

## FTSE China 50 Index - Ground Rule Update

28 May 2020

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FTSE Russell would like to inform clients of the following update to the FTSE China 50 Index which is effective immediately.

### **Section 4: Eligible Securities – update in bold**

4.1 The constituents of the FTSE China 50 Index are derived from the FTSE All-World Index universe and shall be current constituents of this Index. H Shares, P Chips\* and Red Chips that are listed on the Hong Kong Stock Exchange are eligible for inclusion in the FTSE China 50 Index subject to conforming with the FTSE All-World Index eligibility criteria (see also [Guide\\_to\\_Chinese\\_Share\\_Classes.pdf](#) and Appendix A)

**\* A newly eligible P Chip whose associated N Share is already a constituent of the FTSE All-World Index will be eligible for inclusion in the FTSE China 50 Index at the next quarterly review after a minimum 3-month trading period.**

### **Appendix D: Capping Methodology**

The capping methodology has been updated to incorporate these inclusion changes due to the increase in index concentration. Also one additional step (Step Four) has been created which is outlined in Appendix D: Index Algorithm and Calculation Method.

An updated copy of the FTSE China 50 Index Ground Rules (v3.6) is now available using the following link: [FTSE\\_China\\_50\\_Index\\_\\_English\\_.pdf](#)

Or on the FTSE Russell website: [www.ftserussell.com](http://www.ftserussell.com)

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