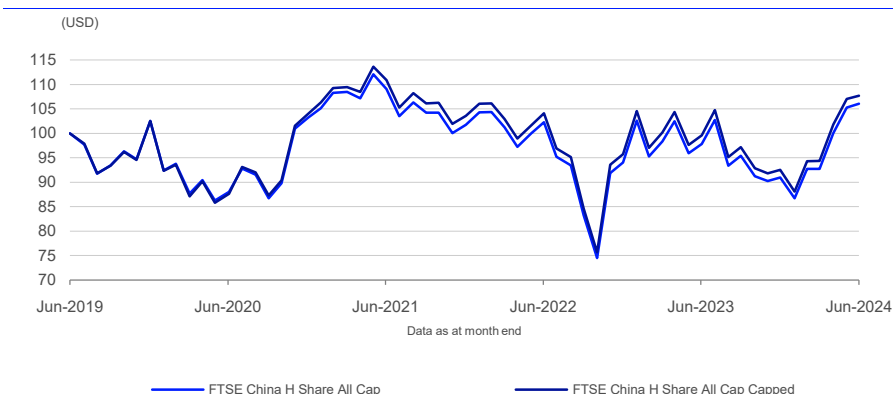


FTSE China H Share All Cap Index

Data as at: 28 June 2024

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	14.4	16.6	16.6	8.5	-2.7	6.1	-0.9	1.2	20.0	19.8	19.8
FTSE China H Share All Cap Capped	14.1	16.4	16.4	8.2	-2.9	7.7	-1.0	1.5	20.0	19.9	20.0

* 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 H Share All Cap	15.1	-14.6	3.0	29.6	-12.5	12.9	0.7	-1.5	-7.5	-3.3
FTSE China H Share All Cap Capped	15.1	-14.6	2.3	29.7	-12.8	13.3	1.5	-0.4	-7.6	-3.3

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	0.4	0.0	0.1	0.2	-20.2	-32.7	-35.3	-47.4
FTSE China H Share All Cap Capped	0.4	0.0	0.1	0.2	-20.4	-32.8	-35.2	-47.6

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	68,990	13.37
Industrial and Commercial Bank of China (H)	Banks	46,806	9.07
Bank of China (H)	Banks	41,236	7.99
BYD (H)	Automobiles and Parts	29,025	5.63
Ping An Insurance (H)	Life Insurance	28,365	5.50
Petrochina (H)	Oil Gas and Coal	21,055	4.08
China Merchants Bank (H)	Banks	17,183	3.33
China Petroleum & Chemical (H)	Oil Gas and Coal	15,799	3.06
China Shenhua Energy (H)	Oil Gas and Coal	15,552	3.01
Agricultural Bank of China (H)	Banks	13,150	2.55
Totals		297,160	57.60

ICB Supersector Breakdown

ICB Code	ICB Supersector	No. of Cons	Net MCap (USDm)	Wgt %
1010	Technology	4	2,092	0.41
1510	Telecommunications	4	9,169	1.78
2010	Health Care	17	8,840	1.71
3010	Banks	13	210,551	40.81
3020	Financial Services	15	14,083	2.73
3030	Insurance	8	59,566	11.55
3510	Real Estate	6	3,071	0.60
4010	Automobiles and Parts	6	37,233	7.22
4020	Consumer Products and Services	2	9,054	1.75
4040	Retailers	3	1,204	0.23
4050	Travel and Leisure	3	1,809	0.35
4510	Food Beverage and Tobacco	2	12,349	2.39
4520	Personal Care Drug and Grocery Stores	1	3,328	0.65
5010	Construction and Materials	8	9,264	1.80
5020	Industrial Goods and Services	24	30,416	5.90
5510	Basic Resources	10	25,822	5.00
5520	Chemicals	2	803	0.16
6010	Energy	11	62,894	12.19
6510	Utilities	8	14,392	2.79
Totals		147	515,941	100.00

Index Characteristics

Attributes	FTSE China H Share All Cap
Number of constituents	147
Dividend Yield %	5.53
Constituent (Wgt %)	
Average	0.68
Largest	13.37
Median	0.15
Top 10 Holdings (Wgt %)	57.59

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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