

# FTSE Custom China 50 Quanto Adjusted KRW Index

Data as at: 29 November 2024

The FTSE Custom China 50 Quanto Adjusted KRW Index aims to reflect the performance of the FTSE China 50 Index (calculated in Hong Kong dollar) adjusted to Korean Won by adding a specified daily currency adjustment. The underlying FTSE China 50 Index comprises 50 of the largest and most liquid Chinese stocks (H Shares, Red Chips and P Chips) listed and trading on the Stock Exchange of Hong Kong.

## H Shares

H Shares are securities of companies incorporated in the People's Republic of China (PRC) and listed on SEHK. They can only be traded by Chinese investors under the Qualified Domestic Institutional Investors Scheme (QDII). There are no restrictions for international investors.

## Red Chips

Red Chip companies are incorporated outside the PRC and traded on SEHK. A Red Chip company has at least 30 percent of its shares in aggregate held directly or indirectly by mainland state entities, and at least 50 percent of its revenue or assets derived from mainland China.

## P Chips

P Chip companies are incorporated outside the PRC that trade on SEHK. A P Chip is a company that is controlled by Mainland China individuals, with the establishment and origin of the company in Mainland China and at least 50 percent of its revenue or assets derived from mainland China.

## 5 -Year Performance - Total Return



## Performance and Volatility - Total Return

Index (KRW)	Return %						Return pa %*		Volatility %**		
	3M	6M	YTD	12M	3YR	5YR	3YR	5YR	1YR	3YR	5YR
FTSE Custom China 50 Quanto Adjusted KRW Index	12.5	14.7	26.4	22.9	-16.2	-17.9	-5.7	-3.9	29.2	31.1	27.5

\* 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

## FEATURES

### Coverage

50 of the largest and most liquid Chinese stocks (H Shares, Red Chips and P Chips) listed on SEHK).

### Objective

The index is designed for use in the creation of index tracking funds, derivatives and as a performance benchmark.

### Investability

Stocks are free-float weighted to ensure that only the investable opportunity set is included within the indexes.

### Capping

Individual constituent weights are capped at 9% on a quarterly basis. All companies that have a weight greater than 4.5% in aggregate are no more than 38% of the index.

### Liquidity

Stocks are screened to ensure that the index is tradable.

### Transparency

The index uses a transparent, rules-based construction process. 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.

Year-on-Year Performance - Total Return

Index % (KRW)	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
FTSE Custom China 50 Quanto Adjusted KRW Index	13.1	-11.7	1.7	36.6	-12	13.8	9.5	-19.9	-21	-13.6

Return/Risk Ratio and Drawdown - Total Return

Index (KRW)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE Custom China 50 Quanto Adjusted KRW Index	0.8	-0.2	-0.1	0.0	-18.6	-46.2	-60.7	-60.7

Return/Risk Ratio – based on compound annual returns and volatility in Performance and Volatility table  
Drawdown - based on daily data

Top 5 Constituents

Constituent	ICB Sector	Net MCap (KRWm)	Wgt %
Meituan Dianping (P Chip)	Software and Computer Services	193,268,047	10.31
Tencent Holdings (P Chip)	Software and Computer Services	155,398,356	8.29
Alibaba Group Holding (P Chip)	Retailers	149,802,954	7.99
China Construction Bank (H)	Banks	113,637,446	6.06
Xiaomi (P Chip)	Telecommunications Equipment	104,258,155	5.56
Totals		716,364,959	38.20

ICB Supersector Breakdown

ICB Code	ICB Supersector	No. of Cons	Net MCap (KRWm)	Wgt %
1010	Technology	4	433,925,411	23.14
1510	Telecommunications	2	117,081,619	6.24
2010	Health Care	2	31,273,553	1.67
3010	Banks	10	380,855,536	20.31
3020	Financial Services	2	12,277,424	0.65
3030	Insurance	5	150,483,679	8.02
3510	Real Estate	1	17,057,022	0.91
4010	Automobiles and Parts	3	106,291,311	5.67
4020	Consumer Products and Services	4	113,635,732	6.06
4040	Retailers	3	250,161,557	13.34
4050	Travel and Leisure	1	76,356,100	4.07
4510	Food, Beverage and Tobacco	1	15,560,058	0.83
5010	Construction and Materials	1	4,073,955	0.22
5020	Industrial Goods and Services	3	27,992,611	1.49
5510	Basic Resources	2	30,232,071	1.61
6010	Energy	5	100,196,521	5.34
6510	Utilities	1	7,760,081	0.41
Totals		50	1,875,214,241	100.00

Index Characteristics

Attributes	FTSE Custom China 50 Quanto Adjusted KRW
Number of constituents	50
Net MCap (KRWm)	1,875,214,241
Constituent Sizes (Net MCap KRWm)	
Average	37,504,285
Largest	193,268,047
Smallest	1,515,877
Median	19,206,040
Weight of Largest Constituent (%)	10.31
Top 10 Holdings (% Index MCap)	59.80

INFORMATION

Index Universe

FTSE All-World Index (Red Chips, P Chips and H Shares)

Index Launch

14 June 2021

Base Date

25 February 2013

Base Value

1000

Investability Screen

Actual free-float applied and liquidity screened

Index Calculation

End-of-day

End-of-Day Distribution

Via FTP and email

Currency

KRW

Review Dates

Quarterly in March, June, September, December

© 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