

FTSE China A-H 50 Index

Data as at: 31 May 2021

The FTSE China A-H 50 Index is designed to represent the performance of securities (i.e. "A" shares and/or "H" shares) of the largest companies incorporated in the People's Republic of China. The FTSE China A-H 50 Index has the same constituents at a company level as the FTSE China A50 Index. Only one share class will be selected to represent each company, i.e. either the "A" share or the "H" share.

10-Year Performance - Total Return



Performance and Volatility - Total Return

Index (CNY)	Return %						Return pa %*		Volatility %**		
	3M	6M	YTD	12M	3YR	5YR	3YR	5YR	1YR	3YR	5YR
FTSE China A-H 50	2.1	14.1	6.3	39.4	58.4	139.3	16.6	19.1	20.9	21.0	15.7
FTSE China A50	-0.3	9.4	3.2	40.9	60.4	116.8	17.0	16.7	21.8	20.9	16.2
FTSE China 50	-5.0	-1.8	-2.6	11.5	11.0	63.0	3.6	10.3	22.9	21.1	14.1

* 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 % (CNY)	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020
FTSE China A-H 50	-17.1	20.5	-8.6	62.6	-5.2	5.6	32.2	-14.7	39.9	21.7
FTSE China A50	-17.3	14.6	-11.7	68.8	-4.8	-4.0	35.7	-19.1	42.5	26.5
FTSE China 50	-20.7	17.0	-2.9	16.2	-7.0	10.1	27.4	-6.7	16.6	4.7

Return/Risk Ratio and Drawdown - Total Return

Index (CNY)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE China A-H 50	1.9	0.8	1.2	0.5	-16.1	-19.7	-26.5	-43.0
FTSE China A50	2.0	0.8	1.0	0.4	-16.9	-18.1	-29.1	-42.0
FTSE China 50	0.5	0.1	0.7	0.2	-20.0	-23.7	-25.2	-40.5

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 in the underlying index are selected and weighted to ensure that the index is investable.

Liquidity

Stocks are screened to ensure that the index is tradable.

Transparency

The index uses a transparent, rules-based construction process. Index Rules are freely available on the FTSE website.

Availability

The index is calculated based on price and total return methodologies, both real time intra-second and 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 5 Constituents - FTSE China A-H 50

Constituent	ICB Sector	Net MCap (CNYm)	Wgt %
Kweichow Moutai (A)	Beverages	980,480	12.33
China Merchants Bank (H)	Banks	699,246	8.80
Ping An Insurance (H)	Life Insurance	650,371	8.18
Wuliangye Yibin (A)	Beverages	554,709	6.98
Industrial Bank (A)	Banks	320,180	4.03
Totals		3,204,986	40.31

ICB Supersector Breakdown

ICB Code	ICB Supersector	FTSE China A-H 50			FTSE China A50		
		No. of Cons	Net MCap (CNYm)	Wgt %	No. of Cons	Net MCap (CNYm)	Wgt %
1010	Technology	1	194,217	2.44	1	194,217	2.46
1510	Telecommunications	2	115,509	1.45	2	115,509	1.46
2010	Health Care	4	474,190	5.96	4	473,565	5.99
3010	Banks	10	1,848,197	23.25	10	1,831,604	23.15
3020	Financial Services	3	465,127	5.85	3	417,543	5.28
3030	Insurance	3	793,662	9.98	3	808,364	10.22
3510	Real Estate	1	166,773	2.10	1	172,649	2.18
4010	Automobiles and Parts	3	281,399	3.54	3	292,898	3.70
4020	Consumer Products and Services	2	280,343	3.53	2	280,343	3.54
4040	Retailers	1	15,412	0.19	1	15,412	0.19
4050	Travel and Leisure	1	261,241	3.29	1	261,241	3.30
4510	Food Beverage and Tobacco	8	2,281,670	28.70	8	2,281,670	28.84
5010	Construction and Materials	1	83,440	1.05	1	84,718	1.07
5020	Industrial Goods and Services	4	210,446	2.65	4	210,446	2.66
5510	Basic Resources	1	132,896	1.67	1	125,226	1.58
5520	Chemicals	1	154,876	1.95	1	154,876	1.96
6010	Energy	3	109,543	1.38	3	108,780	1.38
6510	Utilities	1	81,298	1.02	1	81,298	1.03
Totals		50	7,950,241	100.00	50	7,910,359	100.00

Index Characteristics

Attributes	FTSE China A-H 50	FTSE China A50
Number of constituents	50	50
Net MCap (CNYm)	7,950,241	7,910,359
Dividend Yield %	2.03	1.88
Constituent Sizes (Net MCap CNYm)		
Average	159,005	158,207
Largest	980,480	980,480
Smallest	12,926	13,839
Median	105,909	108,032
Weight of Largest Constituent (%)	12.33	12.39
Top 10 Holdings (% Index MCap)	54.64	54.24

INFORMATION

Index Universe

FTSE China A50

Index Launch

15 February 2016

Base Date

21 July 2003

Base Value

5000

Investability Screen

Actual free float applied and liquidity screened

Index Calculation

Real-time and end-of-day index available

End-of-Day Distribution

Via FTP and email

Currency

CNY

Review Dates

Quarterly in March, June, September, December

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Data definitions available from
info@ftserussell.com

To learn more, visit www.ftserussell.com;
 email 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 4563 6346

Sydney +61 (0) 2 8823 3521