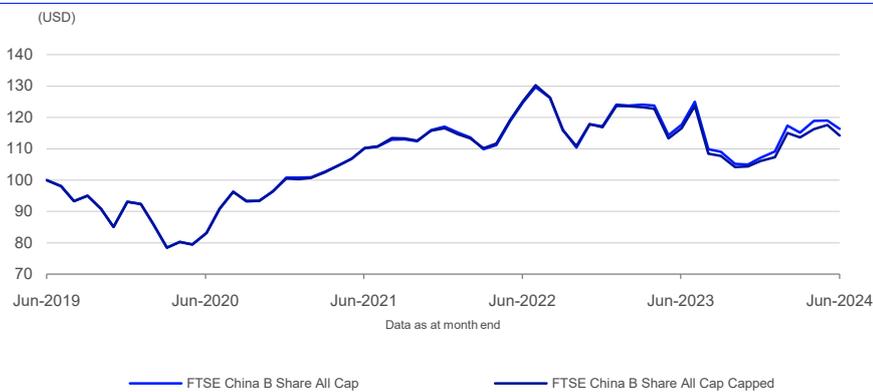


# FTSE China B Share All Cap Index

Data as at: 28 June 2024

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	1.0	8.6	8.6	-1.1	5.6	16.3	1.8	3.1	14.7	13.3	15.4
FTSE China B Share All Cap Capped	0.6	7.7	7.7	-2.0	3.7	14.3	1.2	2.7	14.2	12.7	15.3

\* 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 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 B Share All Cap Capped	7.8	27.5	-19.6	6.9	-22.8	5.4	8.0	16.0	0.3	-9.2

## 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	0.0	0.1	0.2	0.1	-19.4	-23.0	-24.7	-54.5
FTSE China B Share All Cap Capped	-0.1	0.1	0.2	0.1	-19.4	-24.1	-24.7	-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	1,841	16.66
Anhui Gujing Distillery (B)	Beverages	1,786	16.16
Shanghai Baosight Software (B)	Software and Computer Services	1,172	10.61
Lao Feng Xiang (B)	Personal Goods	757	6.85
Chongqing Changan Automobile (B)	Automobiles and Parts	718	6.50
Shanghai Lujiazui Fin & Trade Dev (B)	Real Estate Investment and Services Development	427	3.86
Inner Mongolia Erdos Resources (B)	Industrial Metals and Mining	383	3.47
CSG Holding (B)	General Industrials	367	3.32
Hangzhou Steam Turbine (B)	Industrial Engineering	351	3.18
Guangdong Provincial Expressway (B)	Industrial Transportation	323	2.92
<b>Totals</b>		<b>8,123</b>	<b>73.53</b>

## ICB Supersector Breakdown

ICB Code	ICB Supersector	No. of Cons	Net MCap (USDm)	Wgt %
1010	Technology	3	1,537	13.91
1510	Telecommunications	1	89	0.81
2010	Health Care	1	81	0.73
3510	Real Estate	3	816	7.39
4010	Automobiles and Parts	3	1,033	9.35
4020	Consumer Products and Services	1	757	6.85
4050	Travel and Leisure	2	363	3.29
4510	Food Beverage and Tobacco	2	2,037	18.44
4520	Personal Care Drug and Grocery Stores	1	134	1.21
5020	Industrial Goods and Services	5	1,427	12.91
5510	Basic Resources	2	516	4.67
5520	Chemicals	1	204	1.85
6010	Energy	1	1,841	16.66
6510	Utilities	1	215	1.94
<b>Totals</b>		<b>27</b>	<b>11,048</b>	<b>100.00</b>

## Index Characteristics

Attributes	FTSE China B Share All Cap
Number of constituents	27
Dividend Yield %	8.42
Constituent (Wgt %)	
Average	3.70
Largest	16.66
Median	1.96
Top 10 Holdings (Wgt %)	73.53

## 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](http://www.ftse.com/china)

© 2024 London Stock Exchange Group plc and its applicable group undertakings ("LSEG"). LSEG includes (1) FTSE International Limited ("FTSE"), (2) Frank Russell Company ("Russell"), (3) FTSE Global Debt Capital Markets Inc. and FTSE Global Debt Capital Markets Limited (together, "FTSE Canada"), (4) FTSE Fixed Income Europe Limited ("FTSE FI Europe"), (5) FTSE Fixed Income LLC ("FTSE FI"), (6) FTSE (Beijing) Consulting Limited ("WOFE") (7) Refinitiv Benchmark Services (UK) Limited ("RBSL"), (8) Refinitiv Limited ("RL") and (9) Beyond Ratings S.A.S. ("BR"). All rights reserved.

FTSE Russell® is a trading name of FTSE, Russell, FTSE Canada, FTSE FI, FTSE FI Europe, WOFE, RBSL, RL, and BR. "FTSE®", "Russell®", "FTSE Russell®", "FTSE4Good®", "ICB®", "Refinitiv", "Beyond Ratings®", "WMR™", "FR™" and all other trademarks and service marks used herein (whether registered or unregistered) are trademarks and/or service marks owned or licensed by the applicable member of LSEG or their respective licensors and are owned, or used under licence, by FTSE, Russell, FTSE Canada, FTSE FI, FTSE FI Europe, WOFE, RBSL, RL or BR. FTSE International Limited is authorised and regulated by the Financial Conduct Authority as a benchmark administrator. Refinitiv Benchmark Services (UK) Limited is authorised and regulated by the Financial Conduct Authority as a benchmark administrator.

All information is provided for information purposes only. All information and data contained in this publication is obtained by LSEG, from sources believed by it to be accurate and reliable. Because of the possibility of human and mechanical inaccuracy as well as other factors, however, such information and data is provided "as is" without warranty of any kind. No member of LSEG nor their respective directors, officers, employees, partners or licensors make any claim, prediction, warranty or representation whatsoever, expressly or impliedly, either as to the accuracy, timeliness, completeness, merchantability of any information or LSEG Products, or of results to be obtained from the use of LSEG products, including but not limited to indices, rates, data and analytics, or the fitness or suitability of the LSEG products for any particular purpose to which they might be put. The user of the information assumes the entire risk of any use it may make or permit to be made of the information.

No responsibility or liability can be accepted by any member of LSEG nor their respective directors, officers, employees, partners or licensors for (a) any loss or damage in whole or in part caused by, resulting from, or relating to any inaccuracy (negligent or otherwise) or other circumstance involved in procuring, collecting, compiling, interpreting, analysing, editing, transcribing, transmitting, communicating or delivering any such information or data or from use of this document or links to this document or (b) any direct, indirect, special, consequential or incidental damages whatsoever, even if any member of LSEG is advised in advance of the possibility of such damages, resulting from the use of, or inability to use, such information.

No member of LSEG nor their respective directors, officers, employees, partners or licensors provide investment advice and nothing in this document should be taken as constituting financial or investment advice. No member of LSEG nor their respective directors, officers, employees, partners or licensors make any representation regarding the advisability of investing in any asset or whether such investment creates any legal or compliance risks for the investor. A decision to invest in any such asset should not be made in reliance on any information herein. Indices and rates cannot be invested in directly. Inclusion of an asset in an index or rate is not a recommendation to buy, sell or hold that asset nor confirmation that any particular investor may lawfully buy, sell or hold the asset or an index or rate containing the asset. The general information contained in this publication should not be acted upon without obtaining specific legal, tax, and investment advice from a licensed professional.

Past performance is no guarantee of future results. Charts and graphs are provided for illustrative purposes only. Index and/or rate returns shown may not represent the results of the actual trading of investable assets. Certain returns shown may reflect back-tested performance. All performance presented prior to the index or rate inception date is back-tested performance. Back-tested performance is not actual performance, but is hypothetical. The back-test calculations are based on the same methodology that was in effect when the index or rate was officially launched. However, back-tested data may reflect the application of the index or rate methodology with the benefit of hindsight, and the historic calculations of an index or rate may change from month to month based on revisions to the underlying economic data used in the calculation of the index or rate.

No part of this information may be reproduced, stored in a retrieval system or transmitted in any form or by any means, electronic, mechanical, photocopying, recording or otherwise, without prior written permission of the applicable member of LSEG. Use and distribution of LSEG data requires a licence from LSEG and/or its licensors.

Data definitions available from  
[info@ftserussell.com](mailto:info@ftserussell.com)

To learn more, visit [lseg.com/ftse-russell](https://lseg.com/ftse-russell);  
 email [info@ftserussell.com](mailto:info@ftserussell.com); or  
 call your regional Client Services Team office:

#### 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