

# FTSE China A 150 Index

Data as at: 28 June 2024

The FTSE China A 150 Index comprises the constituents of the FTSE China A 200 Index that are not included in the FTSE China A50 Index. The FTSE China A 200 Index and the FTSE China A50 Index comprise the 200 largest or the 50 largest companies by full market capitalisation in the China A shares market, respectively.

## 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 150	-2.6	0.1	0.1	-12.2	-33.9	6.9	-12.9	1.4	14.6	15.1	17.6
FTSE China A50	0.6	6.1	6.1	-0.6	-25.2	1.1	-9.2	0.2	14.1	15.8	18.3
FTSE China A 200	-0.9	3.4	3.4	-6.0	-30.1	0.9	-11.3	0.2	13.6	14.4	16.9

\* 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)	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
FTSE China A 150	35.5	13.1	-16.0	19.4	-28.2	36.9	36.3	4.8	-23.1	-11.3
FTSE China A50	68.8	-4.8	-4.0	35.7	-19.1	42.5	26.5	-9.4	-15.0	-8.9
FTSE China A 200	53.3	2.7	-9.7	28.7	-22.6	40.4	29.0	-3.5	-19.4	-10.0

## Return/Risk Ratio and Drawdown - Total Return

Index (CNY)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE China A 150	-0.8	-0.8	0.1	0.2	-22.2	-40.4	-40.6	-53.3
FTSE China A50	-0.1	-0.6	0.0	0.4	-18.2	-34.0	-41.8	-42.0
FTSE China A 200	-0.5	-0.8	0.0	0.3	-19.5	-36.9	-41.4	-45.7

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, both real time and end-of-day.

### 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

Constituent	ICB Sector	Net MCap (CNYm)	Wgt %
China CSSC Holdings (A)	Industrial Transportation	50,980	1.58
China National Nuclear Power (A)	Electricity	50,324	1.56
NAURA Technology Group (A)	Technology Hardware and Equipment	47,498	1.48
BOE Technology Group (A)	Technology Hardware and Equipment	42,326	1.32
Bank of Ningbo (A)	Banks	40,789	1.27
Sany Heavy Industry (A)	Industrial Engineering	39,204	1.22
Seres Group (A)	Automobiles and Parts	38,520	1.20
Shenzhen Inovance Technology (A)	Industrial Engineering	38,449	1.20
Bank of Jiangsu (A)	Banks	38,178	1.19
SDIC Power Holdings (A)	Electricity	38,070	1.18
<b>Totals</b>		<b>424,338</b>	<b>13.19</b>

## ICB Supersector Breakdown

ICB Code	ICB Supersector	FTSE China A 150			FTSE China A50			FTSE China A 200		
		No. of Cons	Net MCap (CNYm)	Wgt %	No. of Cons	Net MCap (CNYm)	Wgt %	No. of Cons	Net MCap (CNYm)	Wgt %
1010	Technology	16	376,832	11.71	1	45,588	1.12	17	422,597	5.79
1510	Telecommunications	4	129,391	4.02	1	95,429	2.35	5	225,192	3.08
2010	Health Care	15	228,071	7.09	2	166,804	4.10	17	395,524	5.42
3010	Banks	11	280,755	8.73	12	926,892	22.79	23	1,211,257	16.59
3020	Financial Services	14	277,785	8.63	2	108,528	2.67	16	386,736	5.30
3030	Insurance	1	17,535	0.55	3	192,662	4.74	4	210,948	2.89
3510	Real Estate	3	70,530	2.19	-	-	-	3	70,530	0.97
4010	Automobiles and Parts	7	152,625	4.74	2	146,191	3.59	9	299,385	4.10
4020	Consumer Products and Services	1	4,684	0.15	3	172,660	4.25	4	178,017	2.44
4030	Media	1	24,506	0.76	-	-	-	1	24,506	0.34
4040	Retailers	-	-	-	1	34,030	0.84	1	34,163	0.47
4050	Travel and Leisure	4	70,764	2.20	-	-	-	4	70,764	0.97
4510	Food Beverage and Tobacco	8	176,992	5.50	8	957,667	23.55	16	1,138,389	15.59
5010	Construction and Materials	7	142,283	4.42	1	61,640	1.52	8	204,164	2.80
5020	Industrial Goods and Services	21	491,383	15.27	6	474,316	11.66	27	967,546	13.25
5510	Basic Resources	11	220,741	6.86	1	100,897	2.48	12	322,031	4.41
5520	Chemicals	8	119,751	3.72	1	70,811	1.74	9	190,837	2.61
6010	Energy	9	188,792	5.87	4	305,863	7.52	13	495,846	6.79
6510	Utilities	9	243,722	7.58	2	206,807	5.09	11	451,334	6.18
<b>Totals</b>		<b>150</b>	<b>3,217,141</b>	<b>100.00</b>	<b>50</b>	<b>4,066,787</b>	<b>100.00</b>	<b>200</b>	<b>7,299,766</b>	<b>100.00</b>

## Index Characteristics

Attributes	FTSE China A 150	FTSE China A50	FTSE China A 200
Number of constituents	150	50	200
Net MCap (CNYm)	3,217,141	4,066,787	7,299,766
Dividend Yield %	2.46	3.20	2.87
Constituent Sizes (Net MCap CNYm)			
Average	21,448	81,336	36,499
Largest	50,980	514,131	516,133
Smallest	3,181	9,442	3,181
Median	19,855	61,837	24,353
Weight of Largest Constituent (%)	1.58	12.64	7.07
Top 10 Holdings (% Index MCap)	13.19	45.43	25.41

## INFORMATION

## Index Universe

FTSE China A 200 Index

## Launch Date

24 April 2018

## Base Date

21 July 2003

## Base Value

5000

## Investability Screen

Actual free-float applied and liquidity screened

## Index Calculation

Real-time and end-of-day indexes available

## End-of-Day Distribution

FTP

## Currency

CNY, HKD, USD, GBP, EUR, JPY, AUD, CAD (real time calculated in CNY only)

## Review Dates

Quarterly in March, June, September, December

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