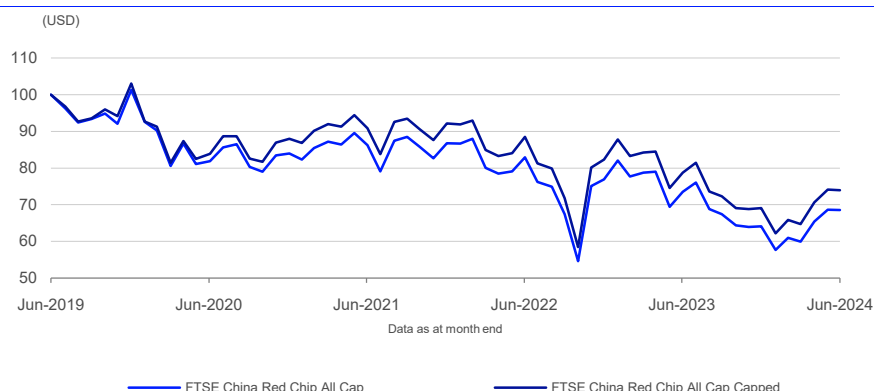


FTSE China Red Chip All Cap Index

Data as at: 28 June 2024

The FTSE China Red Chip All Cap Index is a free float adjusted market-capitalisation weighted index representing the performance of Red Chips in the FTSE Global All Cap Index. Constituents of this index have passed the size, free float, and liquidity screens that are applied across all companies in the FTSE Global Equity Index Series. "Red Chips" are securities of companies incorporated outside the PRC that trade on the Stock Exchange of Hong Kong. They are quoted in Hong Kong dollars. A Red Chip is a company that is substantially owned directly or indirectly by Mainland China state entities and has the majority of its revenue or assets derived from Mainland China. The definitions of Red Chips are reviewed annually in March effective on the same day as the Global Equity Index Series.

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 Red Chip All Cap	14.3	6.8	6.8	-6.8	-20.6	-31.5	-7.4	-7.3	24.4	23.8	25.7
FTSE China Red Chip All Cap Capped	14.3	7.0	7.0	-6.1	-18.6	-26.0	-6.6	-5.9	24.1	23.7	25.5

* 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 Red Chip All Cap	-0.1	-0.8	-7.3	19.0	-2.5	8.0	-17.2	3.4	-11.3	-16.7
FTSE China Red Chip All Cap Capped	-2.3	0.0	-9.1	25.2	-3.3	12.1	-14.6	4.7	-10.7	-16.0

Return/Risk Ratio and Drawdown - Total Return

Index (USD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE China Red Chip All Cap	-0.3	-0.3	-0.3	-0.1	-28.3	-40.3	-46.8	-52.1
FTSE China Red Chip All Cap Capped	-0.2	-0.3	-0.2	-0.1	-27.6	-39.6	-43.8	-46.4

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 %
China Resources Land (Red Chip)	Real Estate Investment and Services Development	9,360	11.14
China Overseas Land & Inv (Red Chip)	Real Estate Investment and Services Development	6,643	7.90
CITIC (Red Chip)	General Industrials	5,786	6.88
China Resources Power Holdings (RED CHIP)	Electricity	5,767	6.86
China Resources Beer (Holdings) (Red Chip)	Beverages	5,289	6.29
Kunlun Energy (Red Chip)	Oil Gas and Coal	3,811	4.53
China Resources Gas Group (Red Chip)	Gas Water and Multi-utilities	3,120	3.71
Brilliance China Automotive Holdings (Red Chip)	Automobiles and Parts	3,054	3.63
China Gas Holdings (Red Chip)	Gas Water and Multi-utilities	2,613	3.11
China State Construction International (Red Chip)	Construction and Materials	2,415	2.87
Totals		47,858	56.93

ICB Supersector Breakdown

ICB Code	ICB Supersector	No. of Cons	Net MCap (USDm)	Wgt %
1010	Technology	3	2,432	2.89
2010	Health Care	4	3,026	3.60
3020	Financial Services	1	423	0.50
3030	Insurance	1	1,483	1.76
3510	Real Estate	13	23,944	28.49
4010	Automobiles and Parts	1	3,054	3.63
4510	Food Beverage and Tobacco	4	6,497	7.73
5010	Construction and Materials	2	2,802	3.33
5020	Industrial Goods and Services	8	12,353	14.70
5510	Basic Resources	1	1,136	1.35
5520	Chemicals	1	226	0.27
6010	Energy	5	5,740	6.83
6510	Utilities	10	20,943	24.92
Totals		54	84,057	100.00

Index Characteristics

Attributes	FTSE China Red Chip All Cap
Number of constituents	54
Dividend Yield %	5.06
Constituent (Wgt %)	
Average	1.85
Largest	11.14
Median	0.94
Top 10 Holdings (Wgt %)	56.92

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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