

FTSE China Index

Data as at: 31 January 2025

The FTSE China Index is a market-capitalization weighted index representing the performance of large and mid cap Chinese stocks included in the FTSE Global Equity Index Series universe. The FTSE China Index is a subset of FTSE All World Index and FTSE Emerging Index. The FTSE China Index include constituents of A Shares, B Shares, H Shares, Red Chips, P Chips, S Chips and N Shares. S Chips and N shares were included in the FTSE China Index from September 2017. A Shares were included from June 2019.

An All Cap version of the FTSE China Index is also available.

10-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	-1.2	16.8	0.7	34.5	-14.6	-9.4	-5.1	-2.0	23.7	27.6	26.9
FTSE China All Cap	-1.4	16.8	0.5	33.4	-15.8	-10.7	-5.6	-2.2	23.4	27.2	26.6
FTSE Emerging	-1.7	4.1	0.8	17.9	3.5	24.8	1.1	4.5	12.1	15.8	17.8
FTSE Emerging All Cap	-2.2	3.3	0.3	16.4	3.3	25.6	1.1	4.7	11.8	15.5	17.7

* 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	-6.1	2.4	45.4	-18.7	23.4	31.4	-20.9	-22.0	-11.6	19.7
FTSE China All Cap	-5.3	1.6	43.5	-18.9	22.8	30.9	-20.1	-22.2	-12.0	18.3
FTSE Emerging	-15.2	13.5	32.5	-13.0	20.6	15.5	0.1	-16.9	9.1	12.8
FTSE Emerging All Cap	-14.7	12.9	32.5	-13.6	20.3	15.5	1.5	-17.2	10.0	12.0

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 indexes are 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, 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.

Return/Risk Ratio and Drawdown - Total Return

Index (USD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE China	1.4	-0.2	-0.1	0.1	-20.6	-43.4	-61.9	-61.9
FTSE China All Cap	1.4	-0.2	-0.1	0.1	-20.2	-42.7	-61.3	-61.3
FTSE Emerging	1.4	0.1	0.3	0.3	-11.9	-28.8	-34.8	-35.1
FTSE Emerging All Cap	1.3	0.1	0.3	0.3	-12.0	-28.3	-33.7	-35.7

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

Top 10 Constituents

Constituent	ICB Sector	Net MCap (USDm)	Wgt %
Tencent Holdings (P Chip)	Software and Computer Services	318,765	13.51
Alibaba Group Holding (P Chip)	Retailers	192,104	8.14
Meituan Dianping (P Chip)	Software and Computer Services	104,646	4.44
Xiaomi (P Chip)	Telecommunications Equipment	79,922	3.39
PDD Holdings Inc ADS (N Shares)	Software and Computer Services	79,063	3.35
China Construction Bank (H)	Banks	75,839	3.22
Industrial and Commercial Bank of China (H)	Banks	53,471	2.27
JD.com (P Chip)	Retailers	51,290	2.17
Trip.com Group (P Chip)	Travel and Leisure	43,673	1.85
Bank of China (H)	Banks	43,144	1.83
Totals		1,041,917	44.17

ICB Supersector Breakdown

ICB Code	ICB Supersector	No. of Cons	Net MCap (USDm)	Wgt %
1010	Technology	147	629,523	26.69
1510	Telecommunications	26	107,194	4.54
2010	Health Care	139	95,470	4.05
3010	Banks	47	285,733	12.11
3020	Financial Services	74	59,148	2.51
3030	Insurance	14	88,340	3.75
3510	Real Estate	48	46,837	1.99
4010	Automobiles and Parts	50	111,475	4.73
4020	Consumer Products and Services	54	99,596	4.22
4030	Media	25	18,342	0.78
4040	Retailers	19	265,548	11.26
4050	Travel and Leisure	18	79,018	3.35
4510	Food Beverage and Tobacco	61	83,425	3.54
4520	Personal Care Drug and Grocery Stores	21	18,342	0.78
5010	Construction and Materials	39	24,261	1.03
5020	Industrial Goods and Services	178	132,038	5.60
5510	Basic Resources	83	52,603	2.23
5520	Chemicals	65	20,048	0.85
6010	Energy	60	85,894	3.64
6510	Utilities	65	55,914	2.37
Totals		1233	2,358,750	100.00

INFORMATION

Launch Date

01 June 2000

Base Date

12 July 2012

Base Value

1000

Investability Screen

Actual free-float applied and liquidity screened

Index Calculation

Real-time and end-of-day

End-of-Day Distribution

Via FTP and email

Currency

USD, GBP, EUR, JPY, HKD

Review Dates

Semi-annually in March and September

Index Characteristics

Attributes	FTSE China
Number of constituents	1233
Dividend Yield %	2.83
Constituent (Wgt %)	
Average	0.08
Largest	13.51
Median	0.01
Top 10 Holdings (Wgt %)	44.17

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