

FTSE China A50 Index

Data as at: 30 April 2020

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 %*		Volatility %**		
	3M	6M	YTD	12M	3YR	5YR	3YR	5YR	1YR	3YR	5YR
FTSE China A50	-2.5	-3.2	-6.5	1.2	40.3	8.6	11.9	1.7	20.4	19.2	20.1
FTSE China A Large Cap Free	-1.6	1.1	-4.2	3.1	16.8	-14.4	5.3	-3.1	20.6	18.3	21.1
FTSE China A Free	-1.6	2.7	-3.2	3.2	10.6	-19.0	3.4	-4.1	21.1	18.4	21.9
FTSE China A All Cap Free	-1.4	3.7	-2.3	2.4	1.2	-25.4	0.4	-5.7	21.6	18.8	23.2

* 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)	2010	2011	2012	2013	2014	2015	2016	2017	2018	2019
FTSE China A50	-22.3	-17.3	14.6	-11.7	68.8	-4.8	-4.0	35.7	-19.1	42.5
FTSE China A Large Cap Free	-16.5	-21.7	12.3	-8.6	52.8	5.9	-10.6	19.5	-25.2	40.4
FTSE China A Free	-9.4	-25.0	8.7	-2.6	50.3	11.7	-11.8	14.7	-26.5	38.3
FTSE China A All Cap Free	-4.6	-27.2	6.6	2.0	45.6	22.2	-13.8	6.6	-28.5	35.6

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	0.1	0.6	0.1	0.2	-18.1	-29.1	-42.0	-42.0
FTSE China A Large Cap Free	0.1	0.3	-0.1	0.1	-16.0	-31.8	-45.4	-45.4
FTSE China A Free	0.1	0.2	-0.2	0.1	-15.7	-32.4	-48.8	-48.8
FTSE China A All Cap Free	0.1	0.0	-0.2	0.1	-15.3	-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	685,610	12.02
Kweichow Moutai (A)	Beverages	559,510	9.81
China Merchants Bank (A)	Banks	412,606	7.23
Wuliangye Yibin (A)	Beverages	238,997	4.19
Gree Electric Appliances Inc of Zhuhai (A)	Household Goods & Home Construction	233,018	4.09
Totals		2,129,741	37.34

ICB Supersector Breakdown

ICB Code	ICB Supersector	No. of Cons	Net MCap (CNYm)	Wgt %
0500	Oil & Gas	2	60,592	1.06
1700	Basic Resources	1	31,524	0.55
2300	Construction & Materials	2	191,596	3.36
2700	Industrial Goods & Services	5	255,208	4.47
3300	Automobiles & Parts	2	82,903	1.45
3500	Food & Beverage	7	1,108,913	19.44
3700	Personal & Household Goods	2	344,756	6.05
4500	Health Care	2	254,739	4.47
5700	Travel & Leisure	1	71,304	1.25
6500	Telecommunications	1	39,734	0.70
7500	Utilities	1	69,102	1.21
8300	Banks	12	1,617,291	28.36
8500	Insurance	3	804,588	14.11
8600	Real Estate	2	284,595	4.99
8700	Financial Services	3	254,160	4.46
9500	Technology	4	232,083	4.07
Totals		50	5,703,089	100.00

Index Characteristics

Attributes	FTSE China A50
Number of constituents	50
Net MCap (CNYm)	5,703,089
Dividend Yield %	2.59
Constituent Sizes (Net MCap CNYm)	
Average	114,062
Largest	685,610
Smallest	7,411
Median	76,090
Weight of Largest Constituent (%)	12.02
Top 10 Holdings (% Index MCap)	53.82

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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