

FTSE China Share Class Indices

Data as at: 29 March 2024

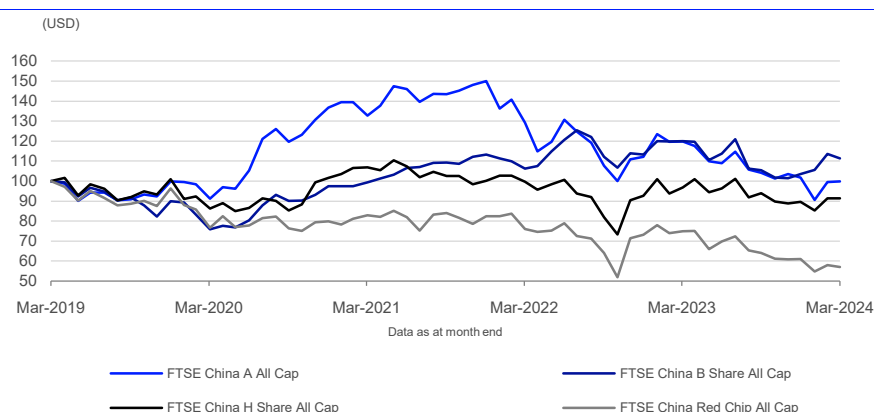
The FTSE China Share Class Indices are designed to represent the performance of each of the Chinese share classes which together form the global Chinese equity investment opportunity set.

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

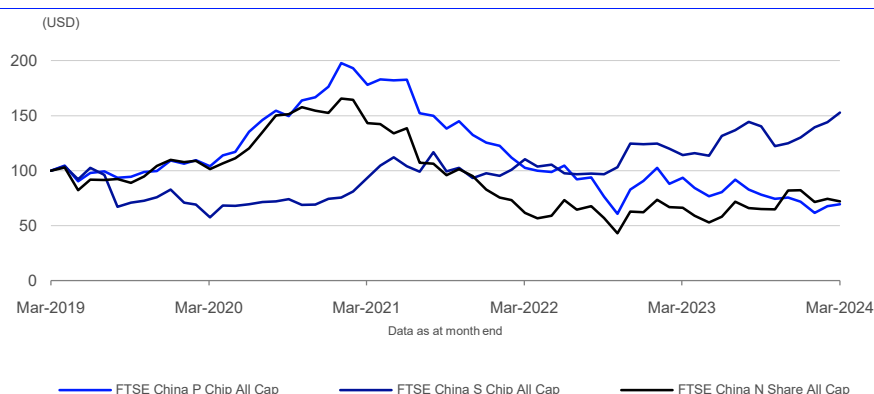
A definition of Chinese share classes, their investment restrictions and ground rules for these share class indices are available at

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	-1.8	-4.1	-1.8	-16.6	-24.8	-0.1	-9.0	0.0	16.2	17.1	20.2
FTSE China B Share All Cap	7.5	5.5	7.5	-7.3	12.1	11.3	3.9	2.2	14.2	12.8	15.8
FTSE China H Share All Cap	2.0	-2.8	2.0	-5.7	-14.5	-8.7	-5.1	-1.8	19.7	19.1	20.0
FTSE China Red Chip All Cap	-6.5	-11.1	-6.5	-23.9	-31.3	-43.0	-11.7	-10.6	23.9	22.9	25.5
FTSE China P Chip All Cap	-3.5	-11.4	-3.5	-26.0	-61.1	-30.7	-27.0	-7.1	28.9	35.2	33.3
FTSE China S Chip All Cap	17.5	9.0	17.5	33.8	63.4	52.9	17.8	8.9	23.3	25.0	32.2
FTSE China N Share All Cap	-12.6	10.6	-12.6	8.5	-49.8	-28.1	-20.5	-6.4	36.1	46.7	40.8

* 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	-0.9	-0.6	0.0	0.2	-28.7	-43.0	-43.0	-60.4
FTSE China B Share All Cap	-0.4	0.3	0.1	0.1	-19.4	-23.0	-27.8	-54.5
FTSE China H Share All Cap	-0.3	-0.3	-0.1	0.1	-24.1	-33.5	-35.3	-47.4
FTSE China Red Chip All Cap	-1.0	-0.5	-0.4	-0.1	-33.6	-40.3	-48.9	-52.1
FTSE China P Chip All Cap	-0.8	-0.8	-0.2	0.1	-35.4	-67.6	-73.2	-73.2
FTSE China S Chip All Cap	1.3	0.7	0.3	0.1	-19.9	-22.6	-50.8	-57.5
FTSE China N Share All Cap	0.3	-0.4	-0.2	0.1	-20.7	-72.9	-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	318	214,918	10.93	3	1,620	14.19	4	2,143	0.47
15	Telecommunications	61	58,253	2.96	1	101	0.88	4	8,182	1.78
20	Health Care	239	165,557	8.42	1	121	1.06	17	9,670	2.11
30	Financials	109	286,307	14.56	-	-	-	36	247,598	53.98
35	Real Estate	82	35,049	1.78	3	791	6.93	7	3,363	0.73
40	Consumer Discretionary	282	202,394	10.29	6	2,360	20.67	13	44,555	9.71
45	Consumer Staples	120	227,159	11.55	3	2,082	18.24	3	16,819	3.67
50	Industrials	481	351,389	17.87	5	1,413	12.38	33	36,140	7.88
55	Basic Materials	306	217,322	11.05	3	751	6.57	11	23,963	5.22
60	Energy	91	114,497	5.82	1	1,957	17.15	11	55,288	12.05
65	Utilities	85	93,502	4.76	1	219	1.92	8	10,990	2.40
Totals		2174	1,966,348	100.00	27	11,415	100.00	147	458,713	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	1,851	2.43	22	372,221	41.03
15	Telecommunications	-	-	-	3	30,993	3.42
20	Health Care	4	3,085	4.05	42	56,833	6.26
30	Financials	2	1,685	2.21	1	560	0.06
35	Real Estate	13	21,470	28.17	17	9,658	1.06
40	Consumer Discretionary	1	2,004	2.63	54	377,083	41.56
45	Consumer Staples	4	8,316	10.91	16	28,178	3.11
50	Industrials	10	14,286	18.74	11	7,554	0.83
55	Basic Materials	2	1,136	1.49	9	8,212	0.91
60	Energy	5	4,855	6.37	2	6,673	0.74
65	Utilities	10	17,528	23.00	9	9,319	1.03
Totals		54	76,216	100.00	186	907,284	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	-	-	-	13	77,376	60.80
20	Health Care	-	-	-	1	146	0.11
30	Financials	1	542	12.41	3	3,566	2.80
35	Real Estate	1	235	5.37	1	8,621	6.77
40	Consumer Discretionary	-	-	-	7	20,948	16.46
45	Consumer Staples	-	-	-	2	1,743	1.37
50	Industrials	1	3,591	82.22	3	11,382	8.94
55	Basic Materials	-	-	-	1	1,468	1.15
60	Energy	-	-	-	2	2,016	1.58
Totals		3	4,368	100.00	33	127,266	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	2174	27	147
Net MCap (USDm)	1,966,348	11,415	458,713
Dividend Yield %	2.24	6.37	6.30
Constituent Sizes (Net MCap USDm)			
Average	904	423	3,120
Largest	82,874	1,957	56,298
Smallest	78	101	81
Median	403	220	891
Weight of Largest Constituent (%)	4.21	17.15	12.27
Top 10 Holdings (% Index MCap)	13.42	73.32	55.56

Index Characteristics

Attributes	FTSE China Red Chip All Cap	FTSE China P Chip All Cap
Number of constituents	54	186
Net MCap (USDm)	76,216	907,284
Dividend Yield %	5.69	1.25
Constituent Sizes (Net MCap USDm)		
Average	1,411	4,878
Largest	8,705	239,394
Smallest	106	51
Median	677	653
Weight of Largest Constituent (%)	11.42	26.39
Top 10 Holdings (% Index MCap)	58.42	70.74

Index Characteristics

Attributes	FTSE China S Chip All Cap	FTSE China N Share All Cap
Number of constituents	3	33
Net MCap (USDm)	4,368	127,266
Dividend Yield %	2.85	0.49
Constituent Sizes (Net MCap USDm)		
Average	1,456	3,857
Largest	3,591	70,274
Smallest	235	124
Median	542	922
Weight of Largest Constituent (%)	82.22	55.22
Top 10 Holdings (% Index MCap)	100	88.10

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