

# FTSE China Share Class Indices

Data as at: 30 May 2025

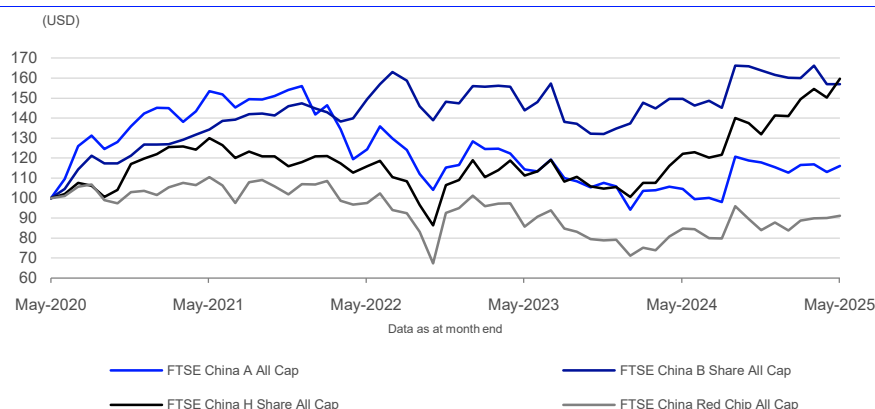
The FTSE China Share Class Indices are designed to represent the performance of each of the Chinese share classes which together form the global Chinese equity investment opportunity set.

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

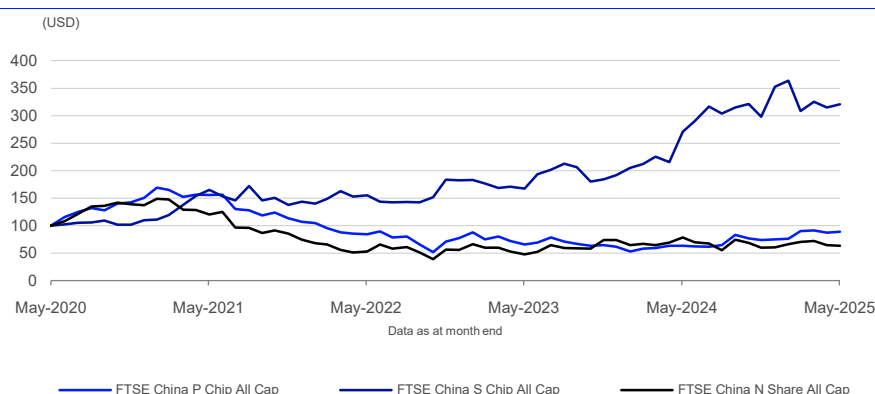
A definition of Chinese share classes, their investment restrictions and ground rules for these share class indices are available at

[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	-0.4	-1.5	0.6	11.1	-6.7	16.1	-2.3	3.0	23.6	19.5	21.2
FTSE China B Share All Cap	-2.0	-4.2	-2.9	4.9	5.0	56.9	1.6	9.4	17.1	15.0	14.7
FTSE China H Share All Cap	6.9	21.2	13.1	30.8	37.8	59.7	11.3	9.8	28.0	22.9	19.9
FTSE China Red Chip All Cap	2.6	8.5	3.8	7.6	-6.5	-8.9	-2.2	-1.8	28.9	27.1	26.1
FTSE China P Chip All Cap	-1.0	20.8	19.0	40.0	5.3	-11.1	1.7	-2.3	36.6	34.8	35.0
FTSE China S Chip All Cap	4.1	7.7	-9.0	18.4	106.8	220.9	27.4	26.3	37.6	31.1	27.3
FTSE China N Share All Cap	-9.9	5.3	4.5	-19.4	18.9	-36.9	5.9	-8.8	47.2	48.4	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	0.4	-0.1	0.1	-0.2		-16.9	-33.7	-43.0	-60.4
FTSE China B Share All Cap	0.2	0.2	0.6	-0.1		-11.5	-23.0	-23.0	-54.5
FTSE China H Share All Cap	1.0	0.5	0.5	0.1		-18.1	-27.9	-35.3	-46.0
FTSE China Red Chip All Cap	0.2	-0.1	-0.1	-0.2		-23.7	-36.5	-40.4	-49.0
FTSE China P Chip All Cap	1.0	0.1	-0.1	0.2		-24.5	-44.7	-73.2	-73.2
FTSE China S Chip All Cap	0.5	0.9	1.0	0.2		-36.0	-36.0	-36.0	-57.5
FTSE China N Share All Cap	-0.4	0.2	-0.2	0.0		-35.1	-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	285,865	13.00	3	1,447	12.68	4	3,044	0.47
15	Telecommunications	60	60,000	2.73	1	105	0.92	4	10,757	1.65
20	Health Care	237	173,007	7.87	1	105	0.92	19	15,433	2.37
30	Financials	109	374,583	17.03	-	-	-	37	374,280	57.46
35	Real Estate	73	34,717	1.58	3	841	7.36	6	3,365	0.52
40	Consumer Discretionary	272	230,384	10.47	6	2,210	19.36	16	88,920	13.65
45	Consumer Staples	121	215,766	9.81	3	2,086	18.28	3	15,813	2.43
50	Industrials	478	391,511	17.80	5	1,673	14.65	34	43,680	6.71
55	Basic Materials	314	230,611	10.48	2	683	5.98	12	29,224	4.49
60	Energy	88	100,548	4.57	1	2,086	18.28	10	54,052	8.30
65	Utilities	88	102,520	4.66	1	179	1.57	8	12,824	1.97
Totals		2160	2,199,511	100.00	26	11,417	100.00	153	651,392	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	3,153	3.64	24	566,717	40.63
15	Telecommunications	-	-	-	3	114,241	8.19
20	Health Care	4	2,597	3.00	36	92,113	6.60
30	Financials	3	4,158	4.80	1	376	0.03
35	Real Estate	12	24,015	27.74	13	10,695	0.77
40	Consumer Discretionary	1	1,148	1.33	52	523,703	37.54
45	Consumer Staples	4	6,581	7.60	16	39,347	2.82
50	Industrials	9	16,192	18.70	14	22,520	1.61
55	Basic Materials	3	3,070	3.55	9	11,922	0.85
60	Energy	4	5,352	6.18	2	3,584	0.26
65	Utilities	10	20,297	23.45	7	9,667	0.69
Totals		53	86,565	100.00	177	1,394,884	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	73,464	53.96
30	Financials	1	1,275	22.45	4	6,888	5.06
35	Real Estate	1	233	4.10	1	11,297	8.30
40	Consumer Discretionary	-	-	-	8	24,611	18.08
45	Consumer Staples	-	-	-	2	1,763	1.29
50	Industrials	1	4,172	73.45	4	16,357	12.02
55	Basic Materials	-	-	-	1	595	0.44
60	Energy	-	-	-	2	1,159	0.85
Totals		3	5,680	100.00	31	136,132	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	2160	26	153
Net MCap (USDm)	2,199,511	11,417	651,392
Dividend Yield %	2.44	10.13	5.20
Constituent Sizes (Net MCap USDm)			
Average	1,018	439	4,257
Largest	74,397	2,086	83,808
Smallest	75	105	106
Median	451	233	1,043
Weight of Largest Constituent (%)	3.38	18.28	12.87
Top 10 Holdings (% Index MCap)	13.87	73.80	58.28

Index Characteristics

Attributes	FTSE China Red Chip All Cap	FTSE China P Chip All Cap
Number of constituents	53	177
Net MCap (USDm)	86,565	1,394,884
Dividend Yield %	5.11	1.06
Constituent Sizes (Net MCap USDm)		
Average	1,633	7,881
Largest	8,986	389,269
Smallest	223	71
Median	930	1,023
Weight of Largest Constituent (%)	10.38	27.91
Top 10 Holdings (% Index MCap)	53.14	73.80

Index Characteristics

Attributes	FTSE China S Chip All Cap	FTSE China N Share All Cap
Number of constituents	3	31
Net MCap (USDm)	5,680	136,132
Dividend Yield %	5.23	0.86
Constituent Sizes (Net MCap USDm)		
Average	1,893	4,391
Largest	4,172	68,183
Smallest	233	129
Median	1,275	785
Weight of Largest Constituent (%)	73.45	50.09
Top 10 Holdings (% Index MCap)	100	90.28

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