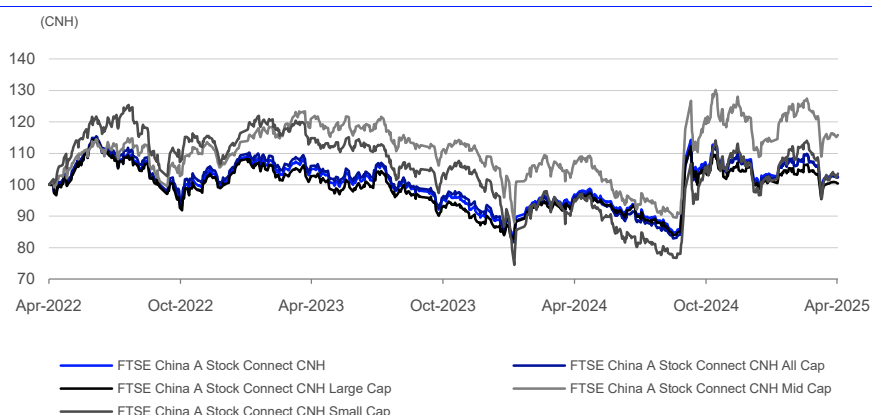


FTSE China A Stock Connect CNH Indices

Data as at: 30 April 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	-0.4	-3.1	-3.3	6.4	2.7	13.9	0.9	2.6	22.7	17.4	18.4
FTSE China A Stock Connect CNH All Cap	0.1	-3.0	-2.7	7.0	2.4	12.6	0.8	2.4	23.8	17.8	18.6
FTSE China A Stock Connect CNH Large Cap	-0.8	-2.7	-3.7	5.6	0.4	10.5	0.1	2.0	21.9	17.0	18.5
FTSE China A Stock Connect CNH Mid Cap	1.9	-4.8	-1.5	8.6	15.9	30.4	5.0	5.5	29.1	21.3	20.8
FTSE China A Stock Connect CNH Small Cap	2.3	-2.4	0.1	9.3	3.6	5.3	1.2	1.0	30.8	22.8	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	0.3	0.1	0.1	-	-14.8	-27.1	-37.6	-
FTSE China A Stock Connect CNH All Cap	0.3	0.0	0.1	-	-15.3	-29.3	-37.9	-
FTSE China A Stock Connect CNH Large Cap	0.3	0.0	0.1	-	-14.9	-27.9	-40.8	-
FTSE China A Stock Connect CNH Mid Cap	0.3	0.2	0.3	-	-18.1	-28.6	-33.3	-
FTSE China A Stock Connect CNH Small Cap	0.3	0.1	0.0	-	-21.1	-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	544,135	4.37
Contemporary Amperex Technology (A) (SC SZ)	Industrial Goods and Services	285,146	2.29
China Merchants Bank (A) (SC SH)	Banks	235,318	1.89
China Yangtze Power (A) (SC SH)	Utilities	202,107	1.62
BYD (A) (SC SZ)	Automobiles and Parts	179,257	1.44
Ping An Insurance (Group) Company Of China (A) (SC SH)	Insurance	152,817	1.23
Industrial and Commercial Bank of China (A) (SC SH)	Banks	151,199	1.21
Wuliangye Yibin (A) (SC SZ)	Food Beverage and Tobacco	139,878	1.12
Agricultural Bank of China (A) (SC SH)	Banks	130,552	1.05
Industrial Bank (A) (SC SH)	Banks	121,397	0.97
Totals		2,141,805	17.19

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	130	1,530,183	12.28	297	2,086,464	13.64
1510	Telecommunications	21	306,609	2.46	57	411,054	2.69
2010	Health Care	108	886,746	7.12	211	1,155,972	7.56
3010	Banks	34	1,471,352	11.81	43	1,505,198	9.84
3020	Financial Services	54	779,239	6.25	60	805,274	5.26
3030	Insurance	5	262,989	2.11	6	268,681	1.76
3510	Real Estate	29	183,173	1.47	55	235,015	1.54
4010	Automobiles and Parts	35	572,682	4.60	76	701,164	4.58
4020	Consumer Products and Services	42	366,854	2.94	73	442,547	2.89
4030	Media	20	137,588	1.10	46	199,965	1.31
4040	Retailers	9	93,439	0.75	21	118,485	0.77
4050	Travel and Leisure	8	109,021	0.87	16	125,710	0.82
4510	Food Beverage and Tobacco	47	1,348,964	10.82	85	1,458,547	9.53
4520	Personal Care Drug and Grocery Stores	14	72,578	0.58	23	90,151	0.59
5010	Construction and Materials	28	306,893	2.46	70	407,769	2.67
5020	Industrial Goods and Services	141	1,655,728	13.29	350	2,263,888	14.80
5510	Basic Resources	68	688,504	5.52	143	903,261	5.90
5520	Chemicals	61	459,360	3.69	143	707,512	4.62
6010	Energy	46	607,988	4.88	83	700,934	4.58
6510	Utilities	47	622,250	4.99	81	711,106	4.65
Totals		947	12,462,142	100.00	1939	15,298,698	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	71	1,202,784	11.54	59	327,399	16.06	167	556,281	19.61
1510	Telecommunications	13	270,881	2.60	8	35,728	1.75	36	104,445	3.68
2010	Health Care	40	628,270	6.03	68	258,476	12.68	103	269,226	9.49
3010	Banks	27	1,445,874	13.87	7	25,478	1.25	9	33,846	1.19
3020	Financial Services	38	693,713	6.66	16	85,527	4.19	6	26,034	0.92
3030	Insurance	4	259,199	2.49	1	3,790	0.19	1	5,692	0.20
3510	Real Estate	6	97,894	0.94	23	85,279	4.18	26	51,842	1.83
4010	Automobiles and Parts	19	492,615	4.73	16	80,067	3.93	41	128,482	4.53
4020	Consumer Products and Services	16	267,631	2.57	26	99,222	4.87	31	75,693	2.67
4030	Media	5	71,256	0.68	15	66,332	3.25	26	62,377	2.20
4040	Retailers	3	71,853	0.69	6	21,586	1.06	12	25,046	0.88
4050	Travel and Leisure	6	98,381	0.94	2	10,640	0.52	8	16,690	0.59
4510	Food Beverage and Tobacco	25	1,260,454	12.09	22	88,510	4.34	38	109,583	3.86
4520	Personal Care Drug and Grocery Stores	5	44,127	0.42	9	28,451	1.40	9	17,573	0.62
5010	Construction and Materials	13	253,069	2.43	15	53,825	2.64	42	100,876	3.56
5020	Industrial Goods and Services	64	1,339,758	12.85	77	315,970	15.50	209	608,160	21.44
5510	Basic Resources	34	535,874	5.14	34	152,630	7.49	75	214,757	7.57
5520	Chemicals	25	312,130	2.99	36	147,231	7.22	82	248,152	8.75
6010	Energy	29	532,769	5.11	17	75,219	3.69	37	92,946	3.28
6510	Utilities	27	544,742	5.23	20	77,508	3.80	34	88,856	3.13
Totals		470	10,423,274	100.00	477	2,038,868	100.00	992	2,836,557	100.00

Index Characteristics

Attributes	FTSE China A Stock Connect CNH	FTSE China A Stock Connect CNH All Cap
Number of constituents	947	1939
Net MCap (CNHm)	12,462,142	15,298,698
Dividend Yield %	2.76	2.51
Constituent Sizes (Net MCap CNHm)		
Average	13,160	7,890
Largest	544,135	544,135
Smallest	854	369
Median	6,450	3,595
Weight of Largest Constituent (%)	4.37	3.56
Top 10 Holdings (% Index MCap)	17.19	14

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	992
Net MCap (CNHm)	10,423,274	2,038,868	2,836,557
Dividend Yield %	2.94	1.86	1.42
Constituent Sizes (Net MCap CNHm)			
Average	22,177	4,274	2,859
Largest	544,135	13,442	11,686
Smallest	2,194	854	369
Median	11,480	3,955	2,470
Weight of Largest Constituent (%)	5.22	0.66	0.41
Top 10 Holdings (% Index MCap)	20.55	5.05	2.96

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