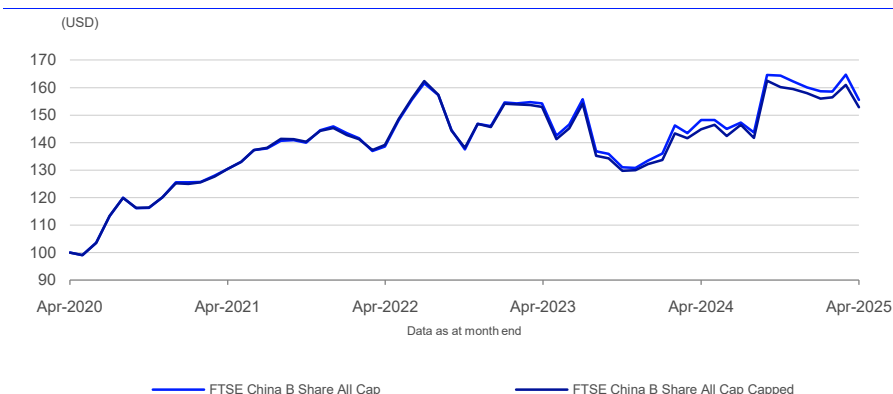


FTSE China B Share All Cap Index

Data as at: 30 April 2025

The FTSE China B Share All Cap Index is a free float adjusted market-capitalisation weighted index representing the performance of B 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. "B" shares are securities of Chinese incorporated companies that trade on either the Shanghai or Shenzhen stock exchanges. They are quoted in US dollars on the Shanghai Stock Exchange and Hong Kong dollars on the Shenzhen Stock Exchange. They can be traded by non-residents of the PRC and also by retail investors of the PRC with appropriate foreign currency dealing accounts.

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 B Share All Cap	-2.0	-5.4	-2.8	4.9	12.3	55.5	3.9	9.2	16.9	15.1	14.8
FTSE China B Share All Cap Capped	-2.0	-4.5	-3.2	5.5	9.9	52.9	3.2	8.9	16.5	14.6	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 B Share All Cap	26.5	-19.6	6.9	-22.8	5.4	8.3	16.2	0.0	-8.6	20.0
FTSE China B Share All Cap Capped	27.5	-19.6	6.9	-22.8	5.4	8.0	16.0	0.3	-9.2	19.5

Return/Risk Ratio and Drawdown - Total Return

Index (USD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE China B Share All Cap	0.3	0.3	0.6	-0.1	-11.5	-23.0	-23.0	-54.5
FTSE China B Share All Cap Capped	0.3	0.2	0.6	-0.1	-11.6	-24.1	-24.1	-54.4

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 indices are investable.

Capping

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

Liquidity

Stocks are screened to ensure that the index is tradable.

Transparency

Index rules are freely available on the FTSE website.

Availability

The index is calculated based on price and total return methodologies, available end-of-day.

Industry Classification Benchmark

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 %
Inner Mongolia Yitai Coal (B)	Oil Gas and Coal	2,037	17.84
Anhui Gujing Distillery (B)	Beverages	1,835	16.07
Shanghai Baosight Software (B)	Software and Computer Services	1,063	9.30
Chongqing Changan Automobile (B)	Automobiles and Parts	723	6.33
Lao Feng Xiang (B)	Personal Goods	717	6.27
Hangzhou Steam Turbine (B)	Industrial Engineering	553	4.84
Shanghai Lujiazui Fin & Trade Dev (B)	Real Estate Investment and Services Development	477	4.18
Inner Mongolia Erdos Resources (B)	Industrial Metals and Mining	432	3.79
Guangdong Provincial Expressway (B)	Industrial Transportation	357	3.12
Shanghai Zhenhua Heavy Industries (B)	Industrial Engineering	257	2.25
Totals		8,451	73.99

ICB Supersector Breakdown

ICB Code	ICB Supersector	No. of Cons	Net MCap (USDm)	Wgt %
1010	Technology	3	1,521	13.31
1510	Telecommunications	1	102	0.90
2010	Health Care	1	103	0.90
3510	Real Estate	3	844	7.39
4010	Automobiles and Parts	3	1,070	9.37
4020	Consumer Products and Services	1	717	6.27
4050	Travel and Leisure	2	380	3.32
4510	Food Beverage and Tobacco	2	2,054	17.99
4520	Personal Care Drug and Grocery Stores	1	106	0.93
5020	Industrial Goods and Services	5	1,652	14.46
5510	Basic Resources	1	432	3.79
5520	Chemicals	1	230	2.01
6010	Energy	1	2,037	17.84
6510	Utilities	1	174	1.52
Totals		26	11,422	100.00

Index Characteristics

Attributes	FTSE China B Share All Cap
Number of constituents	26
Dividend Yield %	10.13
Constituent (Wgt %)	
Average	3.85
Largest	17.84
Median	2.02
Top 10 Holdings (Wgt %)	73.99

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 FTP and email

Currency

USD, GBP, EUR, JPY, HKD, SGD

Review Dates

Quarterly in March, June, September, December

Index Rules

Available at www.ftse.com/china

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