

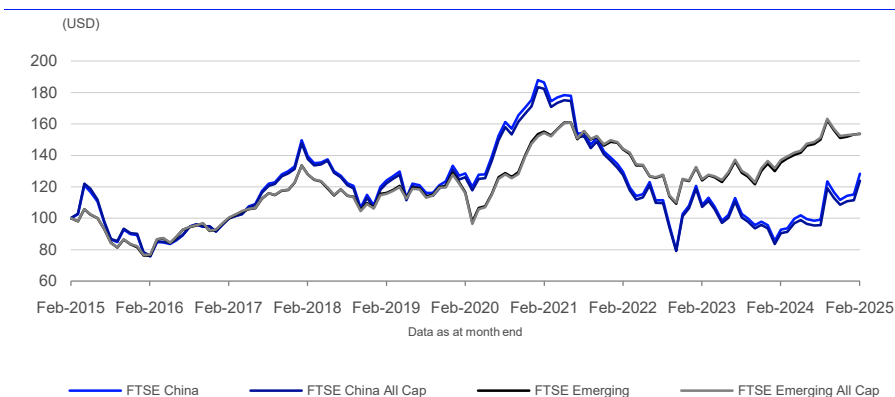
# FTSE China Index

Data as at: 28 February 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	14.8	29.4	12.2	38.3	-1.1	-0.2	-0.4	0.0	24.7	27.7	27.4
FTSE China All Cap	14.0	29.5	11.8	36.7	-2.9	-1.8	-1.0	-0.4	24.3	27.4	27.0
FTSE Emerging	1.8	2.5	1.2	13.5	7.0	31.9	2.3	5.7	12.6	15.6	17.6
FTSE Emerging All Cap	0.7	1.5	0.4	12.0	6.4	32.4	2.1	5.8	12.3	15.3	17.5

\* 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	1.5	0.0	0.0	0.1	-20.6	-38.9	-61.9	-61.9
FTSE China All Cap	1.5	0.0	0.0	0.1	-20.2	-38.4	-61.3	-61.3
FTSE Emerging	1.1	0.2	0.3	0.3	-11.9	-24.6	-34.8	-35.1
FTSE Emerging All Cap	1.0	0.2	0.3	0.3	-12.0	-24.3	-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	381,000	14.50
Alibaba Group Holding (P Chip)	Retailers	277,925	10.57
Meituan Dianping (P Chip)	Software and Computer Services	114,612	4.36
Xiaomi (P Chip)	Telecommunications Equipment	108,408	4.12
PDD Holdings Inc ADS (N Shares)	Software and Computer Services	80,320	3.06
China Construction Bank (H)	Banks	79,107	3.01
Industrial and Commercial Bank of China (H)	Banks	55,702	2.12
JD.com (P Chip)	Retailers	52,601	2.00
BYD (H)	Automobiles and Parts	52,396	1.99
Bank of China (H)	Banks	47,422	1.80
Totals		1,249,494	47.54

ICB Supersector Breakdown

ICB Code	ICB Supersector	No. of Cons	Net MCap (USDm)	Wgt %
1010	Technology	147	717,344	27.29
1510	Telecommunications	26	136,824	5.21
2010	Health Care	139	107,975	4.11
3010	Banks	47	299,035	11.38
3020	Financial Services	72	61,628	2.34
3030	Insurance	14	90,918	3.46
3510	Real Estate	48	54,033	2.06
4010	Automobiles and Parts	50	138,609	5.27
4020	Consumer Products and Services	54	98,998	3.77
4030	Media	25	18,518	0.70
4040	Retailers	19	354,117	13.47
4050	Travel and Leisure	18	72,372	2.75
4510	Food Beverage and Tobacco	61	86,436	3.29
4520	Personal Care Drug and Grocery Stores	21	19,806	0.75
5010	Construction and Materials	39	24,548	0.93
5020	Industrial Goods and Services	178	134,768	5.13
5510	Basic Resources	83	52,364	1.99
5520	Chemicals	65	20,810	0.79
6010	Energy	60	83,016	3.16
6510	Utilities	65	56,132	2.14
Totals		1231	2,628,251	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	1231
Dividend Yield %	2.54
Constituent (Wgt %)	
Average	0.08
Largest	14.50
Median	0.01
Top 10 Holdings (Wgt %)	47.53

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