

FTSE Custom China 50 Quanto Adjusted KRW Index

Data as at: 28 June 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	9.0	9.7	9.7	-1.1	-39.6	-31.7	-15.5	-7.3	26.0	29.6	25.9

* 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	-0.1	-0.5	-0.3	0.0	-28.9	-54.5	-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 %
Tencent Holdings (P Chip)	Software and Computer Services	142,198,148	8.95
Alibaba Group Holding (P Chip)	Retailers	140,441,987	8.84
Meituan Dianping (P Chip)	Software and Computer Services	130,274,722	8.20
China Construction Bank (H)	Banks	118,264,620	7.45
Industrial and Commercial Bank of China (H)	Banks	80,236,134	5.05
Totals		611,415,610	38.50

ICB Supersector Breakdown

ICB Code	ICB Supersector	No. of Cons	Net MCap (KRWm)	Wgt %
1010	Technology	4	352,261,175	22.18
1510	Telecommunications	1	58,434,126	3.68
2010	Health Care	2	15,846,419	1.00
3010	Banks	10	373,664,741	23.53
3020	Financial Services	3	9,220,594	0.58
3030	Insurance	5	109,611,259	6.90
3510	Real Estate	2	31,207,653	1.97
4010	Automobiles and Parts	3	82,423,745	5.19
4020	Consumer Products and Services	3	103,170,462	6.50
4040	Retailers	3	200,410,394	12.62
4050	Travel and Leisure	1	49,391,710	3.11
4510	Food, Beverage and Tobacco	1	16,145,911	1.02
5010	Construction and Materials	1	4,352,242	0.27
5020	Industrial Goods and Services	3	25,969,016	1.64
5510	Basic Resources	2	30,628,677	1.93
6010	Energy	5	115,602,088	7.28
6510	Utilities	1	9,591,712	0.60
Totals		50	1,587,931,923	100.00

Index Characteristics

Attributes	FTSE Custom China 50 Quanto Adjusted KRW
Number of constituents	50
Net MCap (KRWm)	1,587,931,923
Constituent Sizes (Net MCap KRWm)	
Average	31,758,638
Largest	142,198,148
Smallest	1,301,867
Median	16,223,532
Weight of Largest Constituent (%)	8.95
Top 10 Holdings (% Index MCap)	58.21

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

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