

FTSE China Share Class Indices

Data as at: 30 April 2025

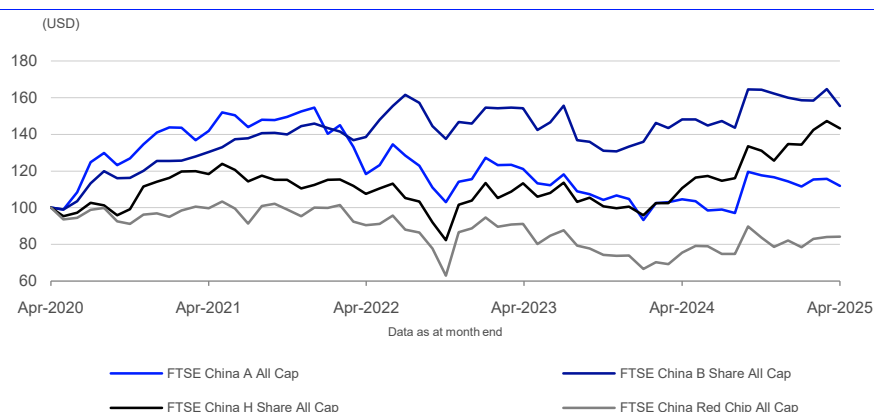
The FTSE China Share Class Indices are designed to represent the performance of each of the Chinese share classes which together form the global Chinese equity investment opportunity set.

The indices included consist of A Shares, H Shares, Red Chips, P Chips, B Shares, S Chips and N Shares.

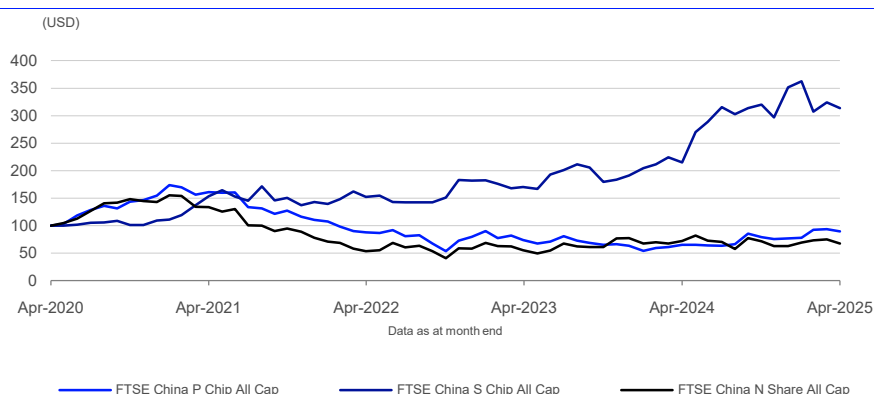
A definition of Chinese share classes, their investment restrictions and ground rules for these share class indices are available at

https://research.ftserussell.com/products/downloads/Guide_to_Chinese_Share_Classes.pdf.

5-Year Performance - Total Return



5-Year Performance - Total Return



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, available 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.

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 All Cap	0.2	-4.8	-2.1	6.9	-5.4	11.9	-1.8	2.3	23.7	19.5	21.2
FTSE China B Share All Cap	-2.0	-5.4	-2.8	4.9	12.3	55.5	3.9	9.2	16.9	15.1	14.8
FTSE China H Share All Cap	6.5	9.3	6.4	29.5	33.2	43.3	10.0	7.5	28.4	23.0	19.9
FTSE China Red Chip All Cap	7.5	0.7	2.7	11.6	-6.9	-15.7	-2.4	-3.4	29.7	27.5	26.2
FTSE China P Chip All Cap	14.9	13.7	16.6	37.3	2.2	-10.4	0.7	-2.2	36.7	35.7	35.0
FTSE China S Chip All Cap	-13.5	-1.9	-10.7	46.1	106.1	213.6	27.3	25.7	38.1	31.1	27.3
FTSE China N Share All Cap	-2.7	-5.7	7.0	-6.2	26.8	-32.6	8.2	-7.6	46.9	51.2	43.8

* 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 All Cap	16.0	-19.6	13.2	-31.8	32.1	37.0	9.7	-25.3	-9.2	9.0
FTSE China B Share All Cap	26.5	-19.6	6.9	-22.8	5.4	8.3	16.2	0.0	-8.6	20.0
FTSE China H Share All Cap	-14.6	3.0	29.6	-12.5	12.9	0.7	-1.5	-7.5	-3.3	34.0
FTSE China Red Chip All Cap	-0.8	-7.3	19.0	-2.5	8.0	-17.2	3.4	-11.3	-16.7	11.0
FTSE China P Chip All Cap	11.5	8.4	90.8	-22.4	28.5	61.3	-28.9	-27.7	-20.8	21.9
FTSE China S Chip All Cap	-9.0	-15.8	49.7	-21.6	-2.3	-10.1	31.1	27.1	4.9	84.0
FTSE China N Share All Cap	0.9	-2.3	73.1	-27.1	40.8	38.9	-45.7	-25.1	32.7	-18.4

Return/Risk Ratio and Drawdown - Total Return

Index (USD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE China A All Cap	0.3	-0.1	0.1	-0.1	-16.9	-33.7	-43.0	-60.4
FTSE China B Share All Cap	0.3	0.3	0.6	-0.1	-11.5	-23.0	-23.0	-54.5
FTSE China H Share All Cap	1.0	0.4	0.4	0.1	-18.1	-27.9	-35.3	-47.4
FTSE China Red Chip All Cap	0.4	-0.1	-0.1	-0.2	-23.7	-36.5	-40.4	-51.6
FTSE China P Chip All Cap	1.0	0.1	-0.1	0.1	-24.5	-44.7	-73.2	-73.2
FTSE China S Chip All Cap	1.2	1.0	0.9	0.2	-36.0	-36.0	-36.0	-57.5
FTSE China N Share All Cap	-0.1	0.1	-0.2	0.0	-36.0	-47.0	-78.5	-78.5

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

ICB Industry Breakdown

		FTSE China A All Cap			FTSE China B Share All Cap			FTSE China H Share All Cap		
ICB Code	ICB Industry	No. of Cons	Net MCap (USDm)	Wgt %	No. of Cons	Net MCap (USDm)	Wgt %	No. of Cons	Net MCap (USDm)	Wgt %
10	Technology	320	292,137	13.62	3	1,521	13.31	4	2,967	0.48
15	Telecommunications	60	57,082	2.66	1	102	0.90	4	10,545	1.71
20	Health Care	237	162,790	7.59	1	103	0.90	19	14,428	2.34
30	Financials	109	355,118	16.56	-	-	-	37	351,435	57.06
35	Real Estate	73	34,933	1.63	3	844	7.39	6	3,560	0.58
40	Consumer Discretionary	273	225,301	10.51	6	2,166	18.97	16	84,846	13.78
45	Consumer Staples	121	215,133	10.03	3	2,160	18.91	3	15,334	2.49
50	Industrials	478	379,083	17.68	5	1,652	14.46	34	42,707	6.93
55	Basic Materials	314	226,732	10.57	2	662	5.80	12	28,243	4.59
60	Energy	88	97,180	4.53	1	2,037	17.84	10	49,418	8.02
65	Utilities	88	99,134	4.62	1	174	1.52	8	12,459	2.02
Totals		2161	2,144,623	100.00	26	11,422	100.00	153	615,942	100.00

INFORMATION

Investability Screen

Free-float adjusted and liquidity screened

Index Calculation

End-of-Day indices available

End-of-Day Distribution

Via FTP and email

Currency

USD, GBP, EUR, JPY, HKD, SGD
(depending on index)

ICB Industry Breakdown

		FTSE China Red Chip All Cap			FTSE China P Chip All Cap		
ICB Code	ICB Industry	No. of Cons	Net MCap (USDm)	Wgt %	No. of Cons	Net MCap (USDm)	Wgt %
10	Technology	3	3,363	3.91	24	552,951	40.29
15	Telecommunications	-	-	-	3	113,371	8.26
20	Health Care	4	2,443	2.84	36	84,300	6.14
30	Financials	3	3,898	4.53	1	376	0.03
35	Real Estate	12	25,149	29.24	13	11,305	0.82
40	Consumer Discretionary	1	1,030	1.20	52	522,922	38.11
45	Consumer Staples	4	6,912	8.04	16	39,527	2.88
50	Industrials	9	15,691	18.25	14	22,200	1.62
55	Basic Materials	3	2,629	3.06	9	11,782	0.86
60	Energy	4	5,168	6.01	2	3,663	0.27
65	Utilities	10	19,712	22.92	8	9,921	0.72
Totals		53	85,996	100.00	178	1,372,317	100.00

ICB Industry Breakdown

		FTSE China S Chip All Cap			FTSE China N Share All Cap		
ICB Code	ICB Industry	No. of Cons	Net MCap (USDm)	Wgt %	No. of Cons	Net MCap (USDm)	Wgt %
10	Technology	-	-	-	9	79,968	57.41
30	Financials	1	1,233	21.26	4	6,883	4.94
35	Real Estate	1	235	4.05	1	12,423	8.92
40	Consumer Discretionary	-	-	-	8	21,157	15.19
45	Consumer Staples	-	-	-	2	1,681	1.21
50	Industrials	1	4,334	74.69	4	15,571	11.18
55	Basic Materials	-	-	-	1	568	0.41
60	Energy	-	-	-	2	1,049	0.75
Totals		3	5,802	100.00	31	139,300	100.00

Index Characteristics

Attributes	FTSE China A All Cap	FTSE China B Share All Cap	FTSE China H Share All Cap
Number of constituents	2161	26	153
Net MCap (USDm)	2,144,623	11,422	615,942
Dividend Yield %	2.48	10.13	5.43
Constituent Sizes (Net MCap USDm)			
Average	992	439	4,026
Largest	74,921	2,037	76,802
Smallest	51	102	104
Median	443	230	1,022
Weight of Largest Constituent (%)	3.49	17.84	12.47
Top 10 Holdings (% Index MCap)	13.75	73.99	58.01

Index Characteristics

Attributes	FTSE China Red Chip All Cap	FTSE China P Chip All Cap
Number of constituents	53	178
Net MCap (USDm)	85,996	1,372,317
Dividend Yield %	5.23	1
Constituent Sizes (Net MCap USDm)		
Average	1,623	7,710
Largest	9,317	377,037
Smallest	231	56
Median	979	927
Weight of Largest Constituent (%)	10.83	27.47
Top 10 Holdings (% Index MCap)	54.51	73.98

Index Characteristics

Attributes	FTSE China S Chip All Cap	FTSE China N Share All Cap
Number of constituents	3	31
Net MCap (USDm)	5,802	139,300
Dividend Yield %	3.21	0.84
Constituent Sizes (Net MCap USDm)		
Average	1,934	4,494
Largest	4,334	74,584
Smallest	235	150
Median	1,233	866
Weight of Largest Constituent (%)	74.69	53.54
Top 10 Holdings (% Index MCap)	100	90.82

© 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

To learn more, visit lseg.com/ftse-russell;
email 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