

# FTSE China Share Class Indices

Data as at: 28 February 2025

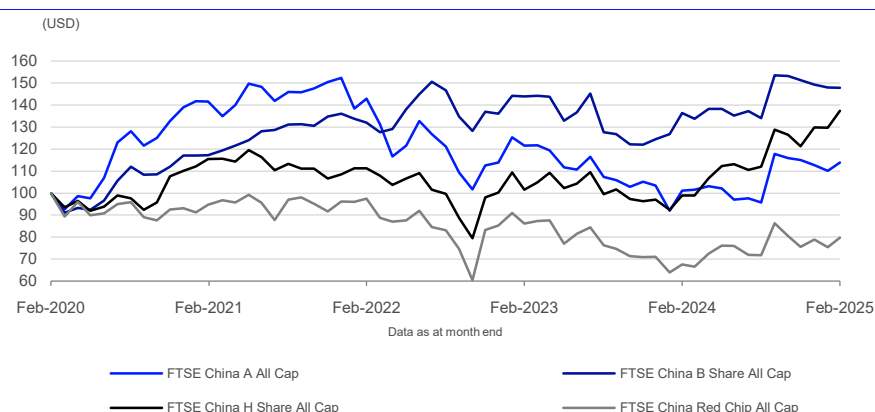
The FTSE China Share Class Indices are designed to represent the performance of each of the Chinese share classes which together form the global Chinese equity investment opportunity set.

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

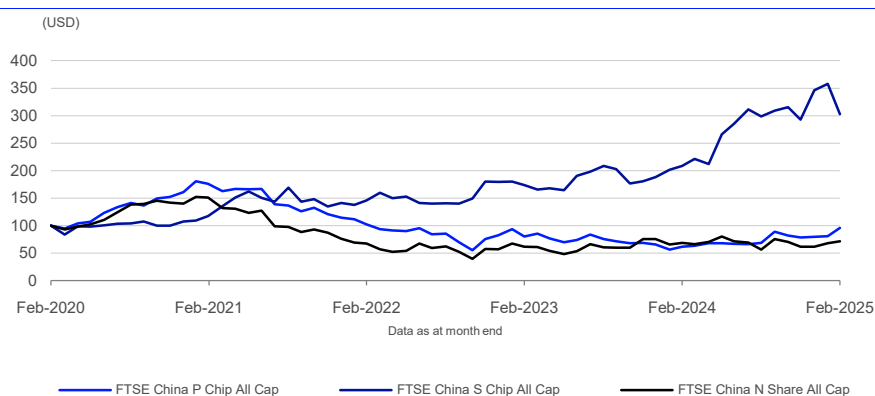
A definition of Chinese share classes, their investment restrictions and ground rules for these share class indices are available at

[https://research.ftserussell.com/products/downloads/Guide\\_to\\_Chinese\\_Share\\_Classes.pdf](https://research.ftserussell.com/products/downloads/Guide_to_Chinese_Share_Classes.pdf).

## 5-Year Performance - Total Return



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## 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	-1.0	18.9	1.0	12.6	-20.4	13.9	-7.3	2.6	22.4	20.3	21.6
FTSE China B Share All Cap	-2.3	10.3	-0.9	8.4	12.0	47.9	3.8	8.1	15.5	15.2	15.1
FTSE China H Share All Cap	13.3	22.7	5.7	38.9	23.5	37.4	7.3	6.6	25.1	22.7	20.1
FTSE China Red Chip All Cap	5.7	11.2	1.2	18.1	-18.2	-20.2	-6.5	-4.4	27.9	28.3	26.9
FTSE China P Chip All Cap	22.0	39.7	20.1	55.4	-5.9	-4.1	-2.0	-0.8	32.0	36.3	35.2
FTSE China S Chip All Cap	3.4	1.4	-12.6	45.2	107.6	202.9	27.6	24.8	34.7	28.8	29.4
FTSE China N Share All Cap	16.8	27.4	16.0	4.7	6.5	-28.4	2.1	-6.5	45.2	50.8	43.7

\* 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 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	0.7	-0.3	0.1	0.0	-15.1	-38.5	-43.0	-60.4
FTSE China B Share All Cap	0.6	0.3	0.5	0.1	-9.4	-23.0	-23.0	-54.5
FTSE China H Share All Cap	1.5	0.4	0.3	0.2	-18.1	-28.9	-35.3	-47.4
FTSE China Red Chip All Cap	0.6	-0.2	-0.2	-0.1	-23.4	-38.1	-41.9	-52.1
FTSE China P Chip All Cap	1.7	0.0	0.0	0.2	-24.5	-46.4	-73.2	-73.2
FTSE China S Chip All Cap	1.3	1.0	0.8	0.3	-23.7	-23.7	-23.7	-57.5
FTSE China N Share All Cap	0.1	0.1	-0.1	0.1	-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	310	309,592	14.12	3	1,773	15.17	4	2,893	0.48
15	Telecommunications	57	63,575	2.90	1	117	1.00	4	11,364	1.87
20	Health Care	237	163,027	7.43	1	115	0.99	18	12,937	2.13
30	Financials	109	357,701	16.31	-	-	-	36	355,363	58.52
35	Real Estate	74	37,042	1.69	3	863	7.38	6	4,028	0.66
40	Consumer Discretionary	269	232,809	10.62	6	2,217	18.97	15	77,984	12.84
45	Consumer Staples	119	208,632	9.51	3	2,111	18.05	3	15,020	2.47
50	Industrials	474	395,441	18.03	5	1,657	14.18	33	41,620	6.85
55	Basic Materials	313	229,324	10.46	3	661	5.66	13	24,555	4.04
60	Energy	89	102,056	4.65	1	1,973	16.87	10	49,820	8.20
65	Utilities	87	93,840	4.28	1	203	1.74	8	11,634	1.92
Totals		2138	2,193,039	100.00	27	11,691	100.00	150	607,220	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	3,443	3.96	22	579,347	41.35
15	Telecommunications	-	-	-	3	113,705	8.12
20	Health Care	4	2,523	2.90	37	74,686	5.33
30	Financials	3	4,094	4.71	1	474	0.03
35	Real Estate	13	25,089	28.86	16	12,087	0.86
40	Consumer Discretionary	1	1,550	1.78	52	545,441	38.93
45	Consumer Staples	4	6,328	7.28	16	35,301	2.52
50	Industrials	9	17,119	19.69	13	14,942	1.07
55	Basic Materials	3	2,365	2.72	9	11,295	0.81
60	Energy	4	5,333	6.13	2	5,113	0.36
65	Utilities	11	19,101	21.97	8	8,635	0.62
Totals		55	86,944	100.00	179	1,401,027	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	-	-	-	11	88,040	58.34
20	Health Care	-	-	-	1	26	0.02
30	Financials	1	1,001	17.42	3	5,956	3.95
35	Real Estate	1	264	4.59	1	13,321	8.83
40	Consumer Discretionary	-	-	-	8	23,580	15.63
45	Consumer Staples	-	-	-	2	2,273	1.51
50	Industrials	1	4,478	77.98	3	15,530	10.29
55	Basic Materials	-	-	-	1	902	0.60
60	Energy	-	-	-	2	1,284	0.85
Totals		3	5,742	100.00	32	150,911	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	2138	27	150
Net MCap (USDm)	2,193,039	11,691	607,220
Dividend Yield %	2.44	9.88	6.11
Constituent Sizes (Net MCap USDm)			
Average	1,026	433	4,048
Largest	72,479	1,973	79,107
Smallest	90	55	31
Median	456	237	1,085
Weight of Largest Constituent (%)	3.30	16.87	13.03
Top 10 Holdings (% Index MCap)	13.49	73.07	58.64

Index Characteristics

Attributes	FTSE China Red Chip All Cap	FTSE China P Chip All Cap
Number of constituents	55	179
Net MCap (USDm)	86,944	1,401,027
Dividend Yield %	5.32	0.90
Constituent Sizes (Net MCap USDm)		
Average	1,581	7,827
Largest	9,203	381,000
Smallest	86	77
Median	837	806
Weight of Largest Constituent (%)	10.58	27.19
Top 10 Holdings (% Index MCap)	54.79	76.06

Index Characteristics

Attributes	FTSE China S Chip All Cap	FTSE China N Share All Cap
Number of constituents	3	32
Net MCap (USDm)	5,742	150,911
Dividend Yield %	2.77	0.78
Constituent Sizes (Net MCap USDm)		
Average	1,914	4,716
Largest	4,478	80,320
Smallest	264	26
Median	1,001	963
Weight of Largest Constituent (%)	77.98	53.22
Top 10 Holdings (% Index MCap)	100	90.06

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