

# FTSE China A50 Index

Data as at: 28 June 2019

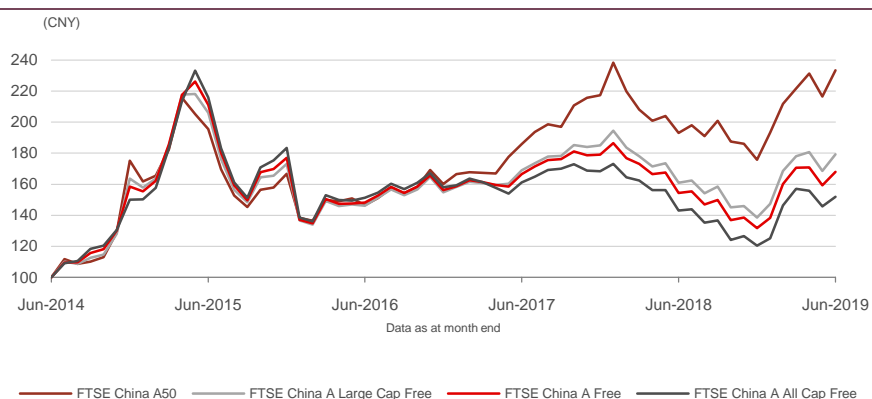
The FTSE China A50 Index is a real-time tradable index comprising the 50 largest A Share companies. The index offers the optimal balance between representativeness and tradability for China A Share market.

The index is distributed on an intra-second streaming basis, providing investors with the fastest and most up-to-date read of the China A Share market to respond more rapidly to market events.

## A Shares

A Shares are securities of companies incorporated in mainland China that trade on the Shanghai or Shenzhen stock exchanges, quoted in Chinese Yuan (CNY). These shares are traded by Chinese or international investors (under the China Qualified Foreign Institutional Investors (QFII) Regulations) and Renminbi Qualified Foreign Institutional Investors (RQFII) Regulations).

## 5 -Year Performance - Total Return



## Performance and Volatility - Total Return

Index (CNY)	Return %						Return pa % <sup>+</sup>		Volatility % <sup>**</sup>		
	3M	6M	YTD	12M	3YR	5YR	3YR	5YR	1YR	3YR	5YR
FTSE China A50	5.2	32.8	32.8	20.8	59.2	133.3	16.8	18.5	25.0	17.6	26.4
FTSE China A Large Cap Free	0.7	29.5	29.5	11.4	22.6	79.3	7.0	12.4	23.7	16.4	25.7
FTSE China A Free	-1.6	27.6	27.6	8.8	13.4	67.9	4.3	10.9	23.8	16.5	25.6
FTSE China A All Cap Free	-3.3	26.2	26.2	6.2	0.5	51.9	0.2	8.7	24.0	16.8	26.2

<sup>+</sup> Compound annual returns measured over 3 and 5 years respectively

<sup>\*\*</sup> 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)	2009	2010	2011	2012	2013	2014	2015	2016	2017	2018
FTSE China A50	85.8	-22.3	-17.3	14.6	-11.7	68.8	-4.8	-4.0	35.7	-19.1
FTSE China A Large Cap Free	82.5	-16.5	-21.7	12.3	-8.6	52.8	5.9	-10.6	19.5	-25.2
FTSE China A Free	95.0	-9.4	-25.0	8.7	-2.6	50.3	11.7	-11.8	14.7	-26.5
FTSE China A All Cap Free	103.7	-4.6	-27.2	6.6	2.0	45.6	22.2	-13.8	6.6	-28.5

## FEATURES

### Coverage

50 largest A Share stocks listed on the Shanghai and Shenzhen stock exchanges.

### 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 index is investable.

### Liquidity

Stocks are screened to ensure that the index is tradable.

### Transparency

The indexes use a transparent, methodologies-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, both real time intra-second and 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.

## Return/Risk Ratio and Drawdown - Total Return

Index (CNY)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE China A50	1.0	0.9	0.7	0.2	-13.7	-29.1	-42.0	-47.2
FTSE China A Large Cap Free	0.6	0.4	0.5	0.1	-17.5	-31.8	-45.4	-46.3
FTSE China A Free	0.5	0.2	0.4	0.1	-18.0	-32.4	-48.8	-48.8
FTSE China A All Cap Free	0.4	0.0	0.3	0.1	-19.2	-33.6	-55.3	-55.3

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 (CNYm)	Wgt %
Ping An Insurance (Group) Company Of China (A)	Life Insurance/Assurance	815,900	14.63
Kweichow Moutai (A)	Beverages	434,983	7.80
China Merchants Bank (A)	Banks	423,071	7.58
Industrial Bank (A)	Banks	253,401	4.54
Gree Electric Appliances Inc of Zhuhai (A)	Household Goods & Home Construction	233,996	4.20
<b>Totals</b>		<b>2,161,351</b>	<b>38.75</b>

## ICB Supersector Breakdown

ICB Code	ICB Supersector	No. of Cons	Net MCap (CNYm)	Wgt %
0500	Oil & Gas	2	80,121	1.44
1700	Basic Resources	2	74,482	1.34
2300	Construction & Materials	4	221,992	3.98
2700	Industrial Goods & Services	5	191,523	3.43
3300	Automobiles & Parts	2	84,214	1.51
3500	Food & Beverage	6	906,800	16.26
3700	Personal & Household Goods	2	395,157	7.08
4500	Health Care	2	154,097	2.76
6500	Telecommunications	1	46,889	0.84
7500	Utilities	1	70,884	1.27
8300	Banks	13	1,797,111	32.22
8500	Insurance	4	985,068	17.66
8600	Real Estate	3	310,227	5.56
8700	Financial Services	2	245,748	4.41
9500	Technology	1	13,471	0.24
<b>Totals</b>		<b>50</b>	<b>5,577,783</b>	<b>100.00</b>

## Index Characteristics

Attributes	FTSE China A50
Number of constituents	50
Net MCap (CNYm)	5,577,783
Dividend Yield %	2.59
Constituent Sizes (Net MCap CNYm)	
Average	111,556
Largest	815,900
Smallest	8,492
Median	69,989
Weight of Largest Constituent (%)	14.63
Top 10 Holdings (% Index MCap)	55.17

## INFORMATION

## Index Universe

FTSE China A Free All Cap Index

## Index Launch

13 December 2003

## Base Date

21 July 2003

## Base Value

5000

## Investability Screen

Actual free-float applied and liquidity screened

## Index Calculation

Real-time (intra second) and end-of-day indices available

## End-of-Day Distribution

12:00 hrs GMT via FTP and email

## Currency

CNY, HKD and USD (real time calculated in CNY only)

## Review Dates

Quarterly in March, June, September, December

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Data definitions available from  
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To learn more, visit [www.ftserussell.com](http://www.ftserussell.com);  
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