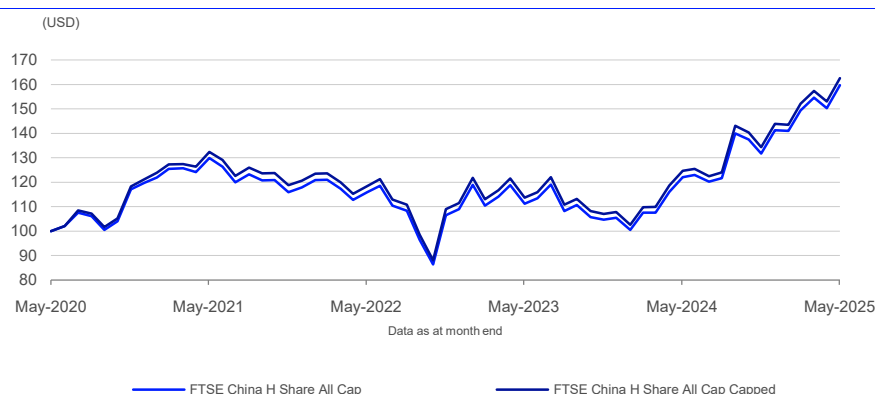


FTSE China H Share All Cap Index

Data as at: 30 May 2025

The FTSE China H Share All Cap Index is a free float adjusted market-capitalisation weighted index representing the performance of H Shares in the FTSE Global All Cap Index. Constituents of this index have passed the the size, free float, and liquidity screens that are applied across all companies in the FTSE Global Equity Index Series. "H" shares are securities of Chinese incorporated companies and nominated by the Central Government for listing and trading on the Stock Exchange of Hong Kong. They are quoted and traded in Hong Kong dollars. Like other securities trading on the Stock Exchange of Hong Kong, there are no restrictions on who can trade "H" shares.

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 H Share All Cap	6.9	21.2	13.1	30.8	37.8	59.7	11.3	9.8	28.0	22.9	19.9
FTSE China H Share All Cap Capped	6.8	20.9	13.0	30.4	37.3	62.6	11.2	10.2	28.3	23.1	20.1

* 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 H Share All Cap	-14.6	3.0	29.6	-12.5	12.9	0.7	-1.5	-7.5	-3.3	34.0
FTSE China H Share All Cap Capped	-14.6	2.3	29.7	-12.8	13.3	1.5	-0.4	-7.6	-3.3	33.5

Return/Risk Ratio and Drawdown - Total Return

Index (USD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE China H Share All Cap	1.0	0.5	0.5	0.1	-18.1	-27.9	-35.3	-46.0
FTSE China H Share All Cap Capped	1.0	0.5	0.5	0.1	-18.5	-28.1	-35.2	-46.1

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

Drawdown - based on daily data

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.

Capping

Individual constituent weights are capped at 10% on a quarterly basis to avoid over-concentration in any one stock.

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, 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.

Top 10 Constituents

Constituent	ICB Sector	Net MCap (USDm)	Wgt %
China Construction Bank (H)	Banks	83,808	12.87
BYD (H)	Automobiles and Parts	61,419	9.43
Industrial and Commercial Bank of China (H)	Banks	57,349	8.80
Bank of China (H)	Banks	48,628	7.47
Ping An Insurance (H)	Life Insurance	38,143	5.86
China Merchants Bank (H)	Banks	23,599	3.62
Agricultural Bank of China (H)	Banks	19,757	3.03
Petrochina (H)	Oil Gas and Coal	17,487	2.68
China Life Insurance (H)	Life Insurance	15,164	2.33
China Shenhua Energy (H)	Oil Gas and Coal	14,278	2.19
Totals		379,631	58.28

ICB Supersector Breakdown

ICB Code	ICB Supersector	No. of Cons	Net MCap (USDm)	Wgt %
1010	Technology	4	3,044	0.47
1510	Telecommunications	4	10,757	1.65
2010	Health Care	19	15,433	2.37
3010	Banks	14	263,532	40.46
3020	Financial Services	14	24,298	3.73
3030	Insurance	9	86,450	13.27
3510	Real Estate	6	3,365	0.52
4010	Automobiles and Parts	7	73,128	11.23
4020	Consumer Products and Services	3	11,786	1.81
4030	Media	1	494	0.08
4040	Retailers	2	798	0.12
4050	Travel and Leisure	3	2,715	0.42
4510	Food Beverage and Tobacco	2	12,779	1.96
4520	Personal Care Drug and Grocery Stores	1	3,034	0.47
5010	Construction and Materials	8	9,677	1.49
5020	Industrial Goods and Services	26	34,003	5.22
5510	Basic Resources	10	28,566	4.39
5520	Chemicals	2	658	0.10
6010	Energy	10	54,052	8.30
6510	Utilities	8	12,824	1.97
Totals		153	651,392	100.00

Index Characteristics

Attributes	FTSE China H Share All Cap
Number of constituents	153
Dividend Yield %	5.20
Constituent (Wgt %)	
Average	0.65
Largest	12.87
Median	0.16
Top 10 Holdings (Wgt %)	58.28

INFORMATION

Base Date

19 March 2004

Base Value

1000

Investability Screen

Actual free-float applied and liquidity screened

Index Calculation

End-of-Day indices available

End-of-Day Distribution

Via SFTP and email

Currency

USD, GBP, EUR, JPY, HKD, SGD

Review Dates

Semi Annually in March and September

Index Rules

Available at www.ftse.com/china

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