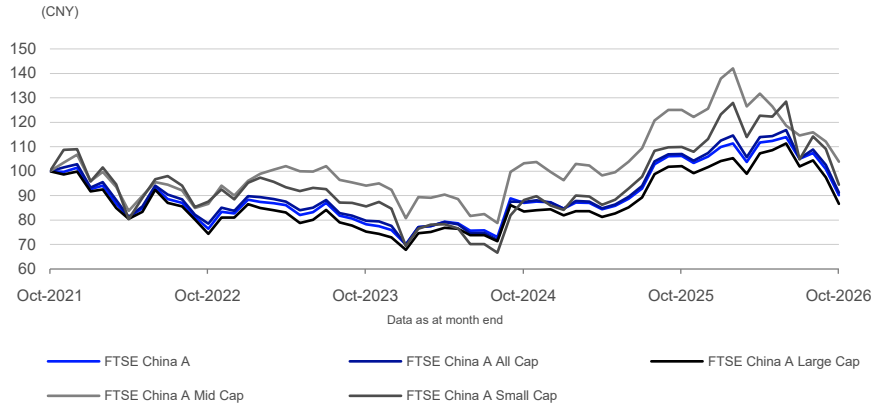
# FTSE China A Indices

Data as at: 30 October 2026

FTSE China A Indices are market-capitalization weighted, free float adjusted indices designed to represent the performance of Chinese A Shares that are available to international investors, incorporating stocks listed on the Shanghai and Shenzhen Stock Exchanges including the Shanghai STAR Board and the Shenzhen ChiNext Board. Size and sector indices are available.

## 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 | -14.2 | -19.4 | -14.9 | -15.2 | 15.2 | -9.8 | 4.8 | -2.0 | 17.6 | 17.6 | 19.0 |
| FTSE China A All Cap | -13.3 | -20.0 | -15.1 | -14.8 | 14.4 | -8.8 | 4.6 | -1.8 | 18.8 | 18.4 | 19.8 |
| FTSE China A Large Cap | -15.1 | -19.3 | -14.8 | -15.1 | 15.0 | -13.4 | 4.8 | -2.8 | 17.8 | 17.2 | 19.1 |
| FTSE China A Mid Cap | -9.3 | -21.1 | -17.3 | -16.9 | 10.5 | 3.9 | 3.4 | 0.8 | 19.1 | 21.6 | 21.4 |
| FTSE China A Small Cap | -9.8 | -23.0 | -16.5 | -14.1 | 10.3 | -5.5 | 3.3 | -1.1 | 25.5 | 24.5 | 26.4 |

* 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 | -12.1 | 13.3 | -26.1 | 36.1 | 30.5 | 3.3 | -18.4 | -8.1 | 14.9 | 21.4 |
| FTSE China A All Cap | -13.9 | 6.0 | -28.1 | 34.1 | 28.6 | 6.9 | -18.5 | -7.4 | 12.2 | 23.3 |
| FTSE China A Large Cap | -11.2 | 17.6 | -24.7 | 37.7 | 32.1 | -0.2 | -19.0 | -9.9 | 15.6 | 20.4 |
| FTSE China A Mid Cap | -15.1 | -8.1 | -32.5 | 32.0 | 24.4 | 15.6 | -15.7 | 2.7 | 7.9 | 26.0 |
| FTSE China A Small Cap | -19.4 | -16.6 | -36.2 | 24.9 | 20.5 | 23.3 | -18.9 | -4.3 | 1.7 | 31.5 |

## FEATURES

### Objective

The indices 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 indices are investable.

### Liquidity

Stocks are screened to ensure that the indices are tradable.

### Transparency

Index methodologies are freely available on the FTSE Russell website.

### Availability

The indices are 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 | -0.9 | 0.3 | -0.1 | 0.2 | -22.6 | -22.6 | -33.8 | -36.3 |
| FTSE China A All Cap | -0.8 | 0.3 | -0.1 | 0.1 | -23.6 | -23.6 | -35.5 | -35.5 |
| FTSE China A Large Cap | -0.9 | 0.3 | -0.1 | 0.2 | -23.1 | -23.1 | -35.2 | -40.4 |
| FTSE China A Mid Cap | -0.8 | 0.2 | 0.0 | 0.1 | -26.9 | -26.9 | -30.3 | -46.2 |
| FTSE China A Small Cap | -0.5 | 0.2 | 0.0 | -0.1 | -27.7 | -31.1 | -43.4 | -53.6 |

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

| Constituent | ICB Supersector | Net MCap (CNYm) | Wgt % |
|---|---|---|---|
| Kweichow Moutai (A) | Food Beverage and Tobacco | 488,102 | 3.21 |
| Contemporary Amperex Technology (A) | Industrial Goods and Services | 287,490 | 1.89 |
| China Merchants Bank (A) | Banks | 251,549 | 1.66 |
| China Yangtze Power (A) | Utilities | 203,752 | 1.34 |
| Industrial and Commercial Bank of China (A) | Banks | 186,176 | 1.23 |
| Agricultural Bank of China (A) | Banks | 185,823 | 1.22 |
| Zhongji Innolight (A) | Telecommunications | 172,430 | 1.14 |
| Zijin Mining Group (A) | Basic Resources | 159,211 | 1.05 |
| Ping An Insurance (Group) Company Of China (A) | Insurance | 157,598 | 1.04 |
| Cambricon Technologies (A) | Technology | 154,816 | 1.02 |
| **Totals** | | **2,246,947** | **14.80** |

## ICB Supersector Breakdown

| | | FTSE China A | | | FTSE China A All Cap | | |
|---|---|---|---|---|---|---|---|
| ICB Code | | No. of Cons | Net MCap (CNYm) | Wgt % | No. of Cons | Net MCap (CNYm) | Wgt % |
| 10 | Technology | 189 | 2,679,919 | 17.65 | 376 | 3,190,828 | 17.46 |
| 15 | Telecommunications | 24 | 715,975 | 4.72 | 58 | 806,989 | 4.42 |
| 20 | Health Care | 92 | 903,345 | 5.95 | 215 | 1,194,977 | 6.54 |
| 30 | Financials | 87 | 2,821,535 | 18.58 | 105 | 2,897,488 | 15.86 |
| 35 | Real Estate | 19 | 118,412 | 0.78 | 55 | 191,856 | 1.05 |
| 40 | Consumer Discretionary | 112 | 1,139,054 | 7.50 | 263 | 1,500,820 | 8.21 |
| 45 | Consumer Staples | 54 | 1,183,147 | 7.79 | 109 | 1,317,095 | 7.21 |
| 50 | Industrials | 194 | 2,343,777 | 15.44 | 507 | 3,167,427 | 17.33 |
| 55 | Basic Materials | 155 | 1,858,935 | 12.24 | 334 | 2,365,996 | 12.95 |
| 60 | Energy | 44 | 705,892 | 4.65 | 84 | 810,332 | 4.43 |
| 65 | Utilities | 51 | 713,400 | 4.70 | 92 | 830,661 | 4.55 |
| **Totals** | | **1021** | **15,183,392** | **100.00** | **2198** | **18,274,469** | **100.00** |

## INFORMATION

**Index Universe**

FTSE China A Shares

**Index Launch**

5 June 2014

**Base Date**

30 December 2005

**Base Value**

1000

**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, AUD, CNY

**Review Dates**

Reviewed semi-annually in March and September

## ICB Supersector Breakdown

| | | FTSE China A Large Cap | | | FTSE China A Mid Cap | | | FTSE China A Small Cap | | |
|---|---|---|---|---|---|---|---|---|---|---|
| ICB Code | ICB Supersector | No. of Cons | Net MCap (CNYm) | Wgt % | No. of Cons | Net MCap (CNYm) | Wgt % | No. of Cons | Net MCap (CNYm) | Wgt % |
| 1010 | Technology | 136 | 2,433,991 | 19.13 | 53 | 245,928 | 10.01 | 187 | 510,909 | 16.53 |
| 1510 | Telecommunications | 20 | 698,790 | 5.49 | 4 | 17,185 | 0.70 | 34 | 91,014 | 2.94 |
| 2010 | Health Care | 22 | 528,434 | 4.15 | 70 | 374,911 | 15.26 | 123 | 291,632 | 9.43 |
| 3010 | Banks | 26 | 1,744,263 | 13.71 | 8 | 42,642 | 1.74 | 9 | 45,839 | 1.48 |
| 3020 | Financial Services | 27 | 627,762 | 4.93 | 22 | 139,405 | 5.67 | 8 | 24,495 | 0.79 |
| 3030 | Insurance | 4 | 267,464 | 2.10 | - | - | - | 1 | 5,619 | 0.18 |
| 3510 | Real Estate | 3 | 48,813 | 0.38 | 16 | 69,599 | 2.83 | 36 | 73,444 | 2.38 |
| 4010 | Automobiles and Parts | 14 | 311,157 | 2.45 | 22 | 97,653 | 3.97 | 53 | 143,616 | 4.65 |
| 4020 | Consumer Products and Services | 18 | 352,582 | 2.77 | 25 | 107,033 | 4.36 | 43 | 99,174 | 3.21 |
| 4030 | Media | 2 | 32,841 | 0.26 | 15 | 78,521 | 3.20 | 30 | 72,635 | 2.35 |
| 4040 | Retailers | 2 | 45,002 | 0.35 | 5 | 20,187 | 0.82 | 16 | 33,098 | 1.07 |
| 4050 | Travel and Leisure | 5 | 75,601 | 0.59 | 4 | 18,479 | 0.75 | 9 | 13,242 | 0.43 |
| 4510 | Food Beverage and Tobacco | 18 | 993,389 | 7.81 | 25 | 130,064 | 5.29 | 42 | 107,486 | 3.48 |
| 4520 | Personal Care Drug and Grocery Stores | 1 | 8,308 | 0.07 | 10 | 51,386 | 2.09 | 13 | 26,461 | 0.86 |
| 5010 | Construction and Materials | 12 | 216,248 | 1.70 | 19 | 82,080 | 3.34 | 50 | 109,183 | 3.53 |
| 5020 | Industrial Goods and Services | 75 | 1,626,600 | 12.78 | 88 | 418,850 | 17.04 | 263 | 714,466 | 23.11 |
| 5510 | Basic Resources | 47 | 908,743 | 7.14 | 31 | 141,208 | 5.75 | 85 | 266,725 | 8.63 |
| 5520 | Chemicals | 45 | 660,446 | 5.19 | 32 | 148,537 | 6.04 | 94 | 240,337 | 7.78 |
| 6010 | Energy | 18 | 558,851 | 4.39 | 26 | 147,041 | 5.98 | 40 | 104,441 | 3.38 |
| 6510 | Utilities | 24 | 586,523 | 4.61 | 27 | 126,877 | 5.16 | 41 | 117,261 | 3.79 |
| **Totals** | | **519** | **12,725,807** | **100.00** | **502** | **2,457,584** | **100.00** | **1177** | **3,091,077** | **100.00** |

## Index Characteristics

| Attributes | FTSE China A | FTSE China A All Cap |
|---|---|---|
| Number of constituents | 1021 | 2198 |
| Net MCap (CNYm) | 15,183,392 | 18,274,469 |
| Dividend Yield % | 2.35 | 2.17 |
| Constituent Sizes (Net MCap CNYm) | | |
| Average | 14,871 | 8,314 |
| Largest | 488,102 | 488,102 |
| Smallest | 1,307 | 810 |
| Median | 7,418 | 3,547 |
| Weight of Largest Constituent (%) | 3.21 | 2.67 |
| Top 10 Holdings (% Index MCap) | 14.80 | 12.30 |

## Index Characteristics

| Attributes | FTSE China A Large Cap | FTSE China A Mid Cap | FTSE China A Small Cap |
|---|---|---|---|
| Number of constituents | 519 | 502 | 1177 |
| Net MCap (CNYm) | 12,725,807 | 2,457,584 | 3,091,077 |
| Dividend Yield % | 2.42 | 1.98 | 1.31 |
| Constituent Sizes (Net MCap CNYm) | | | |
| Average | 24,520 | 4,896 | 2,626 |
| Largest | 488,102 | 13,611 | 11,939 |
| Smallest | 3,069 | 1,307 | 810 |
| Median | 13,796 | 4,554 | 2,288 |
| Weight of Largest Constituent (%) | 3.84 | 0.55 | 0.39 |
| Top 10 Holdings (% Index MCap) | 17.66 | 4.82 | 2.91 |

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