

# SOLUTION OVERVIEW

## FTSE China Equity Indices



### Overview

FTSE Russell offers a broad range of indices that represent the breadth and depth of China's evolving equity market. Developed through years of experience measuring the progress of mainland China, indices that represent the opportunity set from either a domestic or international perspective are available.

### A broad range of indices to represent China's equity market

#### SHARE CLASS INDICES

Indices for every Chinese share class (A Shares, B Shares, H Shares, Red Chips, P Chips, S Chips and N Shares).

#### COMPOSITE INDICES

Indices that combine Chinese share classes and/or Hong Kong and Taiwan stocks.

#### DERIVED INDICES

Indices that incorporate criteria such as ESG or economic exposures.

### Coverage of China A Shares in global equity benchmarks

China A Shares available via the Northbound China Stock Connect route are currently eligible for FTSE Russell's flagship global equity benchmarks, the FTSE Global Equity Index Series (FTSE GEIS).

The FTSE Global China A Inclusion Index Series provides extended coverage of China A Shares by also including China A Shares available through QFII and RQFII programs.

### Features and benefits

#### Comprehensive and flexible

- Single share class and composite indices
- Size and sector segments
- Differentiated domestic investor and international investor versions
- Market cap-weighted benchmarks and derived indices

#### Accessible

- Minimum size, liquidity and free float tests are applied to ensure investability
- Foreign ownership limits and/or market access constraints are incorporated where relevant

#### Rigorously maintained

Semi-annual reviews, daily corporate actions, quarterly IPO inclusions and share adjustments ensure that the indices accurately represent the true opportunity set

#### Transparency and governance

Managed according to publicly available transparent ground rules, and in accordance with FTSE Russell's global best practice standards of index governance



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## FTSE China Equity Indices coverage

		Subject to FOL	Excludes Sanctioned Companies	Share Class						Other markets		A Shares access	
				A	B	H	P	Red	N	S	HK	TW	Stock Connect
<b>Flagship</b>													
FTSE China A50 <sup>1</sup>	50 largest A Share companies	●	●	●								●	
FTSE China 50	50 largest Hong Kong listed Chinese stocks		●			●	●	●					
FTSE Hong Kong 100 <sup>2</sup>	100 largest Hong Kong listed Hong Kong companies and Chinese stocks		●			●	●	●			*		
<b>A Shares</b>													
FTSE China A Free	China A Shares selected as the result of the FTSE Global Equity Index Series (GEIS) China Region review.			●								Domestic	
FTSE China A	China A Shares selected as the result of the FTSE Global Equity Index Series (GEIS) China Region review.	●	●	●								●	●
FTSE China A Innovative Enterprises	China A Shares listed on Shenzhen ChiNext and Shanghai STAR. Subset of FTSE China A.	●	●	●								●	●
FTSE China A Stock Connect CNH	China A Shares accessible via Northbound Stock Connect. Subset of FTSE China A. Components of GEIS.	●	●	●								●	
<b>Broad China Exposure</b>													
FTSE China	All China share classes with 25% inclusion factor on A shares. Components of GEIS.	●	●	●	●	●	●	●	●	●		●	
FTSE Total China Connect	All China share classes with no inclusion factor restrictions on A Shares.	●	●	●	●	●	●	●	●	●		●	
FTSE China Inclusion	All China share classes with 25% inclusion factor on A shares.	●	●	●	●	●	●	●	●	●		●	●
FTSE China Inclusion (no Quota)	All China share classes with no inclusion factor restrictions on A Shares.	●	●	●	●	●	●	●	●	●		●	●
FTSE Greater China	All China share classes, combined with Hong Kong listed companies and Taiwan listed companies. Components of GEIS.	●	●	●	●	●	●	●	●	●	●	●	

Only key products listed. Not showing all available variants and derived indices.

FTSE Russell calculates additional China indices including, but not limited to, the FTSE China A 200 Index, FTSE China A 600 Index, FTSE China A Free Minimum Variance Index, FTSE China SOE Index, FTSE China Non-SOE Index, and FTSE China A-H 50 Index. FTSE Russell also offers a series of FTSE Global China A Inclusion Indices.

For additional details, please contact us at [info@ftserussell.com](mailto:info@ftserussell.com).

<sup>1</sup> Constituents subject to FOL (foreign ownership limit) starting March 2022 review. In addition, constituents subject to Northbound Stock Connect eligibility starting June 2022 review.

<sup>2</sup> Previously known as FTSE Hong Kong 50 Index. The number of constituents expanded to 100 from 50 in September 2021.

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For over 35 years we have been at the forefront of driving change for the investor, always innovating to shape the next generation of benchmarks and investment solutions that open up new opportunities for the global investment community.

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