

# FTSE China Share Class Indices

Data as at: 30 April 2024

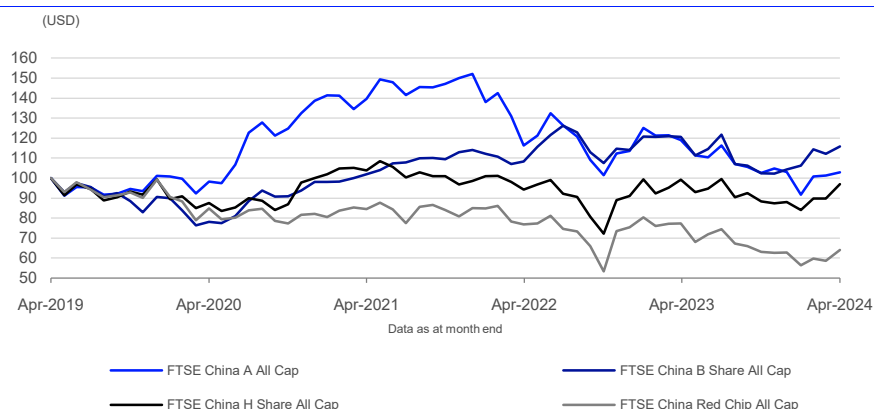
The FTSE China Share Class Indices are designed to represent the performance of each of the Chinese share classes which together form the global Chinese equity investment opportunity set.

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

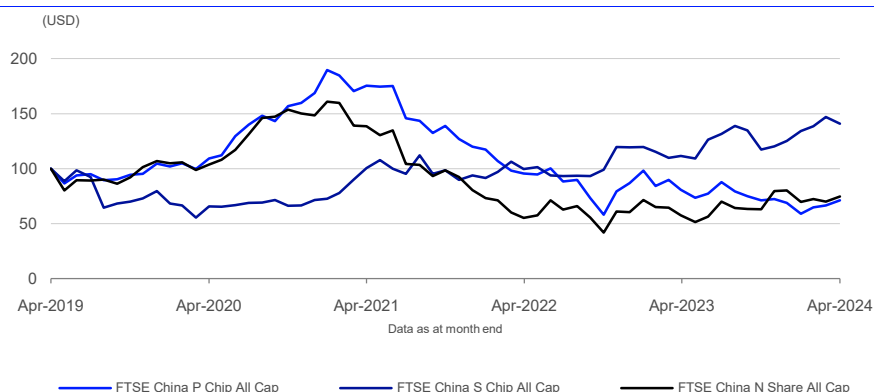
A definition of Chinese share classes, their investment restrictions and ground rules for these share class indices are available at

[https://research.ftserussell.com/products/downloads/Guide\\_to\\_Chinese\\_Share\\_Classes.pdf](https://research.ftserussell.com/products/downloads/Guide_to_Chinese_Share_Classes.pdf).

## 5-Year Performance - Total Return



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## 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	12.2	0.4	-0.2	-13.6	-26.3	2.9	-9.7	0.6	16.6	17.1	20.2
FTSE China B Share All Cap	9.0	13.1	11.1	-3.9	13.6	15.8	4.4	3.0	14.7	12.9	15.9
FTSE China H Share All Cap	15.4	9.7	10.0	-2.3	-6.6	-3.1	-2.2	-0.6	20.0	19.3	20.3
FTSE China Red Chip All Cap	13.5	1.6	2.0	-17.2	-24.3	-36.0	-8.8	-8.5	24.3	23.2	25.9
FTSE China P Chip All Cap	20.5	0.1	3.5	-11.8	-59.4	-28.8	-25.9	-6.6	29.5	35.7	33.4
FTSE China S Chip All Cap	5.0	19.8	12.5	26.2	40.0	40.7	11.9	7.1	23.8	24.9	32.3
FTSE China N Share All Cap	7.1	18.2	-6.9	29.9	-46.2	-25.5	-18.7	-5.7	36.1	47.0	40.9

\* 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	-0.8	-0.6	0.0	0.2	-26.5	-43.0	-43.0	-60.4
FTSE China B Share All Cap	-0.3	0.2	0.2	0.1	-19.4	-23.0	-25.0	-54.5
FTSE China H Share All Cap	-0.1	-0.2	0.0	0.2	-24.1	-33.5	-35.3	-47.4
FTSE China Red Chip All Cap	-0.7	-0.5	-0.3	-0.1	-32.2	-40.3	-46.8	-52.1
FTSE China P Chip All Cap	-0.4	-0.7	-0.2	0.2	-34.0	-67.5	-73.2	-73.2
FTSE China S Chip All Cap	1.1	0.4	0.2	0.1	-19.9	-22.6	-49.2	-57.5
FTSE China N Share All Cap	0.8	-0.4	-0.1	0.1	-16.9	-71.8	-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	213,376	10.68	3	1,687	14.31	4	2,139	0.43
15	Telecommunications	61	58,727	2.94	1	98	0.83	4	8,463	1.71
20	Health Care	239	170,481	8.54	1	117	0.99	17	10,122	2.04
30	Financials	109	297,347	14.89	-	-	-	36	266,951	53.93
35	Real Estate	82	33,804	1.69	3	800	6.78	7	3,278	0.66
40	Consumer Discretionary	282	205,273	10.28	6	2,308	19.58	13	49,145	9.93
45	Consumer Staples	120	229,589	11.49	3	2,346	19.89	3	17,908	3.62
50	Industrials	481	356,002	17.82	5	1,430	12.13	33	39,451	7.97
55	Basic Materials	306	224,853	11.26	3	800	6.78	11	26,609	5.38
60	Energy	91	112,784	5.65	1	1,996	16.93	11	59,089	11.94
65	Utilities	85	95,094	4.76	1	209	1.77	8	11,851	2.39
Totals		2174	1,997,330	100.00	27	11,792	100.00	147	495,004	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	1,894	2.29	22	420,255	43.21
15	Telecommunications	-	-	-	3	35,384	3.64
20	Health Care	4	3,159	3.83	42	56,770	5.84
30	Financials	2	1,783	2.16	1	497	0.05
35	Real Estate	13	25,107	30.41	17	10,614	1.09
40	Consumer Discretionary	1	2,428	2.94	54	387,079	39.80
45	Consumer Staples	4	8,398	10.17	16	28,711	2.95
50	Industrials	10	14,534	17.60	11	8,117	0.83
55	Basic Materials	2	1,237	1.50	9	9,085	0.93
60	Energy	5	5,474	6.63	2	6,060	0.62
65	Utilities	10	18,540	22.46	9	10,105	1.04
Totals		54	82,556	100.00	186	972,678	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	82,519	61.14
20	Health Care	-	-	-	1	144	0.11
30	Financials	1	528	13.14	3	3,539	2.62
35	Real Estate	1	215	5.36	1	9,493	7.03
40	Consumer Discretionary	-	-	-	7	21,800	16.15
45	Consumer Staples	-	-	-	2	1,779	1.32
50	Industrials	1	3,275	81.50	3	12,905	9.56
55	Basic Materials	-	-	-	1	1,001	0.74
60	Energy	-	-	-	2	1,794	1.33
Totals		3	4,018	100.00	33	134,974	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)	1,997,330	11,792	495,004
Dividend Yield %	2.21	6.17	5.83
Constituent Sizes (Net MCap USDm)			
Average	919	437	3,367
Largest	82,816	1,996	60,871
Smallest	41	98	88
Median	401	227	933
Weight of Largest Constituent (%)	4.15	16.93	12.30
Top 10 Holdings (% Index MCap)	13.56	73.76	55.71

Index Characteristics

Attributes	FTSE China Red Chip All Cap	FTSE China P Chip All Cap
Number of constituents	54	186
Net MCap (USDm)	82,556	972,678
Dividend Yield %	5.23	1.19
Constituent Sizes (Net MCap USDm)		
Average	1,529	5,229
Largest	10,013	273,777
Smallest	120	48
Median	754	678
Weight of Largest Constituent (%)	12.13	28.15
Top 10 Holdings (% Index MCap)	59.11	72.11

Index Characteristics

Attributes	FTSE China S Chip All Cap	FTSE China N Share All Cap
Number of constituents	3	33
Net MCap (USDm)	4,018	134,974
Dividend Yield %	3.93	0.78
Constituent Sizes (Net MCap USDm)		
Average	1,339	4,090
Largest	3,275	75,672
Smallest	215	108
Median	528	916
Weight of Largest Constituent (%)	81.50	56.06
Top 10 Holdings (% Index MCap)	100	89.57

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