

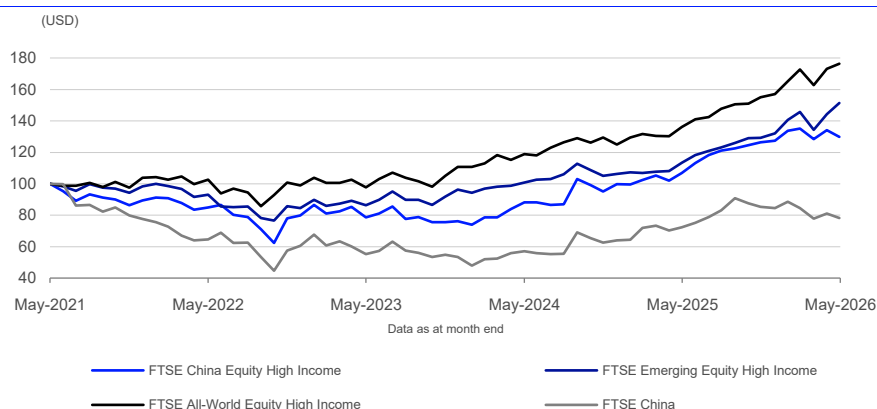
# FTSE China Equity High Income Index

Data as at: 29 May 2026

The FTSE China Equity High Income Index represents the performance of large and mid-cap Chinese companies, which are characterized by higher-than-average dividend yields.

The FTSE China Equity High Income Index is part of the FTSE Global Equity High Income Index Series, which is constructed based on the FTSE All-World Index. Stocks with zero or no historical or forecast dividends are screened out, and the bottom fifth percentile of companies with negative one-year returns are also excluded. The remaining stocks are ranked based on their forecast tax adjusted dividend yield and included in the index until the cumulative market capitalization reaches 50%. Please see the index Ground Rules for more information.

## 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 Equity High Income	-3.9	2.8	2.0	21.6	65.1	30.0	18.2	5.4	14.4	19.9	20.1
FTSE Emerging Equity High Income	3.8	17.1	14.6	33.6	75.2	51.4	20.5	8.6	11.5	14.6	13.7
FTSE All-World Equity High Income	2.2	13.8	12.3	29.5	80.4	76.5	21.7	12.0	8.8	11.7	13.4
FTSE China	-7.3	-8.3	-7.5	8.4	41.8	-21.7	12.4	-4.8	18.2	23.9	27.0

\* 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)	2016	2017	2018	2019	2020	2021	2022	2023	2024	2025
FTSE China Equity High Income	4.1	27.2	-6.5	12.3	-6.7	-3.3	-10.6	-4.7	31.0	27.7
FTSE Emerging Equity High Income	18.0	25.9	-5.8	19.5	4.8	10.3	-14.0	14.0	10.4	24.2
FTSE All-World Equity High Income	11.5	19.1	-10.4	21.7	-0.5	19.9	-4.8	11.9	12.8	25.7
FTSE China	2.4	45.4	-18.7	23.4	31.4	-20.9	-22.0	-11.6	19.7	32.1

## FEATURES

### Coverage

The index is a subset of the FTSE Global Equity High Income Index Series, which is designed to represent the performance of companies that are characterized by higher-than-average dividend yield based on the FTSE All-World Index, which includes large and mid cap stocks across developed and emerging markets in the FTSE Global Equity Index Series (GEIS).

### Objective

The index is designed for use 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 methodologies are freely available on the FTSE Russell website.

### Availability

The index is calculated based on price and total return methodologies, both real time intra-second and 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.

## Return/Risk Ratio and Drawdown - Total Return

Index (USD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE China Equity High Income	1.4	0.9	0.3	0.4	-8.3	-18.8	-37.8	-43.6
FTSE Emerging Equity High Income	2.7	1.4	0.6	0.7	-9.4	-15.3	-26.7	-34.2
FTSE All-World Equity High Income	3.2	1.9	0.9	0.8	-7.0	-11.4	-20.2	-36.9
FTSE China	0.3	0.5	-0.2	0.2	-16.1	-25.8	-56.1	-61.9

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

## Top 10 Constituents

Constituent	Country/Market	ICB Sector	Net MCap (USDm)	Wgt %
China Construction Bank (H)	China	Banks	94,641	7.92
Industrial and Commercial Bank of China (H)	China	Banks	67,656	5.66
Ping An Insurance (H)	China	Life Insurance	49,674	4.16
Bank of China (H)	China	Banks	45,569	3.81
JD.com (P Chip)	China	Retailers	34,323	2.87
Petrochina (H)	China	Oil Gas and Coal	28,912	2.42
China Life Insurance (H)	China	Life Insurance	27,420	2.30
Zijin Mining Group (H)	China	Precious Metals and Mining	24,965	2.09
China Merchants Bank (H)	China	Banks	22,742	1.90
Agricultural Bank of China (H)	China	Banks	22,630	1.89
<b>Totals</b>			<b>418,531</b>	<b>35.04</b>

## ICB Supersector Breakdown

ICB Code	ICB Supersector	No. of Cons	Net MCap (USDm)	Wgt %
1010	Technology	14	19,531	1.64
1510	Telecommunications	7	21,068	1.76
2010	Health Care	25	20,503	1.72
3010	Banks	41	338,838	28.37
3020	Financial Services	25	39,919	3.34
3030	Insurance	13	127,931	10.71
3510	Real Estate	18	36,329	3.04
4010	Automobiles and Parts	10	23,498	1.97
4020	Consumer Products and Services	31	45,673	3.82
4030	Media	7	1,903	0.16
4040	Retailers	11	42,603	3.57
4050	Travel and Leisure	6	12,106	1.01
4510	Food Beverage and Tobacco	36	62,819	5.26
4520	Personal Care Drug and Grocery Stores	9	8,194	0.69
5010	Construction and Materials	28	21,038	1.76
5020	Industrial Goods and Services	73	123,488	10.34
5510	Basic Resources	29	76,634	6.42
5520	Chemicals	19	16,856	1.41
6010	Energy	29	99,442	8.32
6510	Utilities	39	56,176	4.70
<b>Totals</b>		<b>470</b>	<b>1,194,548</b>	<b>100.00</b>

## Country/Market Breakdown

Country/Market	No. of Cons	Net MCap (USDm)	Wgt %
China	470	1,194,548	100.00
<b>Totals</b>	<b>470</b>	<b>1,194,548</b>	<b>100.00</b>

## INFORMATION

## Index Universe

FTSE Global Equity Index Series

## Index Launch

30 May 2024

## Base Date

20 September 2002

## Base Value

1000

## Investability Screen

Actual free float applied and liquidity screened

## Index Calculation

End-of-day index available

## End-of-Day Distribution

Via SFTP and email

## Currency

USD, GBP, JPY, EUR, AUD, CNY, HKD, CAD

## Review Dates

Annually in September

## Index Characteristics

Attributes	FTSE China Equity High Income
Number of constituents	470
Net MCap (USDm)	1,194,548
Dividend Yield %	4.57
Constituent Sizes (Net MCap USDm)	
Average	2,542
Largest	94,641
Smallest	60
Median	787
Weight of Largest Constituent (%)	7.92
Top 10 Holdings (% Index MCap)	35.04

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