

FTSE China Share Class Indices

Data as at: 28 June 2024

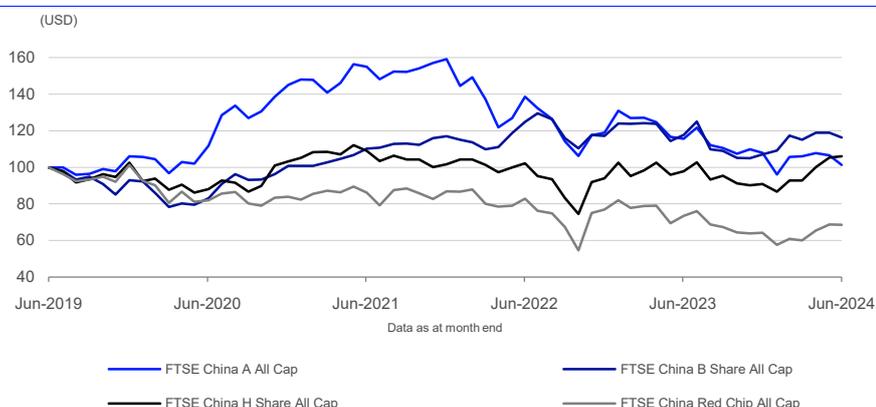
The FTSE China Share Class Indices are designed to represent the performance of each of the Chinese share classes which together form the global Chinese equity investment opportunity set.

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

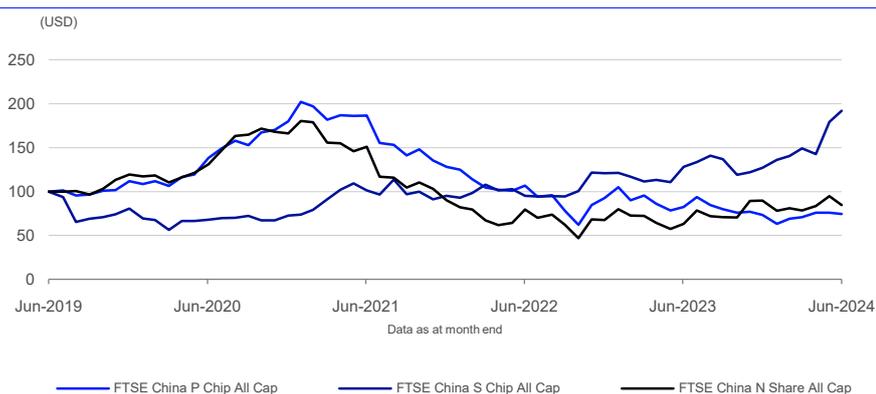
A definition of Chinese share classes, their investment restrictions and ground rules for these share class indices are available at

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	-4.4	-6.1	-6.1	-12.3	-34.6	1.4	-13.2	0.3	16.4	16.9	19.8
FTSE China B Share All Cap	1.0	8.6	8.6	-1.1	5.6	16.3	1.8	3.1	14.7	13.3	15.4
FTSE China H Share All Cap	14.4	16.6	16.6	8.5	-2.7	6.1	-0.9	1.2	20.0	19.8	19.8
FTSE China Red Chip All Cap	14.3	6.8	6.8	-6.8	-20.6	-31.5	-7.4	-7.3	24.4	23.8	25.7
FTSE China P Chip All Cap	5.3	1.6	1.6	-9.4	-60.1	-25.4	-26.4	-5.7	28.9	35.9	32.5
FTSE China S Chip All Cap	28.8	51.4	51.4	49.8	89.5	92.2	23.7	14.0	24.1	27.0	33.1
FTSE China N Share All Cap	7.8	-5.8	-5.8	33.5	-44.1	-15.6	-17.6	-3.3	33.7	46.9	40.1

* 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)	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
FTSE China A All Cap	42.4	16.0	-19.6	13.2	-31.8	32.1	37.0	9.7	-25.3	-9.2
FTSE China B Share All Cap	7.9	26.5	-19.6	6.9	-22.8	5.4	8.3	16.2	0.0	-8.6
FTSE China H Share All Cap	15.1	-14.6	3.0	29.6	-12.5	12.9	0.7	-1.5	-7.5	-3.3
FTSE China Red Chip All Cap	-0.1	-0.8	-7.3	19.0	-2.5	8.0	-17.2	3.4	-11.3	-16.7
FTSE China P Chip All Cap	-0.1	11.5	8.4	90.8	-22.4	28.5	61.3	-28.9	-27.7	-20.8
FTSE China S Chip All Cap	-21.3	-9.0	-15.8	49.7	-21.6	-2.3	-10.1	31.1	27.1	4.9
FTSE China N Share All Cap	7.1	0.9	-2.3	73.1	-27.1	40.8	38.9	-45.7	-25.1	32.7

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	-0.8	0.0	0.1	-24.1	-43.0	-43.0	-60.4
FTSE China B Share All Cap	0.0	0.1	0.2	0.1	-19.4	-23.0	-24.7	-54.5
FTSE China H Share All Cap	0.4	0.0	0.1	0.2	-20.2	-32.7	-35.3	-47.4
FTSE China Red Chip All Cap	-0.3	-0.3	-0.3	-0.1	-28.3	-40.3	-46.8	-52.1
FTSE China P Chip All Cap	-0.4	-0.7	-0.2	0.1	-34.0	-67.5	-73.2	-73.2
FTSE China S Chip All Cap	2.1	0.9	0.4	0.2	-19.9	-22.6	-48.8	-57.5
FTSE China N Share All Cap	0.9	-0.4	-0.1	0.1	-16.9	-71.2	-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

ICB Code	ICB Industry	FTSE China A All Cap			FTSE China B Share All Cap			FTSE China H Share All Cap		
		No. of Cons	Net MCap (USDm)	Wgt %	No. of Cons	Net MCap (USDm)	Wgt %	No. of Cons	Net MCap (USDm)	Wgt %
10	Technology	305	203,155	10.79	3	1,537	13.91	4	2,092	0.41
15	Telecommunications	58	56,885	3.02	1	89	0.81	4	9,169	1.78
20	Health Care	238	151,445	8.05	1	81	0.73	17	8,840	1.71
30	Financials	110	291,221	15.47	-	-	-	36	284,199	55.08
35	Real Estate	77	30,889	1.64	3	816	7.39	6	3,071	0.60
40	Consumer Discretionary	278	188,004	9.99	6	2,152	19.48	14	49,302	9.56
45	Consumer Staples	119	201,903	10.73	3	2,171	19.65	3	15,678	3.04
50	Industrials	476	336,909	17.90	5	1,427	12.91	32	39,680	7.69
55	Basic Materials	309	209,503	11.13	3	720	6.52	12	26,625	5.16
60	Energy	89	111,624	5.93	1	1,841	16.66	11	62,894	12.19
65	Utilities	87	100,631	5.35	1	215	1.94	8	14,392	2.79
Totals		2146	1,882,170	100.00	27	11,048	100.00	147	515,941	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

ICB Code	ICB Industry	FTSE China Red Chip All Cap			FTSE China P Chip All Cap		
		No. of Cons	Net MCap (USDm)	Wgt %	No. of Cons	Net MCap (USDm)	Wgt %
10	Technology	3	2,432	2.89	22	441,235	45.85
15	Telecommunications	-	-	-	3	35,056	3.64
20	Health Care	4	3,026	3.60	39	52,558	5.46
30	Financials	2	1,905	2.27	1	424	0.04
35	Real Estate	13	23,944	28.49	16	9,450	0.98
40	Consumer Discretionary	1	3,054	3.63	55	356,741	37.07
45	Consumer Staples	4	6,497	7.73	16	27,149	2.82
50	Industrials	10	15,155	18.03	12	13,830	1.44
55	Basic Materials	2	1,361	1.62	9	10,508	1.09
60	Energy	5	5,740	6.83	2	5,197	0.54
65	Utilities	10	20,943	24.92	9	10,130	1.05
Totals		54	84,057	100.00	184	962,277	100.00

ICB Industry Breakdown

ICB Code	ICB Industry	FTSE China S Chip All Cap			FTSE China N Share All Cap		
		No. of Cons	Net MCap (USDm)	Wgt %	No. of Cons	Net MCap (USDm)	Wgt %
10	Technology	-	-	-	13	100,618	67.11
20	Health Care	-	-	-	1	99	0.07
30	Financials	1	586	10.84	3	3,379	2.25
35	Real Estate	1	212	3.92	1	8,884	5.93
40	Consumer Discretionary	-	-	-	7	20,791	13.87
45	Consumer Staples	-	-	-	2	1,775	1.18
50	Industrials	1	4,606	85.24	3	12,037	8.03
55	Basic Materials	-	-	-	1	761	0.51
60	Energy	-	-	-	2	1,583	1.06
Totals		3	5,404	100.00	33	149,927	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	2146	27	147
Net MCap (USDm)	1,882,170	11,048	515,941
Dividend Yield %	2.41	8.42	5.53
Constituent Sizes (Net MCap USDm)			
Average	877	409	3,510
Largest	71,034	1,841	68,990
Smallest	17	81	83
Median	365	216	793
Weight of Largest Constituent (%)	3.77	16.66	13.37
Top 10 Holdings (% Index MCap)	13.56	73.53	57.60

Index Characteristics

Attributes	FTSE China Red Chip All Cap	FTSE China P Chip All Cap
Number of constituents	54	184
Net MCap (USDm)	84,057	962,277
Dividend Yield %	5.06	1.31
Constituent Sizes (Net MCap USDm)		
Average	1,557	5,230
Largest	9,360	299,224
Smallest	95	62
Median	789	676
Weight of Largest Constituent (%)	11.14	31.10
Top 10 Holdings (% Index MCap)	56.93	73.12

Index Characteristics

Attributes	FTSE China S Chip All Cap	FTSE China N Share All Cap
Number of constituents	3	33
Net MCap (USDm)	5,404	149,927
Dividend Yield %	2.93	0.76
Constituent Sizes (Net MCap USDm)		
Average	1,801	4,543
Largest	4,606	93,927
Smallest	212	99
Median	586	761
Weight of Largest Constituent (%)	85.24	62.65
Top 10 Holdings (% Index MCap)	100	91.53

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