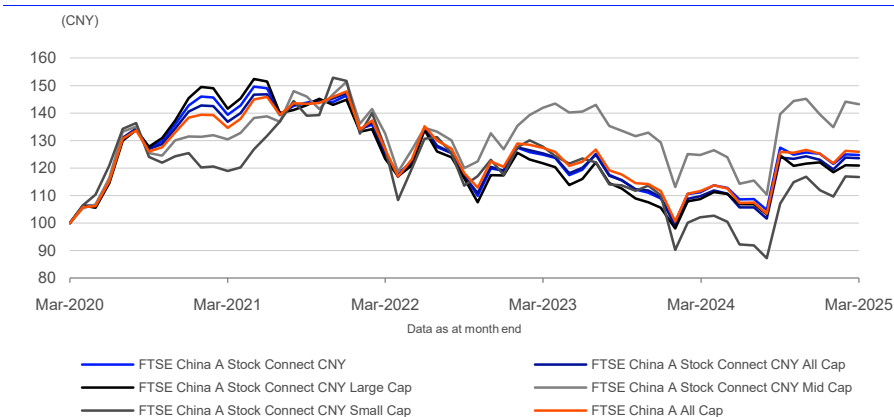


FTSE China A Stock Connect CNY Indices

Data as at: 31 March 2025

The FTSE China A Stock Connect CNY 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.

5-Year Performance - Total Return



Performance and Volatility - Total Return

Index (CNY)	Return %						Return pa %*		Volatility %**		
	3M	6M	YTD	12M	3YR	5YR	3YR	5YR	1YR	3YR	5YR
FTSE China A Stock Connect CNY	-0.3	-2.1	-0.3	12.2	-0.3	24.7	-0.1	4.5	21.6	17.5	18.5
FTSE China A Stock Connect CNY All Cap	0.5	-0.2	0.5	12.6	-1.6	23.5	-0.5	4.3	22.5	18.0	18.7
FTSE China A Stock Connect CNY Large Cap	-1.0	-3.0	-1.0	11.2	-2.0	20.8	-0.7	3.9	20.9	17.1	18.7
FTSE China A Stock Connect CNY Mid Cap	2.7	2.6	2.7	14.8	8.1	43.2	2.6	7.5	27.7	21.8	20.8
FTSE China A Stock Connect CNY Small Cap	4.2	9.0	4.2	14.3	-8.2	16.7	-2.8	3.1	29.1	23.3	23.7
FTSE China A All Cap	0.5	0.0	0.5	12.8	-0.7	25.9	-0.2	4.7	21.7	18.1	18.6

* 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 % (CNY)	2015	2016	2017	2018	2019	2020	2021	2022	2023	2024
FTSE China A Stock Connect CNY	5.5	-9.8	14.5	-25.3	37.3	31.0	2.6	-18.7	-8.6	14.9
FTSE China A Stock Connect CNY All Cap	9.2	-11.0	9.7	-26.8	36.4	29.9	4.7	-19.1	-8.1	12.5
FTSE China A Stock Connect CNY Large Cap	0.8	-8.9	18.5	-24.2	38.2	32.2	-0.4	-19.0	-10.0	15.6
FTSE China A Stock Connect CNY Mid Cap	30.4	-16.0	-7.3	-31.4	34.7	25.5	15.1	-16.2	2.0	7.9
FTSE China A Stock Connect CNY Small Cap	48.3	-22.3	-14.5	-36.2	28.6	23.8	20.9	-22.5	-6.3	1.7
FTSE China A All Cap	21.5	-13.9	6.0	-28.1	34.1	28.6	6.9	-18.5	-7.4	12.2

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 (CNY)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE China A Stock Connect CNY	0.6	0.0	0.2	0.1	-14.2	-27.1	-37.6	-49.2
FTSE China A Stock Connect CNY All Cap	0.6	0.0	0.2	0.0	-15.3	-29.3	-37.9	-52.4
FTSE China A Stock Connect CNY Large Cap	0.6	0.0	0.2	0.1	-13.7	-27.9	-40.8	-48.3
FTSE China A Stock Connect CNY Mid Cap	0.6	0.1	0.4	0.0	-18.1	-28.6	-33.3	-67.5
FTSE China A Stock Connect CNY Small Cap	0.5	-0.1	0.1	-0.1	-21.1	-40.6	-47.2	-73.4
FTSE China A All Cap	0.6	0.0	0.3	0.0	-15.3	-28.7	-35.5	-55.7

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 CNY

Constituent	ICB Supersector	Net MCap (CNYm)	Wgt %
Kweichow Moutai (A)	Food Beverage and Tobacco	549,059	4.27
Contemporary Amperex Technology (A)	Industrial Goods and Services	311,554	2.42
China Merchants Bank (A)	Banks	250,048	1.94
China Yangtze Power (A)	Utilities	190,529	1.48
BYD (A)	Automobiles and Parts	190,329	1.48
Ping An Insurance (Group) Company Of China (A)	Insurance	155,589	1.21
Industrial and Commercial Bank of China (A)	Banks	148,610	1.15
Wuliangye Yibin (A)	Food Beverage and Tobacco	142,758	1.11
Industrial Bank (A)	Banks	125,643	0.98
Agricultural Bank of China (A)	Banks	124,771	0.97
Totals		2,188,890	17.01

ICB Supersector Breakdown

ICB Supersector	FTSE China A Stock Connect CNY		FTSE China A Stock Connect CNY All Cap		Diff %	FTSE China A Stock Connect CNY Large Cap		FTSE China A Stock Connect CNY Mid Cap		Diff %
	No. of Cons	Wgt %	No. of Cons	Wgt %		No. of Cons	Wgt %	No. of Cons	Wgt %	
Technology	130	12.23	298	13.66	-1.43	71	11.44	59	16.24	-4.80
Telecommunications	21	2.61	57	2.83	-0.22	13	2.77	8	1.79	0.98
Health Care	108	7.05	211	7.47	-0.41	40	5.94	68	12.65	-6.71
Banks	34	11.48	43	9.55	1.93	27	13.51	7	1.20	12.31
Financial Services	54	6.37	60	5.35	1.01	38	6.78	16	4.25	2.54
Insurance	5	2.12	6	1.76	0.36	4	2.49	1	0.25	2.24
Real Estate	29	1.44	56	1.51	-0.07	6	0.91	23	4.10	-3.19
Automobiles and Parts	35	4.64	76	4.62	0.02	19	4.77	16	3.98	0.79
Consumer Products and Services	42	3.13	73	3.05	0.08	16	2.79	26	4.84	-2.04
Media	20	1.10	46	1.31	-0.20	5	0.69	15	3.19	-2.50
Retailers	9	0.71	21	0.74	-0.03	3	0.65	6	1.03	-0.38
Travel and Leisure	8	0.86	16	0.80	0.05	6	0.92	2	0.52	0.41
Food Beverage and Tobacco	47	10.55	85	9.22	1.33	25	11.80	22	4.22	7.58
Personal Care Drug and Grocery Stores	14	0.54	23	0.55	-0.01	5	0.40	9	1.26	-0.86
Construction and Materials	28	2.39	70	2.62	-0.22	13	2.35	15	2.64	-0.30
Industrial Goods and Services	142	13.58	351	15.10	-1.52	65	13.20	77	15.55	-2.35
Basic Resources	68	5.60	143	5.99	-0.39	34	5.21	34	7.58	-2.36
Chemicals	61	3.81	143	4.71	-0.90	25	3.14	36	7.21	-4.07
Energy	46	5.03	84	4.74	0.29	29	5.26	17	3.85	1.41
Utilities	47	4.74	81	4.42	0.33	27	4.96	20	3.66	1.30
Totals	948	100.00	1943	100.00		471	100.00	477	100.00	

INFORMATION

Index Universe

FTSE China A All Cap Index

Index Launch

December 2016 for FTSE China A Stock Connect CNY All Cap Index and FTSE China A Stock Connect CNY Index.
6 August 2018 for FTSE China A Stock Connect Large Cap, Mid Cap, Small Cap Indices.

Base Date

14 November 2014

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

USD, EUR, GBP, JPY, HKD, CNY.

Review Dates

Reviewed semi-annually in March and September

ICB Supersector Breakdown

		FTSE China A Stock Connect CNY Small Cap		FTSE China A All Cap		
ICB Code	ICB Supersector	No. of Cons	Wgt %	No. of Cons	Wgt %	Diff %
1010	Technology	168	19.89	320	13.65	6.25
1510	Telecommunications	36	3.79	60	2.81	0.99
2010	Health Care	103	9.27	237	7.50	1.77
3010	Banks	9	1.15	43	9.38	-8.24
3020	Financial Services	6	0.95	60	5.26	-4.31
3030	Insurance	1	0.20	6	1.73	-1.53
3510	Real Estate	27	1.81	73	1.59	0.22
4010	Automobiles and Parts	41	4.51	84	4.60	-0.09
4020	Consumer Products and Services	31	2.69	87	3.10	-0.41
4030	Media	26	2.18	52	1.33	0.86
4040	Retailers	12	0.86	30	0.80	0.06
4050	Travel and Leisure	8	0.58	20	0.81	-0.24
4510	Food Beverage and Tobacco	38	3.45	95	9.13	-5.68
4520	Personal Care Drug and Grocery Stores	9	0.59	26	0.57	0.02
5010	Construction and Materials	42	3.59	83	2.66	0.93
5020	Industrial Goods and Services	209	21.69	396	15.26	6.43
5510	Basic Resources	75	7.70	153	5.98	1.73
5520	Chemicals	82	8.61	161	4.76	3.86
6010	Energy	38	3.47	89	4.68	-1.22
6510	Utilities	34	3.00	88	4.40	-1.40
Totals		995	100.00	2163	100.00	

Index Characteristics

Attributes	FTSE China A Stock Connect CNY	FTSE China A Stock Connect CNY All Cap	FTSE China A Stock Connect CNY Large Cap	FTSE China A Stock Connect CNY Mid Cap
Number of constituents	948	1943	471	477
Net MCap (CNYm)	12,868,814	15,827,099	10,743,465	2,125,348
Dividend Yield %	2.69	2.44	2.86	1.80
Constituent Sizes (Net MCap CNYm)				
Average	13,575	8,146	22,810	4,456
Largest	549,059	549,059	549,059	14,837
Smallest	886	563	2,433	886
Median	6,827	3,770	11,882	4,111
Weight of Largest Constituent (%)	4.27	3.47	5.11	0.70
Top 10 Holdings (% Index MCap)	17.01	13.83	20.37	5.02

Index Characteristics

Attributes	FTSE China A Stock Connect CNY Small Cap	FTSE China A All Cap
Number of constituents	995	2163
Net MCap (CNYm)	2,958,285	16,106,689
Dividend Yield %	1.38	2.42
Constituent Sizes (Net MCap CNYm)		
Average	2,973	7,446
Largest	10,037	549,059
Smallest	563	563
Median	2,590	3,374
Weight of Largest Constituent (%)	0.34	3.41
Top 10 Holdings (% Index MCap)	2.90	13.59

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