FTSE Total China Connect Index

Data as at: 30 October 2026

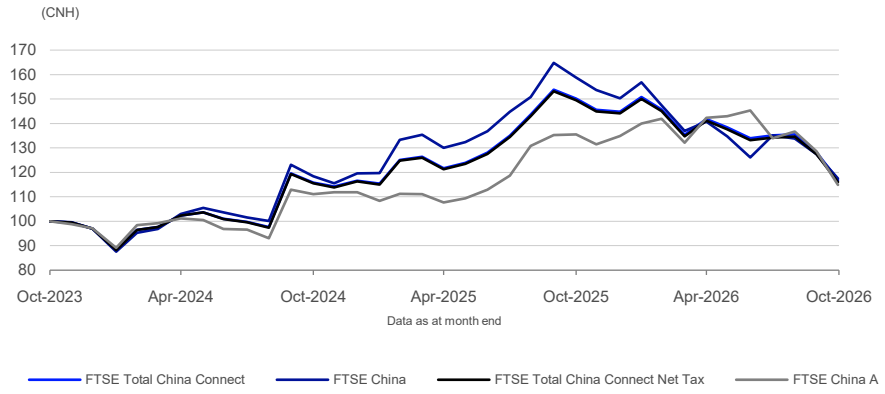
The FTSE Total China Connect Index is designed to represent the performance of large and mid cap Chinese companies listed in or outside the People's Republic of China (PRC). The index reflects a broad China equity opportunity set available to international investors, and covers all major Chinese share classes including A Shares, B Shares, H Shares, Red chips, P Chips, S Chips and N Shares. The A Share constituents are determined by the shares available to international investors through the Northbound China Stock Connect Scheme.

Price, Total Return and Net of Tax Indexes are calculated in real-time on an intra-second streaming basis in offshore Renminbi (CNH).

Details of the Chinese share class definitions are described at the end of this document.

The China-Hong Kong Stock Connect program allows international investors to trade China A Shares listed on both the Shanghai Stock Exchange and the Shenzhen Stock Exchange via the Hong Kong Stock Exchange. Unlike the QFII and RQFII schemes, the program is open to both institutional and retail international investors.

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 Total China Connect	-13.5	-17.6	-19.3	-22.2	16.9	-13.4	5.3	-2.8	16.3	19.8	20.9
FTSE China	-13.0	-16.5	-21.8	-26.0	17.6	-15.0	5.5	-3.2	18.1	22.7	24.1
FTSE Total China Connect Net Tax	-13.6	-17.8	-19.5	-22.4	16.1	-14.3	5.1	-3.0	16.3	19.8	20.9
FTSE China A	-14.3	-19.4	-14.8	-15.3	14.8	-9.9	4.7	-2.1	18.0	17.7	18.7

* 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

FEATURES

Coverage

Chinese companies listed in or outside PRC. Including A Shares, B Shares, H Shares, Red Chip, P Chip, S Chip and N Shares.

Objective

The indexes are designed for the creation of index tracking funds, 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

Price, Total Return, and Net of Tax Indexes are calculated in real time and on an end of day basis.

Industry Classification Benchmark (ICB)

Index constituents are categorized in accordance with the Industry Classification Benchmark (ICB), the global standard for industry sector analysis.

Year-on-Year Performance - Total Return

Index % (CNH)	2016	2017	2018	2019	2020	2021	2022	2023	2024	2025
FTSE Total China Connect	0.5	27.4	-18.9	30.5	25.0	-14.9	-16.5	-8.8	20.2	24.2
FTSE China	8.6	35.9	-14.2	25.1	22.5	-22.6	-15.2	-9.1	23.4	25.6
FTSE Total China Connect Net Tax	0.2	27.2	-19.1	30.3	24.7	-15.1	-16.6	-9.0	19.9	23.9
FTSE China A	-12.9	13.0	-26.0	36.0	29.6	3.7	-18.7	-7.3	15.1	20.5

Return/Risk Ratio and Drawdown - Total Return

Index (CNH)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE Total China Connect	-1.4	0.3	-0.1	0.1	-24.0	-24.8	-36.0	-49.7
FTSE China	-1.5	0.3	-0.1	0.1	-28.2	-30.0	-41.0	-56.7
FTSE Total China Connect Net Tax	-1.4	0.3	-0.1	0.1	-24.1	-25.0	-36.2	-49.9
FTSE China A	-0.9	0.3	-0.1	0.2	-22.6	-22.6	-33.8	-36.2

Return/Risk Ratio – based on compound annual returns and volatility in Performance and Volatility table
Drawdown - based on daily data

Top 10 Constituents

Constituent	Exchange	ICB Supersector	Net MCap (CNHm)	Wgt %
Tencent Holdings (P Chip)	Hong Kong (SEHK)	Technology	2,030,270	7.04
Alibaba Group Holding (P Chip)	Hong Kong (SEHK)	Retailers	1,558,551	5.40
China Construction Bank (H)	Hong Kong (SEHK)	Banks	768,760	2.67
Industrial and Commercial Bank of China (H)	Hong Kong (SEHK)	Banks	534,686	1.85
Kweichow Moutai (A) (SC SH)	China (Shanghai)	Food Beverage and Tobacco	488,102	1.69
PDD Holdings Inc ADS (N Shares)	US (NASDAQ)	Technology	402,583	1.40
Xiaomi (P Chip)	Hong Kong (SEHK)	Telecommunications	386,467	1.34
Bank of China (H)	Hong Kong (SEHK)	Banks	352,991	1.22
Meituan Dianping (P Chip)	Hong Kong (SEHK)	Technology	333,464	1.16
Contemporary Amperex Technology (A) (SC SZ)	China (Shenzhen)	Industrial Goods and Services	287,490	1.00
Totals			**7,143,365**	**24.77**

Share Class Breakdown

Share Class	No. of Cons	Net MCap (CNHm)	Wgt %
A Shares	1016	15,120,626	52.42
B Shares	16	50,769	0.18
H Shares	147	5,023,173	17.42
Red Chips	30	566,979	1.97
P Chips	97	7,470,728	25.90
N Shares	8	550,576	1.91
S Chips	1	59,772	0.21
Total	**1,315**	**28,842,622**	**100.00**

INFORMATION

Index Universe

FTSE China Index + FTSE China A Index

Index Launch

29 Dec 2017

Base Date

14 November 2014

Base Value

1000

Investability Screen

Precise free float applied and liquidity screened

Index Calculation

Real-time and end-of-day indices available

End-of-Day Distribution

Via FTP and email

Currency

CNH, USD, GBP, EUR, JPY, HKD, CNY, AUD, CAD

Review Dates

Reviewed quarterly in March, June, September and December

ICB Supersector Breakdown

		FTSE Total China Connect			FTSE China A			FTSE China		
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	219	6,038,441	20.94	189	2,679,013	17.65	219	4,050,800	23.14
1510	Telecommunications	31	1,209,127	4.19	24	715,733	4.72	31	672,146	3.84
2010	Health Care	121	1,758,066	6.10	92	903,040	5.95	121	1,080,557	6.17
3010	Banks	47	3,957,305	13.72	34	1,786,301	11.77	47	2,617,126	14.95
3020	Financial Services	65	956,634	3.32	49	766,908	5.05	65	381,259	2.18
3030	Insurance	14	936,473	3.25	4	267,373	1.76	14	735,875	4.20
3510	Real Estate	34	392,141	1.36	19	118,372	0.78	34	303,332	1.73
4010	Automobiles and Parts	50	887,733	3.08	36	408,671	2.69	50	581,126	3.32
4020	Consumer Products and Services	58	1,062,517	3.68	43	459,459	3.03	58	717,806	4.10
4030	Media	21	136,172	0.47	17	111,324	0.73	21	52,651	0.30
4040	Retailers	15	1,943,252	6.74	7	65,167	0.43	15	1,894,360	10.82
4050	Travel and Leisure	20	470,279	1.63	9	94,048	0.62	20	399,719	2.28
4510	Food Beverage and Tobacco	56	1,360,208	4.72	43	1,123,074	7.40	56	517,617	2.96
4520	Personal Care Drug and Grocery Stores	17	147,109	0.51	11	59,673	0.39	17	102,339	0.58
5010	Construction and Materials	41	367,016	1.27	31	298,227	1.96	41	143,270	0.82
5020	Industrial Goods and Services	204	2,752,480	9.54	163	2,044,758	13.47	204	1,222,946	6.99
5510	Basic Resources	96	1,448,909	5.02	78	1,049,597	6.92	96	661,446	3.78
5520	Chemicals	78	837,150	2.90	77	808,710	5.33	78	230,412	1.32
6010	Energy	59	1,254,383	4.35	44	705,653	4.65	59	724,964	4.14
6510	Utilities	69	927,229	3.21	51	713,159	4.70	69	412,401	2.36
Totals		**1315**	**28,842,622**	**100.00**	**1021**	**15,178,259**	**100.00**	**1315**	**17,502,153**	**100.00**

Index Characteristics

Attributes	FTSE Total China Connect	FTSE China A	FTSE China
Number of constituents	1315	1021	1315
Net MCap (CNHm)	28,842,622	15,178,259	17,502,153
Dividend Yield %	2.58	2.35	2.73
Constituent Sizes (Net MCap CNHm)			
Average	21,934	14,866	13,310
Largest	2,030,270	487,937	2,030,270
Smallest	0	1,306	0
Median	7,767	7,415	2,402
Weight of Largest Constituent (%)	7.04	3.21	11.60
Top 10 Holdings (% Index MCap)	24.77	14.80	39.39

CHINESE SHARE CLASS DEFINITIONS

A Share

A Shares are securities of Chinese incorporated companies that trade on either the Shanghai or Shenzhen stock exchanges. They are traded in Renminbi (Chinese Yuan). They can only be traded by residents of the People's Republic of China or under the Qualified Foreign Institutional Investor (QFII), the Renminbi Qualified Foreign Institutional Investor (RQFII) rules, or via the Stock Connect programs.

B Share

B Shares are securities of Chinese incorporated companies that trade on either the Shanghai or Shenzhen stock exchanges. They are traded in US dollars on the Shanghai Stock Exchange and Hong Kong dollars on the Shenzhen Stock Exchange. They can be traded by non-residents of the People's Republic of China and also residents of the People's Republic of China with appropriate foreign currency dealing accounts.

H Share

H Shares are securities of companies incorporated in the People's Republic of China that trade on the Hong Kong Stock Exchange. They are traded in Hong Kong dollars. Like other securities trading on the Hong Kong Stock Exchange, there are no restrictions on who can trade H Shares.

Red Chip

A Red Chip is a company incorporated outside the People's Republic of China (PRC) that trades on the Hong Kong Stock Exchange and is substantially owned, directly or indirectly, by Mainland China state entities with the majority of its revenue or assets derived from Mainland China.

P Chip

A P Chip is a company* controlled by Mainland Chinese companies or individuals, with the establishment and origin of the company in Mainland China. It must be incorporated outside the People's Republic of China (PRC) and traded on the Hong Kong Stock Exchange with a majority of its revenue or assets derived from Mainland China.
* Provided that the company does not satisfy FTSE Russell's Red Chip definition.

S Chip

An S Chip is a company controlled by Mainland Chinese companies or individuals, with the establishment and origin of the company in mainland China. It must be incorporated outside the People's Republic of China (PRC) and traded on the Singapore Stock Exchange with a majority of its revenue or assets derived from Mainland China.

N Share

N Shares are companies controlled by Mainland Chinese companies or individuals, with the establishment and origin of the company in Mainland China. It must be incorporated outside the People's Republic of China (PRC) and traded on the New York Stock Exchange, the NASDAQ exchange, or the NYSE American with a majority of its revenue or assets derived from Mainland China.

For more information on a definition of the various share classes and investment restrictions, please see http://www.ftse.com/products/downloads/Guide_to_Chinese_Share_Classes.pdf

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