

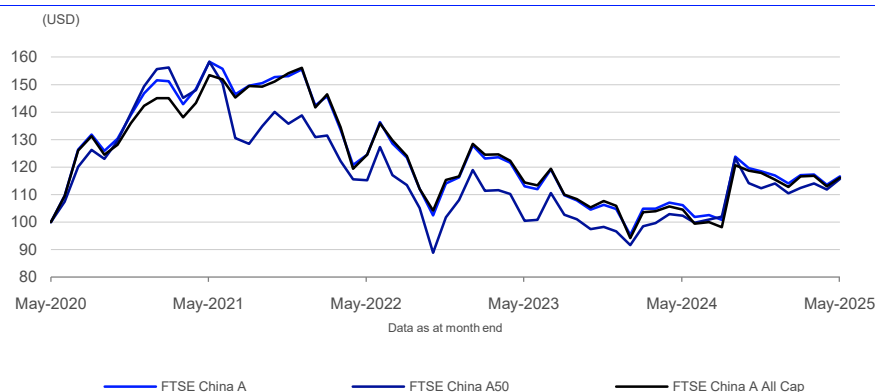
# FTSE China A Index (USD)

Data as at: 30 May 2025

FTSE China A Indexes are market-capitalization weighted, free float adjusted indexes 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 indexes are available.

FTSE China A Indexes are incorporated into the FTSE Global China A Inclusion Indexes.

## 5-Year Performance - Total Return



## Performance and Volatility - Total Return

Index (USD)	Return %						Return pa %*		Volatility %**		
	3M	6M	YTD	12M	3YR	5YR	3YR	5YR	1YR	3YR	5YR
FTSE China A	-0.3	-1.5	-0.3	9.9	-6.3	16.6	-2.1	3.1	22.5	19.1	21.2
FTSE China A50	2.9	3.0	1.5	13.0	0.4	15.7	0.1	3.0	21.2	19.4	22.7
FTSE China A All Cap	-0.4	-1.5	0.6	11.1	-6.7	16.1	-2.3	3.0	23.6	19.5	21.2

\* 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 % (USD)	2015	2016	2017	2018	2019	2020	2021	2022	2023	2024
FTSE China A	6.6	-17.8	20.9	-29.9	34.2	39.0	6.0	-25.2	-10.0	11.7
FTSE China A50	-9.2	-10.3	45.0	-23.3	40.2	34.9	-7.1	-22.2	-10.5	18.0
FTSE China A All Cap	16.0	-19.6	13.2	-31.8	32.1	37.0	9.7	-25.3	-9.2	9.0

## Return/Risk Ratio and Drawdown - Total Return

Index (USD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE China A	0.4	-0.1	0.1	-0.1	-17.8	-31.8	-43.0	-54.8
FTSE China A50	0.6	0.0	0.1	0.1	-16.9	-30.2	-48.5	-48.5
FTSE China A All Cap	0.4	-0.1	0.1	-0.2	-16.9	-33.7	-43.0	-60.4

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

Drawdown – based on daily data

## FEATURES

### 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

The index is calculated based on price and total return methodologies at end of day. Net Total Return indexes 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.

Top 10 Constituents - FTSE China A

Constituent	ICB Supersector	Net MCap (USDm)	Wgt %
Kweichow Moutai (A)	Food Beverage and Tobacco	74,397	4.23
Contemporary Amperex Technology (A)	Industrial Goods and Services	42,794	2.43
China Merchants Bank (A)	Banks	34,862	1.98
China Yangtze Power (A)	Utilities	28,754	1.64
BYD (A)	Automobiles and Parts	24,856	1.41
Ping An Insurance (Group) Company Of China (A)	Insurance	22,313	1.27
Industrial and Commercial Bank of China (A)	Banks	21,192	1.21
Wuliangye Yibin (A)	Food Beverage and Tobacco	19,098	1.09
Agricultural Bank of China (A)	Banks	18,511	1.05
Industrial Bank (A)	Banks	18,301	1.04
Totals		305,077	17.35

ICB Supersector Breakdown

		FTSE China A			FTSE China A50			FTSE China A All Cap		
ICB Code	ICB Supersector	No. of Cons	Net MCap (USDm)	Wgt %	No. of Cons	Net MCap (USDm)	Wgt %	No. of Cons	Net MCap (USDm)	Wgt %
1010	Technology	130	205,597	11.69	3	30,764	4.75	320	285,865	13.00
1510	Telecommunications	21	44,516	2.53	2	15,021	2.32	60	60,000	2.73
2010	Health Care	108	128,792	7.33	2	24,266	3.75	237	173,007	7.87
3010	Banks	34	216,091	12.29	12	156,461	24.16	43	221,228	10.06
3020	Financial Services	54	109,411	6.22	3	33,837	5.23	60	113,066	5.14
3030	Insurance	5	39,524	2.25	3	34,948	5.40	6	40,289	1.83
3510	Real Estate	29	24,639	1.40	-	-	-	73	34,717	1.58
4010	Automobiles and Parts	35	80,239	4.56	2	27,321	4.22	84	100,066	4.55
4020	Consumer Products and Services	42	50,992	2.90	3	21,928	3.39	87	64,220	2.92
4030	Media	20	18,876	1.07	-	-	-	52	28,592	1.30
4040	Retailers	9	13,032	0.74	-	-	-	29	18,164	0.83
4050	Travel and Leisure	8	16,343	0.93	-	-	-	20	19,342	0.88
4510	Food Beverage and Tobacco	47	185,804	10.57	5	119,428	18.44	95	202,778	9.22
4520	Personal Care Drug and Grocery Stores	14	9,896	0.56	-	-	-	26	12,989	0.59
5010	Construction and Materials	28	42,847	2.44	1	9,207	1.42	83	59,322	2.70
5020	Industrial Goods and Services	141	236,147	13.43	6	79,906	12.34	395	332,189	15.10
5510	Basic Resources	68	96,317	5.48	1	14,218	2.20	153	128,422	5.84
5520	Chemicals	61	63,806	3.63	1	6,621	1.02	161	102,189	4.65
6010	Energy	46	86,702	4.93	4	37,150	5.74	88	100,548	4.57
6510	Utilities	47	88,444	5.03	2	36,455	5.63	88	102,520	4.66
Totals		947	1,758,015	100.00	50	647,530	100.00	2160	2,199,511	100.00

Index Characteristics - China A indices

Attributes	FTSE China A	FTSE China A50	FTSE China A All Cap
Number of constituents	947	50	2160
Net MCap (USDm)	1,758,015	647,530	2,199,511
Dividend Yield %	2.71	3.43	2.44
Constituent Sizes (Net MCap USDm)			
Average	1,856	12,951	1,018
Largest	74,397	74,467	74,397
Smallest	117	2,442	75
Median	901	9,106	451
Weight of Largest Constituent (%)	4.23	11.50	3.38
Top 10 Holdings (% Index MCap)	17.35	47.16	13.87

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

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