

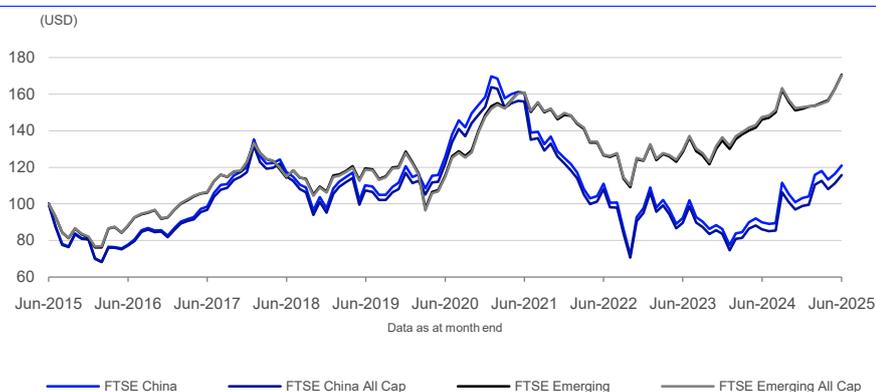
# FTSE China Index

Data as at: 30 June 2025

The FTSE China Index is a market-capitalization weighted index representing the performance of large and mid cap Chinese stocks included in the FTSE Global Equity Index Series universe. The FTSE China Index is a subset of FTSE All World Index and FTSE Emerging Index. The FTSE China Index include constituents of A Shares, B Shares, H Shares, Red Chips, P Chips, S Chips and N Shares. S Chips and N shares were included in the FTSE China Index from September 2017. A Shares were included from June 2019.

An All Cap version of the FTSE China Index is also available.

## 10 -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	2.5	17.2	17.2	34.6	8.9	-3.8	2.9	-0.8	28.7	26.8	27.0
FTSE China All Cap	2.9	17.1	17.1	34.6	7.2	-5.1	2.3	-1.0	28.3	26.4	26.6
FTSE Emerging	9.8	12.3	12.3	16.8	34.7	47.7	10.4	8.1	15.8	15.8	15.0
FTSE Emerging All Cap	10.0	11.4	11.4	15.6	34.3	48.2	10.3	8.2	15.6	15.6	14.7

\* 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	-6.1	2.4	45.4	-18.7	23.4	31.4	-20.9	-22.0	-11.6	19.7
FTSE China All Cap	-5.3	1.6	43.5	-18.9	22.8	30.9	-20.1	-22.2	-12.0	18.3
FTSE Emerging	-15.2	13.5	32.5	-13.0	20.6	15.5	0.1	-16.9	9.1	12.8
FTSE Emerging All Cap	-14.7	12.9	32.5	-13.6	20.3	15.5	1.5	-17.2	10.0	12.0

## 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 indexes are 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 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	1.2	0.1	0.0	0.1	-20.6	-35.6	-61.9	-61.9
FTSE China All Cap	1.2	0.1	0.0	0.1	-20.2	-35.0	-61.3	-61.3
FTSE Emerging	1.0	0.7	0.5	0.3	-15.1	-15.8	-34.8	-35.1
FTSE Emerging All Cap	1.0	0.7	0.6	0.3	-15.8	-15.8	-33.7	-35.7

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

Drawdown - based on daily data

## Top 10 Constituents

Constituent	ICB Sector	Net MCap (USDm)	Wgt %
Tencent Holdings (P Chip)	Software and Computer Services	396,297	14.27
Alibaba Group Holding (P Chip)	Retailers	249,931	9.00
Xiaomi (P Chip)	Telecommunications Equipment	131,610	4.74
China Construction Bank (H)	Banks	97,073	3.50
Meituan Dianping (P Chip)	Software and Computer Services	84,961	3.06
PDD Holdings Inc ADS (N Shares)	Software and Computer Services	79,488	2.86
Industrial and Commercial Bank of China (H)	Banks	63,274	2.28
BYD (H)	Automobiles and Parts	57,410	2.07
NetEase (P Chip)	Leisure Goods	48,886	1.76
Bank of China (H)	Banks	42,206	1.52
<b>Totals</b>		<b>1,251,137</b>	<b>45.07</b>

## ICB Supersector Breakdown

ICB Code	ICB Supersector	No. of Cons	Net MCap (USDm)	Wgt %
1010	Technology	153	714,999	25.75
1510	Telecommunications	27	158,851	5.72
2010	Health Care	141	139,478	5.02
3010	Banks	47	340,537	12.27
3020	Financial Services	73	70,548	2.54
3030	Insurance	14	109,068	3.93
3510	Real Estate	48	50,762	1.83
4010	Automobiles and Parts	51	139,344	5.02
4020	Consumer Products and Services	56	116,887	4.21
4030	Media	25	20,588	0.74
4040	Retailers	19	327,178	11.78
4050	Travel and Leisure	17	72,305	2.60
4510	Food Beverage and Tobacco	61	88,176	3.18
4520	Personal Care Drug and Grocery Stores	21	20,886	0.75
5010	Construction and Materials	39	23,788	0.86
5020	Industrial Goods and Services	181	149,018	5.37
5510	Basic Resources	82	67,181	2.42
5520	Chemicals	63	21,159	0.76
6010	Energy	61	84,476	3.04
6510	Utilities	66	61,055	2.20
<b>Totals</b>		<b>1245</b>	<b>2,776,284</b>	<b>100.00</b>

## INFORMATION

## Launch Date

01 June 2000

## Base Date

12 July 2012

## 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, EUR, JPY, HKD

## Review Dates

Semi-annually in March and September

## Index Characteristics

Attributes	FTSE China
Number of constituents	1245
Dividend Yield %	2.37
Constituent (Wgt %)	
Average	0.08
Largest	14.27
Median	0.01
Top 10 Holdings (Wgt %)	45.06

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[info@ftserussell.com](mailto:info@ftserussell.com)

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 email [info@ftserussell.com](mailto:info@ftserussell.com); or  
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### EMEA

+44 (0) 20 7866 1810

### North America

+1 877 503 6437

### Asia-Pacific

Hong Kong +852 2164 3333

Tokyo +81 3 6441 1430

Sydney +61 (0) 2 7228 5659