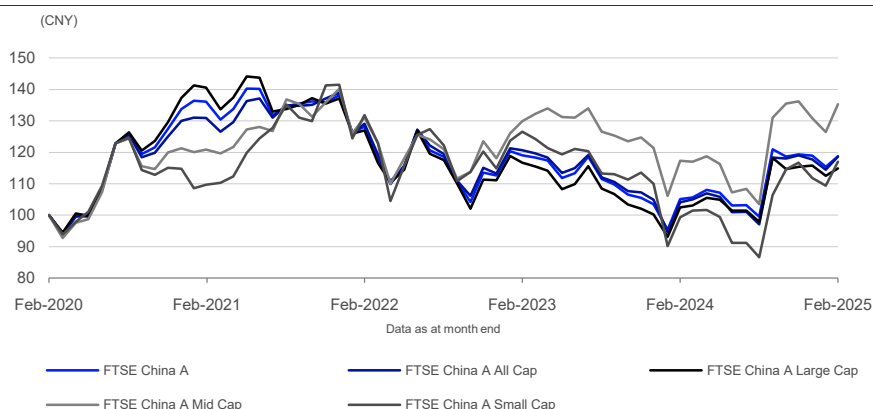


# FTSE China A Indices

Data as at: 28 February 2025

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	-0.5	19.3	-0.1	13.0	-7.3	18.8	-2.5	3.5	20.8	18.1	18.7
FTSE China A All Cap	-0.3	22.2	0.8	14.0	-8.1	18.6	-2.8	3.5	21.9	18.6	18.8
FTSE China A Large Cap	-0.5	17.3	-0.8	12.1	-9.6	14.9	-3.3	2.8	20.1	17.7	18.8
FTSE China A Mid Cap	-0.7	30.7	3.4	15.3	3.3	35.3	1.1	6.2	26.9	22.3	21.1
FTSE China A Small Cap	0.2	35.1	4.6	17.8	-11.3	17.0	-3.9	3.2	28.7	23.8	23.4

\* 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)	2015	2016	2017	2018	2019	2020	2021	2022	2023	2024
FTSE China A	11.6	-12.1	13.3	-26.1	36.1	30.5	3.3	-18.4	-8.1	14.9
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
FTSE China A Large Cap	5.9	-11.2	17.6	-24.7	37.7	32.1	-0.2	-19.0	-9.9	15.6
FTSE China A Mid Cap	31.9	-15.1	-8.1	-32.5	32.0	24.4	15.6	-15.7	2.7	7.9
FTSE China A Small Cap	61.1	-19.4	-16.6	-36.2	24.9	20.5	23.3	-18.9	-4.3	1.7

## 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	0.7	-0.1	0.2	0.1	-14.2	-27.4	-36.3	-49.8
FTSE China A All Cap	0.7	-0.1	0.2	0.1	-15.3	-29.8	-35.5	-55.7
FTSE China A Large Cap	0.7	-0.2	0.1	0.1	-13.7	-28.3	-40.4	-46.9
FTSE China A Mid Cap	0.7	0.1	0.3	0.1	-18.1	-28.2	-32.4	-68.0
FTSE China A Small Cap	0.7	-0.1	0.1	0.0	-21.6	-39.4	-43.4	-72.3

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	527,881	4.14
Contemporary Amperex Technology (A)	Industrial Goods and Services	325,547	2.55
China Merchants Bank (A)	Banks	242,885	1.90
China Yangtze Power (A)	Utilities	187,583	1.47
BYD (A)	Automobiles and Parts	183,689	1.44
Ping An Insurance (Group) Company Of China (A)	Insurance	151,822	1.19
Industrial and Commercial Bank of China (A)	Banks	148,179	1.16
Wuliangye Yibin (A)	Food Beverage and Tobacco	143,008	1.12
Agricultural Bank of China (A)	Banks	123,567	0.97
Industrial Bank (A)	Banks	120,699	0.95
Totals		2,154,859	16.88

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	127	1,624,929	12.73	310	2,254,822	14.12
15	Telecommunications	20	352,334	2.76	57	463,028	2.90
20	Health Care	107	890,373	6.98	237	1,187,355	7.43
30	Financials	92	2,531,947	19.84	109	2,605,208	16.31
35	Real Estate	29	194,111	1.52	74	269,787	1.69
40	Consumer Discretionary	112	1,315,607	10.31	269	1,695,591	10.62
45	Consumer Staples	61	1,393,958	10.92	119	1,519,506	9.51
50	Industrials	169	2,061,873	16.15	474	2,880,078	18.03
55	Basic Materials	130	1,181,130	9.25	313	1,670,214	10.46
60	Energy	45	637,376	4.99	89	743,297	4.65
65	Utilities	46	580,550	4.55	87	683,456	4.28
Totals		938	12,764,188	100.00	2138	15,972,343	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	65	1,249,687	11.80	62	375,243	17.27	183	629,892	19.63
1510	Telecommunications	11	299,031	2.82	9	53,304	2.45	37	110,693	3.45
2010	Health Care	42	641,570	6.06	65	248,803	11.45	130	296,983	9.26
3010	Banks	27	1,421,033	13.42	7	23,160	1.07	9	32,800	1.02
3020	Financial Services	35	711,860	6.72	18	111,615	5.14	7	34,314	1.07
3030	Insurance	4	258,774	2.44	1	5,506	0.25	1	6,147	0.19
3510	Real Estate	6	104,043	0.98	23	90,068	4.15	45	75,676	2.36
4010	Automobiles and Parts	17	487,894	4.61	17	95,163	4.38	48	147,913	4.61
4020	Consumer Products and Services	16	285,263	2.69	25	106,379	4.90	45	103,041	3.21
4030	Media	5	72,302	0.68	15	67,340	3.10	31	68,780	2.14
4040	Retailers	3	69,394	0.66	6	22,605	1.04	21	39,272	1.22
4050	Travel and Leisure	6	98,338	0.93	2	10,929	0.50	12	20,978	0.65
4510	Food Beverage and Tobacco	25	1,233,718	11.65	22	89,567	4.12	46	103,510	3.23
4520	Personal Care Drug and Grocery Stores	4	31,200	0.29	10	39,473	1.82	12	22,039	0.69
5010	Construction and Materials	14	261,575	2.47	14	51,555	2.37	55	125,506	3.91
5020	Industrial Goods and Services	62	1,412,243	13.33	79	336,500	15.49	250	692,698	21.59
5510	Basic Resources	33	506,100	4.78	35	163,773	7.54	85	228,862	7.13
5520	Chemicals	27	365,633	3.45	35	145,624	6.70	98	260,223	8.11
6010	Energy	31	573,577	5.42	14	63,799	2.94	44	105,921	3.30
6510	Utilities	27	508,024	4.80	19	72,526	3.34	41	102,907	3.21
Totals		460	10,591,257	100.00	478	2,172,931	100.00	1200	3,208,155	100.00

Index Characteristics

Attributes	FTSE China A	FTSE China A All Cap
Number of constituents	938	2138
Net MCap (CNYm)	12,764,188	15,972,343
Dividend Yield %	2.71	2.44
Constituent Sizes (Net MCap CNYm)		
Average	13,608	7,471
Largest	527,881	527,881
Smallest	898	653
Median	6,685	3,321
Weight of Largest Constituent (%)	4.14	3.30
Top 10 Holdings (% Index MCap)	16.88	13.49

Index Characteristics

Attributes	FTSE China A Large Cap	FTSE China A Mid Cap	FTSE China A Small Cap
Number of constituents	460	478	1200
Net MCap (CNYm)	10,591,257	2,172,931	3,208,155
Dividend Yield %	2.92	1.67	1.35
Constituent Sizes (Net MCap CNYm)			
Average	23,024	4,546	2,673
Largest	527,881	14,567	12,352
Smallest	2,363	898	653
Median	12,115	4,028	2,207
Weight of Largest Constituent (%)	4.98	0.67	0.39
Top 10 Holdings (% Index MCap)	20.35	5.61	3.25

© 2025 London Stock Exchange Group plc and its applicable group undertakings ("LSEG"). LSEG includes (1) FTSE International Limited ("FTSE"), (2) Frank Russell Company ("Russell"), (3) FTSE Global Debt Capital Markets Inc. and FTSE Global Debt Capital Markets Limited (together, "FTSE Canada"), (4) FTSE Fixed Income Europe Limited ("FTSE FI Europe"), (5) FTSE Fixed Income LLC ("FTSE FI"), (6) FTSE (Beijing) Consulting Limited ("WOFE") (7) Refinitiv Benchmark Services (UK) Limited ("RBSL"), (8) Refinitiv Limited ("RL") and (9) Beyond Ratings S.A.S. ("BR"). All rights reserved.

FTSE Russell® is a trading name of FTSE, Russell, FTSE Canada, FTSE FI, FTSE FI Europe, WOFE, RBSL, RL, and BR. "FTSE®", "Russell®", "FTSE Russell®", "FTSE4Good®", "ICB®", "Refinitiv", "Beyond Ratings®", "WMR™", "FR™" and all other trademarks and service marks used herein (whether registered or unregistered) are trademarks and/or service marks owned or licensed by the applicable member of LSEG or their respective licensors and are owned, or used under licence, by FTSE, Russell, FTSE Canada, FTSE FI, FTSE FI Europe, WOFE, RBSL, RL or BR. FTSE International Limited is authorised and regulated by the Financial Conduct Authority as a benchmark administrator. Refinitiv Benchmark Services (UK) Limited is authorised and regulated by the Financial Conduct Authority as a benchmark administrator.

All information is provided for information purposes only. All information and data contained in this publication is obtained by LSEG, from sources believed by it to be accurate and reliable. Because of the possibility of human and mechanical inaccuracy as well as other factors, however, such information and data is provided "as is" without warranty of any kind. No member of LSEG nor their respective directors, officers, employees, partners or licensors make any claim, prediction, warranty or representation whatsoever, expressly or impliedly, either as to the accuracy, timeliness, completeness, merchantability of any information or LSEG Products, or of results to be obtained from the use of LSEG products, including but not limited to indices, rates, data and analytics, or the fitness or suitability of the LSEG products for any particular purpose to which they might be put. The user of the information assumes the entire risk of any use it may make or permit to be made of the information.

No responsibility or liability can be accepted by any member of LSEG nor their respective directors, officers, employees, partners or licensors for (a) any loss or damage in whole or in part caused by, resulting from, or relating to any inaccuracy (negligent or otherwise) or other circumstance involved in procuring, collecting, compiling, interpreting, analysing, editing, transcribing, transmitting, communicating or delivering any such information or data or from use of this document or links to this document or (b) any direct, indirect, special, consequential or incidental damages whatsoever, even if any member of LSEG is advised in advance of the possibility of such damages, resulting from the use of, or inability to use, such information.

No member of LSEG nor their respective directors, officers, employees, partners or licensors provide investment advice and nothing in this document should be taken as constituting financial or investment advice. No member of LSEG nor their respective directors, officers, employees, partners or licensors make any representation regarding the advisability of investing in any asset or whether such investment creates any legal or compliance risks for the investor. A decision to invest in any such asset should not be made in reliance on any information herein. Indices and rates cannot be invested in directly. Inclusion of an asset in an index or rate is not a recommendation to buy, sell or hold that asset nor confirmation that any particular investor may lawfully buy, sell or hold the asset or an index or rate containing the asset. The general information contained in this publication should not be acted upon without obtaining specific legal, tax, and investment advice from a licensed professional.

Past performance is no guarantee of future results. Charts and graphs are provided for illustrative purposes only. Index and/or rate returns shown may not represent the results of the actual trading of investable assets. Certain returns shown may reflect back-tested performance. All performance presented prior to the index or rate inception date is back-tested performance. Back-tested performance is not actual performance, but is hypothetical. The back-test calculations are based on the same methodology that was in effect when the index or rate was officially launched. However, back-tested data may reflect the application of the index or rate methodology with the benefit of hindsight, and the historic calculations of an index or rate may change from month to month based on revisions to the underlying economic data used in the calculation of the index or rate.

No part of this information may be reproduced, stored in a retrieval system or transmitted in any form or by any means, electronic, mechanical, photocopying, recording or otherwise, without prior written permission of the applicable member of LSEG. Use and distribution of LSEG data requires a licence from LSEG and/or its licensors.

Data definitions available from  
[info@ftserussell.com](mailto:info@ftserussell.com)

To learn more, visit [lseg.com/ftse-russell](https://lseg.com/ftse-russell);  
email [info@ftserussell.com](mailto:info@ftserussell.com); or  
call your regional Client Services Team office:

**EMEA**

+44 (0) 20 7866 1810

**North America**

+1 877 503 6437

**Asia-Pacific**

Hong Kong +852 2164 3333  
Tokyo +81 3 6441 1430  
Sydney +61 (0) 2 7228 5659