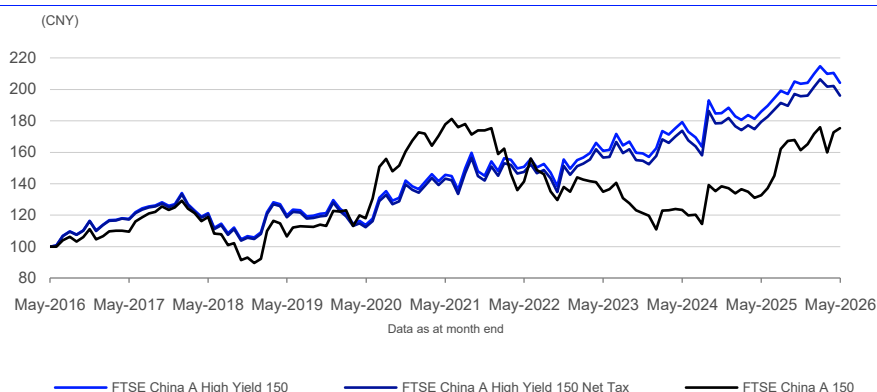


# FTSE China A High Yield 150 Index

Data as at: 29 May 2026

The FTSE China A High Yield 150 Index comprises the top 150 constituents of the FTSE China A 600 Index when ranked by dividend yield. The FTSE China A 600 Index comprises the 600 largest A shares stocks by full market capitalisation in FTSE China A All Cap Index.

## 10-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 High Yield 150	-5.0	0.3	0.0	9.8	26.9	40.2	8.3	7.0	11.1	13.6	15.2
FTSE China A High Yield 150 Net Tax	-5.0	0.2	0.0	9.3	25.1	37.0	7.8	6.5	11.1	13.6	15.2
FTSE China A 150	-0.4	8.7	6.1	32.2	30.0	-1.3	9.1	-0.3	16.3	17.4	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)	2016	2017	2018	2019	2020	2021	2022	2023	2024	2025
FTSE China A High Yield 150	-8.2	15.2	-16.6	22.4	6.9	11.4	-3.1	5.1	20.0	8.3
FTSE China A High Yield 150 Net Tax	-8.5	14.9	-16.9	21.9	6.4	10.9	-3.5	4.6	19.4	7.9
FTSE China A 150	-16.0	19.4	-28.2	36.9	36.3	4.8	-23.1	-11.3	14.5	20.5

## Return/Risk Ratio and Drawdown - Total Return

Index (CNY)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE China A High Yield 150	0.9	0.6	0.5	0.5	-8.7	-14.7	-16.9	-28.0
FTSE China A High Yield 150 Net Tax	0.9	0.6	0.4	0.5	-8.7	-15.1	-17.3	-28.2
FTSE China A 150	2.0	0.5	0.0	0.3	-9.7	-22.9	-40.9	-41.1

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

Drawdown - based on daily data

## FEATURES

### Objective

The index is designed for use in 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

The index uses a transparent, rules-based construction process. Index Methodologies are freely available on the FTSE Russell website.

### Availability

The index is calculated based on price and total return methodologies, available end-of-day. Net of Tax version is also available.

### Industry Classification Benchmark (ICB)

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

## Top 10 Constituents - FTSE China A High Yield 150 Index

Constituent	ICB Sector	Net MCap (CNYm)	Wgt %
Guanghui Energy (A)	Oil Gas and Coal	127,599	2.30
COSCO Shipping Holdings (A)	Industrial Transportation	104,434	1.89
China Shenhua Energy (A)	Oil Gas and Coal	84,209	1.52
Industrial Bank (A)	Banks	83,665	1.51
Hebei Yangyuan ZhiHui Beverage (A)	Beverages	76,607	1.38
Gree Electric Appliances Inc of Zhuhai (A)	Household Goods and Home Construction	75,943	1.37
China Merchants Bank (A)	Banks	72,673	1.31
Inner Mongolia Mengdian POW(A)	Electricity	69,445	1.25
Bank of Shanghai (A)	Banks	69,101	1.25
Jiangsu Yanghe Brewery Joint-Stock (A)	Beverages	68,599	1.24
<b>Totals</b>		<b>832,274</b>	<b>15.03</b>

## ICB Supersector Breakdown - FTSE China A High Yield 150 Index

ICB Code	ICB Supersector	No. of Cons	Net MCap (CNYm)	Wgt %
1010	Technology	2	26,253	0.47
1510	Telecommunications	3	101,110	1.83
2010	Health Care	3	83,955	1.52
3010	Banks	29	1,410,636	25.47
3020	Financial Services	12	271,158	4.90
3030	Insurance	4	89,525	1.62
3510	Real Estate	3	50,643	0.91
4010	Automobiles and Parts	4	61,711	1.11
4020	Consumer Products and Services	8	427,075	7.71
4030	Media	2	54,449	0.98
4040	Retailers		0	0.00
4050	Travel and Leisure		0	0.00
4510	Food Beverage and Tobacco	12	524,100	9.46
5010	Construction and Materials	8	274,524	4.96
5020	Industrial Goods and Services	23	835,594	15.09
5510	Basic Resources	9	221,110	3.99
5520	Chemicals	4	66,777	1.21
6010	Energy	13	597,787	10.79
6510	Utilities	11	441,301	7.97
<b>Totals</b>		<b>150</b>	<b>5,537,707</b>	<b>100.00</b>

## Index Characteristics

Attributes	FTSE China A High Yield 150	FTSE China A High Yield 150 Net Tax
Number of constituents	150	150
Net MCap (CNYm)	5,537,707	5,537,707
Dividend Yield %	5.08	4.57
Constituent Sizes (Net MCap CNYm)		
Average	36,918	36,918
Largest	127,599	127,599
Smallest	4,726	4,726
Median	36,536	36,536
Weight of Largest Constituent (%)	2.30	2.30
Top 10 Holdings (% Index MCap)	15.03	15.03

## INFORMATION

## Index Universe

FTSE China A All Cap Index

## Launch Date

18 July 2022

## Base Date

31 December 2004

## Base Value

5000

## Investability Screen

Actual free-float applied and liquidity screened

## Index Calculation

End of day

## End-of-Day Distribution

SFTP

## Currency

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

## Review Dates

Annually in March

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