

FTSE China (HK Listed) Index

Data as at: 31 March 2025

The FTSE China (HK Listed) Index is designed to represent the performance of the mainland Chinese market that is available to international investors. The Index includes all large- and mid-cap Chinese stocks (Red Chip, P Chip and H Shares) that trade on the Stock Exchange of Hong Kong. The index is derived from the FTSE All-World Index Series and calculated in accordance with the Industry Classification Benchmark (ICB), a global standard for classifying companies and market sectors.

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 (HK Listed)	17.5	9.5	17.5	50.5	13.2	11.5	4.2	2.2	29.0	29.6	28.8
FTSE Asia Pacific Ex Japan	0.9	-7.4	0.9	9.0	6.0	55.9	2.0	9.3	13.9	16.2	17.0

* 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 (HK Listed)	-6.5	2.8	47.6	-14.9	18.9	26.0	-20.8	-20.8	-15.1	26.0
FTSE Asia Pacific Ex Japan	-8.8	7.9	35.1	-13.9	19.1	23.2	-1.0	-16.4	8.4	10.2

Return/Risk Ratio and Drawdown - Total Return

Index (USD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE China (HK Listed)	1.7	0.1	0.1	0.1	-22.0	-39.1	-63.3	-63.3
FTSE Asia Pacific Ex Japan	0.6	0.2	0.5	0.3	-12.7	-26.4	-37.2	-37.2

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

Drawdown – based on daily data

FEATURES

Coverage

The index consists of large- and mid-cap Chinese stocks (Red Chip, P Chip and H Shares) listed and trading on the Stock Exchange of Hong Kong (SEHK).

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 index is investable.

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, both real time and 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 %
Tencent Holdings (P Chip)	Software and Computer Services	391,389	18.69
Alibaba Group Holding (P Chip)	Retailers	278,879	13.32
Meituan Dianping (P Chip)	Software and Computer Services	110,172	5.26
Xiaomi (P Chip)	Telecommunications Equipment	107,876	5.15
China Construction Bank (H)	Banks	82,548	3.94
BYD (H)	Automobiles and Parts	61,903	2.96
Industrial and Commercial Bank of China (H)	Banks	56,079	2.68
JD.com (P Chip)	Retailers	52,641	2.51
Bank of China (H)	Banks	50,408	2.41
Trip.com Group (P Chip)	Travel and Leisure	39,443	1.88
Totals		1,231,337	58.82

ICB Supersector Breakdown

		FTSE China (HK Listed)			FTSE Asia Pacific Ex Japan		
ICB Code	ICB Supersector	No. of Cons	Net MCap (USDm)	Wgt %	No. of Cons	Net MCap (USDm)	Wgt %
1010	Technology	17	582,915	27.84	248	2,113,481	23.78
1510	Telecommunications	6	122,122	5.83	66	522,584	5.88
2010	Health Care	33	86,912	4.15	192	428,353	4.82
3010	Banks	13	257,345	12.29	124	1,456,052	16.38
3020	Financial Services	16	26,543	1.27	122	346,376	3.90
3030	Insurance	9	84,729	4.05	45	349,771	3.94
3510	Real Estate	15	32,842	1.57	104	290,361	3.27
4010	Automobiles and Parts	12	122,450	5.85	77	292,825	3.29
4020	Consumer Products and Services	11	80,354	3.84	94	214,225	2.41
4030	Media	3	4,239	0.20	30	27,373	0.31
4040	Retailers	9	351,064	16.77	38	452,320	5.09
4050	Travel and Leisure	8	74,694	3.57	50	192,356	2.16
4510	Food Beverage and Tobacco	11	39,709	1.90	108	231,050	2.60
4520	Personal Care Drug and Grocery Stores	6	17,211	0.82	43	128,138	1.44
5010	Construction and Materials	11	13,486	0.64	70	154,306	1.74
5020	Industrial Goods and Services	32	61,804	2.95	305	615,296	6.92
5510	Basic Resources	13	34,739	1.66	125	397,748	4.48
5520	Chemicals	1	2,070	0.10	89	77,928	0.88
6010	Energy	14	60,276	2.88	102	346,798	3.90
6510	Utilities	18	38,053	1.82	108	249,719	2.81
Totals		258	2,093,555	100.00	2140	8,887,062	100.00

Index Characteristics

Attributes	FTSE China (HK Listed)	FTSE Asia Pacific Ex Japan
Number of constituents	258	2140
Net MCap (USDm)	2,093,555	8,887,062
Dividend Yield %	2.53	2.68
Constituent Sizes (Net MCap USDm)		
Average	8,115	4,153
Largest	391,389	657,860
Smallest	106	30
Median	1,745	847
Weight of Largest Constituent (%)	18.69	7.40
Top 10 Holdings (% Index MCap)	58.82	25.09

INFORMATION

Index Universe

FTSE All-World Index (Red Chips, P Chips and H Shares)

Index Launch

29 May 2008

Base Date

16 March 2001

Base Value

1000

Investability Screen

Actual free float applied and liquidity screened

Index Calculation

Real time and end of day

End-of-Day Distribution

Via FTP and email

Currency

USD, GBP, JPY, EUR, Local

Review Dates

Annually in March

History

Available from October 2004

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