

FTSE China (HK Listed) Index

Data as at: 30 May 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)	1.3	20.5	16.6	36.0	15.3	5.0	4.9	1.0	32.7	29.6	28.8
FTSE Asia Pacific Ex Japan	6.4	6.2	7.6	13.4	19.2	50.8	6.0	8.6	17.0	17.5	16.6

* 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 (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)	1.0	0.2	0.0	0.1	-22.0	-39.1	-63.3	-63.3
FTSE Asia Pacific Ex Japan	0.7	0.4	0.5	0.3	-18.0	-21.2	-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	389,269	18.87
Alibaba Group Holding (P Chip)	Retailers	246,220	11.94
Xiaomi (P Chip)	Telecommunications Equipment	110,840	5.37
Meituan Dianping (P Chip)	Software and Computer Services	96,823	4.69
China Construction Bank (H)	Banks	83,808	4.06
BYD (H)	Automobiles and Parts	61,419	2.98
Industrial and Commercial Bank of China (H)	Banks	57,349	2.78
Bank of China (H)	Banks	48,628	2.36
NetEase (P Chip)	Leisure Goods	43,766	2.12
JD.com (P Chip)	Retailers	41,869	2.03
Totals		1,179,990	57.20

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	562,081	27.25	248	2,262,172	23.99
1510	Telecommunications	6	124,664	6.04	66	555,213	5.89
2010	Health Care	33	94,409	4.58	192	449,559	4.77
3010	Banks	13	262,795	12.74	124	1,571,669	16.66
3020	Financial Services	16	26,225	1.27	122	375,266	3.98
3030	Insurance	9	87,515	4.24	45	382,300	4.05
3510	Real Estate	15	31,463	1.53	104	308,970	3.28
4010	Automobiles and Parts	12	124,010	6.01	77	304,119	3.22
4020	Consumer Products and Services	11	88,165	4.27	94	230,412	2.44
4030	Media	3	4,304	0.21	30	29,823	0.32
4040	Retailers	9	312,695	15.16	38	426,479	4.52
4050	Travel and Leisure	8	71,267	3.45	49	194,892	2.07
4510	Food Beverage and Tobacco	11	40,805	1.98	108	237,806	2.52
4520	Personal Care Drug and Grocery Stores	6	18,437	0.89	43	137,351	1.46
5010	Construction and Materials	11	13,093	0.63	70	157,196	1.67
5020	Industrial Goods and Services	32	62,498	3.03	304	683,978	7.25
5510	Basic Resources	13	34,604	1.68	125	414,616	4.40
5520	Chemicals	1	2,068	0.10	89	80,963	0.86
6010	Energy	14	61,973	3.00	102	368,556	3.91
6510	Utilities	18	39,889	1.93	108	260,213	2.76
Totals		258	2,062,958	100.00	2138	9,431,553	100.00

Index Characteristics

Attributes	FTSE China (HK Listed)	FTSE Asia Pacific Ex Japan
Number of constituents	258	2138
Net MCap (USDm)	2,062,958	9,431,553
Dividend Yield %	2.50	2.62
Constituent Sizes (Net MCap USDm)		
Average	7,996	4,411
Largest	389,269	774,506
Smallest	106	29
Median	1,821	904
Weight of Largest Constituent (%)	18.87	8.21
Top 10 Holdings (% Index MCap)	57.20	25.05

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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