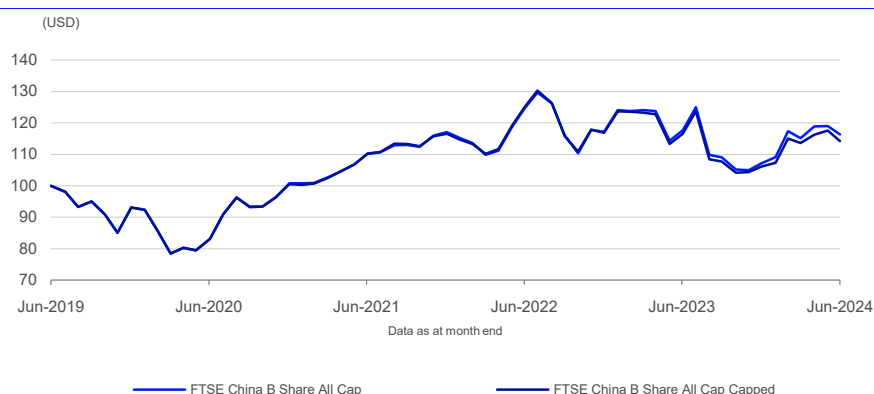


FTSE China B Share All Cap Index

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
Totals		8,123	73.53

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
Totals		27	11,048	100.00

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

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