20,050	0.86	37	155,714	3.66
2010	Health Care	35	601,991	3.90	68	296,655	12.75	111	297,140	6.99
3010	Banks	27	1,561,659	10.12	7	29,457	1.27	9	43,728	1.03
3020	Financial Services	36	735,926	4.77	18	106,012	4.56	5	25,058	0.59
3030	Insurance	4	277,623	1.80	-	-	-	1	5,566	0.13
3510	Real Estate	6	81,139	0.53	19	75,877	3.26	35	82,348	1.94
4010	Automobiles and Parts	22	479,472	3.11	15	65,485	2.82	47	172,625	4.06
4020	Consumer Products and Services	17	372,269	2.41	25	110,110	4.73	40	92,503	2.17
4030	Media	5	70,304	0.46	15	64,635	2.78	28	79,004	1.86
4040	Retailers	3	61,039	0.40	6	21,073	0.91	13	25,680	0.60
4050	Travel and Leisure	6	103,788	0.67	2	9,351	0.40	8	15,638	0.37
4510	Food Beverage and Tobacco	23	1,042,579	6.76	24	105,143	4.52	38	107,612	2.53
4520	Personal Care Drug and Grocery Stores	2	21,180	0.14	11	47,294	2.03	12	24,472	0.58
5010	Construction and Materials	13	255,222	1.65	12	55,645	2.39	51	153,485	3.61
5020	Industrial Goods and Services	74	2,148,821	13.92	72	401,336	17.26	247	1,057,652	24.87
5510	Basic Resources	44	1,216,263	7.88	28	165,583	7.12	82	383,285	9.01
5520	Chemicals	34	695,068	4.50	31	169,572	7.29	89	360,223	8.47
6010	Energy	27	739,698	4.79	18	110,773	4.76	36	123,805	2.91
6510	Utilities	23	588,549	3.81	25	156,530	6.73	37	143,024	3.36
<b>Totals</b>		<b>517</b>	<b>15,433,685</b>	<b>100.00</b>	<b>448</b>	<b>2,325,811</b>	<b>100.00</b>	<b>1102</b>	<b>4,253,206</b>	<b>100.00</b>

## Index Characteristics

Attributes	FTSE China A Stock Connect CNH	FTSE China A Stock Connect CNH All Cap
Number of constituents	965	2067
Net MCap (CNHm)	17,759,496	22,012,702
Dividend Yield %	2.04	1.84
Constituent Sizes (Net MCap CNHm)		
Average	18,404	10,650
Largest	522,771	522,771
Smallest	1,290	408
Median	8,792	4,573
Weight of Largest Constituent (%)	2.94	2.37
Top 10 Holdings (% Index MCap)	15.70	12.66

## 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	517	448	1102
Net MCap (CNHm)	15,433,685	2,325,811	4,253,206
Dividend Yield %	2.09	1.72	1
Constituent Sizes (Net MCap CNHm)			
Average	29,852	5,192	3,860
Largest	522,771	20,001	28,388
Smallest	3,282	1,290	408
Median	17,407	4,737	2,824
Weight of Largest Constituent (%)	3.39	0.86	0.67
Top 10 Holdings (% Index MCap)	18.06	6.27	5.11

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