

FTSE China Share Class Indices

Data as at: 31 March 2025

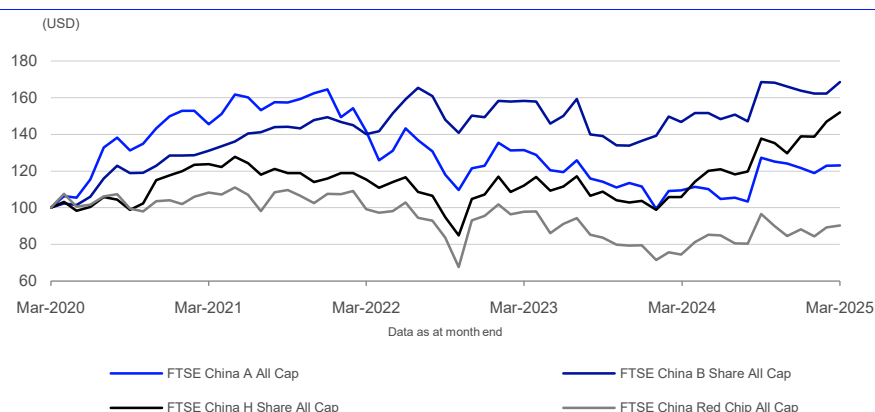
The FTSE China Share Class Indices are designed to represent the performance of each of the Chinese share classes which together form the global Chinese equity investment opportunity set.

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

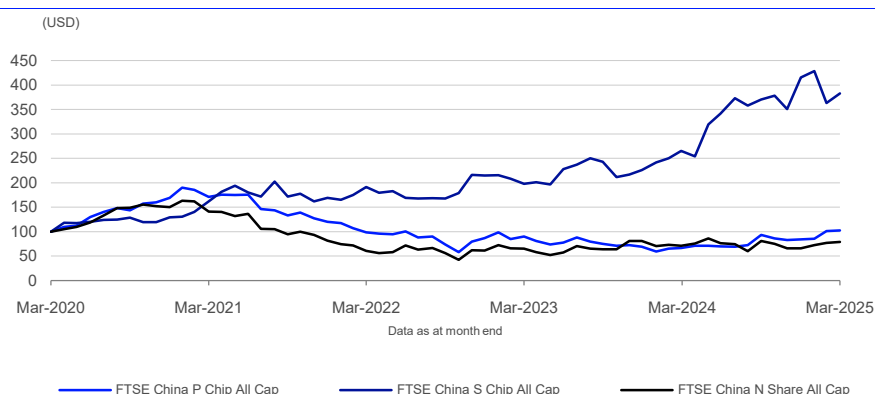
A definition of Chinese share classes, their investment restrictions and ground rules for these share class indices are available at

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	1.2	-3.2	1.2	12.4	-13.2	23.1	-4.6	4.2	22.3	19.8	21.3
FTSE China B Share All Cap	2.9	0.1	2.9	14.8	20.3	68.6	6.4	11.0	15.6	14.9	14.5
FTSE China H Share All Cap	9.4	10.4	9.4	43.7	31.7	52.0	9.6	8.7	25.4	22.2	19.9
FTSE China Red Chip All Cap	2.4	-6.3	2.4	21.5	-8.9	-9.6	-3.1	-2.0	27.7	27.5	26.5
FTSE China P Chip All Cap	22.0	9.8	22.0	54.1	4.2	2.6	1.4	0.5	32.7	35.3	35.1
FTSE China S Chip All Cap	-7.7	3.3	-7.7	44.5	99.9	283.3	26.0	30.8	34.6	28.7	28.0
FTSE China N Share All Cap	19.1	-2.8	19.1	11.3	29.8	-21.1	9.1	-4.6	45.5	50.6	43.6

* 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	0.5	-0.2	0.2	-0.1		-15.1	-33.7	-43.0	-60.4
FTSE China B Share All Cap	0.9	0.4	0.8	0.1		-9.4	-23.0	-23.0	-54.5
FTSE China H Share All Cap	1.7	0.4	0.4	0.2		-18.1	-28.7	-35.3	-47.4
FTSE China Red Chip All Cap	0.7	-0.1	-0.1	-0.1		-23.4	-36.5	-40.4	-52.1
FTSE China P Chip All Cap	1.6	0.1	0.0	0.2		-24.5	-44.7	-73.2	-73.2
FTSE China S Chip All Cap	1.2	0.9	1.1	0.3		-24.0	-24.0	-24.0	-57.5
FTSE China N Share All Cap	0.2	0.2	-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	320	303,129	13.65	3	1,767	14.60	4	2,969	0.46
15	Telecommunications	60	62,331	2.81	1	118	0.97	4	10,247	1.61
20	Health Care	237	166,657	7.50	1	111	0.92	19	14,526	2.28
30	Financials	109	363,723	16.38	-	-	-	37	366,256	57.37
35	Real Estate	73	35,326	1.59	3	871	7.20	6	3,658	0.57
40	Consumer Discretionary	273	236,430	10.64	6	2,264	18.71	16	90,021	14.10
45	Consumer Staples	121	215,315	9.69	3	2,208	18.25	3	14,862	2.33
50	Industrials	479	398,069	17.92	5	1,691	13.98	34	43,634	6.83
55	Basic Materials	314	238,358	10.73	2	637	5.27	12	28,572	4.48
60	Energy	89	104,026	4.68	1	2,230	18.43	10	51,633	8.09
65	Utilities	88	97,729	4.40	1	201	1.66	8	12,081	1.89
Totals		2163	2,221,092	100.00	26	12,099	100.00	153	638,458	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	3,074	3.58	24	587,519	40.89
15	Telecommunications	-	-	-	3	112,202	7.81
20	Health Care	4	2,461	2.86	36	83,673	5.82
30	Financials	3	4,188	4.87	1	400	0.03
35	Real Estate	12	24,979	29.08	13	11,328	0.79
40	Consumer Discretionary	1	967	1.13	52	554,760	38.61
45	Consumer Staples	4	6,992	8.14	16	37,181	2.59
50	Industrials	9	15,837	18.43	14	22,382	1.56
55	Basic Materials	3	2,934	3.41	9	12,642	0.88
60	Energy	4	5,287	6.15	2	4,410	0.31
65	Utilities	10	19,193	22.34	8	10,201	0.71
Totals		53	85,911	100.00	178	1,436,699	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	89,497	57.34
30	Financials	1	1,342	22.14	4	7,787	4.99
35	Real Estate	1	243	4.01	1	12,295	7.88
40	Consumer Discretionary	-	-	-	8	24,856	15.93
45	Consumer Staples	-	-	-	2	1,725	1.11
50	Industrials	1	4,475	73.85	4	18,024	11.55
55	Basic Materials	-	-	-	1	807	0.52
60	Energy	-	-	-	2	1,080	0.69
Totals		3	6,059	100.00	31	156,071	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	2163	26	153
Net MCap (USDm)	2,221,092	12,099	638,458
Dividend Yield %	2.42	9.56	5.83
Constituent Sizes (Net MCap USDm)			
Average	1,027	465	4,173
Largest	75,715	2,230	82,548
Smallest	78	110	106
Median	465	250	1,074
Weight of Largest Constituent (%)	3.41	18.43	12.93
Top 10 Holdings (% Index MCap)	13.59	74.04	58.76

Index Characteristics

Attributes	FTSE China Red Chip All Cap	FTSE China P Chip All Cap
Number of constituents	53	178
Net MCap (USDm)	85,911	1,436,699
Dividend Yield %	5.27	0.89
Constituent Sizes (Net MCap USDm)		
Average	1,621	8,071
Largest	9,128	391,389
Smallest	231	67
Median	967	921
Weight of Largest Constituent (%)	10.62	27.24
Top 10 Holdings (% Index MCap)	53.98	75.28

Index Characteristics

Attributes	FTSE China S Chip All Cap	FTSE China N Share All Cap
Number of constituents	3	31
Net MCap (USDm)	6,059	156,071
Dividend Yield %	2.64	0.76
Constituent Sizes (Net MCap USDm)		
Average	2,020	5,035
Largest	4,475	83,613
Smallest	243	172
Median	1,342	1,110
Weight of Largest Constituent (%)	73.85	53.57
Top 10 Holdings (% Index MCap)	100	90.79

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