

# FTSE China Red Chip All Cap Index

Data as at: 30 April 2026

The FTSE China Red Chip All Cap Index is a free float adjusted market-capitalisation weighted index representing the performance of Red Chips in the FTSE Global All Cap Index. Constituents of this index have passed the the size, free float, and liquidity screens that are applied across all companies in the FTSE Global Equity Index Series. "Red Chips" are securities of companies incorporated outside the PRC that trade on the Stock Exchange of Hong Kong. They are quoted in Hong Kong dollars. A Red Chip is a company that is substantially owned directly or indirectly by Mainland China state entities and has the majority of its revenue or assets derived from Mainland China. The definitions of Red Chips are reviewed annually in March effective on the same day as the Global Equity Index Series.

## 5 -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 Red Chip All Cap	-4.4	6.3	7.1	32.0	22.1	11.6	6.9	2.2	17.1	24.4	27.6
FTSE China Red Chip All Cap Capped	-4.4	6.3	7.0	32.2	23.5	14.3	7.3	2.7	17.0	24.3	27.3

\* 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)	2016	2017	2018	2019	2020	2021	2022	2023	2024	2025
FTSE China Red Chip All Cap	-7.3	19.0	-2.5	8.0	-17.2	3.4	-11.3	-16.7	11.0	26.6
FTSE China Red Chip All Cap Capped	-9.1	25.2	-3.3	12.1	-14.6	4.7	-10.7	-16.0	11.3	26.8

## Return/Risk Ratio and Drawdown - Total Return

Index (USD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE China Red Chip All Cap	1.8	0.3	0.1	0.1	-14.5	-32.2	-40.3	-49.0
FTSE China Red Chip All Cap Capped	1.8	0.3	0.1	0.1	-14.5	-31.7	-39.6	-45.1

Return/Risk Ratio – based on compound annual returns and volatility in Performance and Volatility table

Drawdown - based on daily data

## 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 indices are investable.

### Capping

Individual constituent weights are capped at 10% on a quarterly basis to avoid overconcentration in any one stock.

### Liquidity

Stocks are screened to ensure that the index is tradable.

### Transparency

Index rules are freely available on the FTSE website.

### Availability

The index is calculated based on price and total return methodologies, available end-of-day.

### Industry Classification Benchmark

Index constituents are categorized in accordance with the Industry Classification Benchmark (ICB), the global standard for industry sector analysis.

**Top 10 Constituents**

Constituent	ICB Sector	Net MCap (USDm)	Wgt %
China Resources Land (Red Chip)	Real Estate Investment and Services Development	11,966	10.74
Hua Hong Semiconductor (Red Chip)	Technology Hardware and Equipment	10,304	9.24
CITIC (Red Chip)	General Industrials	8,139	7.30
China Overseas Land & Inv (Red Chip)	Real Estate Investment and Services Development	6,277	5.63
China Resources Beer Holdings (Red Chip)	Beverages	5,342	4.79
China Gold International Resources (Red Chip)	Precious Metals and Mining	5,025	4.51
China Resources Power Holdings (RED CHIP)	Electricity	4,869	4.37
China Taiping Insurance Holdings (Red Chip)	Life Insurance	3,960	3.55
China Resources Mixc Lifestyle Services (Red Chip)	Real Estate Investment and Services Development	3,877	3.48
Kunlun Energy (Red Chip)	Oil Gas and Coal	3,663	3.29
<b>Totals</b>		<b>63,423</b>	<b>56.90</b>

**ICB Supersector Breakdown**

ICB Code	ICB Supersector	No. of Cons	Net MCap (USDm)	Wgt %
1010	Technology	3	10,786	9.68
2010	Health Care	4	3,129	2.81
3020	Financial Services	2	3,065	2.75
3030	Insurance	1	3,960	3.55
3510	Real Estate	12	28,881	25.91
4010	Automobiles and Parts	1	1,012	0.91
4510	Food Beverage and Tobacco	5	7,337	6.58
5010	Construction and Materials	2	2,221	1.99
5020	Industrial Goods and Services	7	17,278	15.50
5510	Basic Resources	2	7,253	6.51
5520	Chemicals	1	596	0.53
6010	Energy	4	5,612	5.03
6510	Utilities	10	20,334	18.24
<b>Totals</b>		<b>54</b>	<b>111,464</b>	<b>100.00</b>

**Index Characteristics**

Attributes	FTSE China Red Chip All Cap
Number of constituents	54
Dividend Yield %	4.29
Constituent (Wgt %)	
Average	1.85
Largest	10.74
Median	0.86
Top 10 Holdings (Wgt %)	56.90

**INFORMATION****Base Date**

19 March 2004

**Base Value**

1000

**Investability Screen**

Actual free-float applied 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

**Review Dates**

Quarterly in March, June, September, December

**Index Rules**Available at [www.ftse.com/china](http://www.ftse.com/china)

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