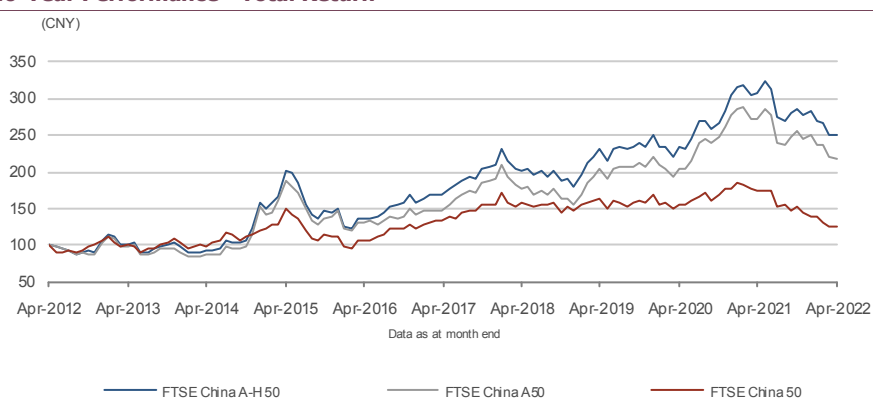


# FTSE China A-H 50 Index

Data as at: 29 April 2022

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	-7.8	-13.0	-11.7	-18.9	8.2	48.9	2.7	8.3	22.0	20.7	17.2
FTSE China A50	-8.4	-14.8	-13.8	-20.4	6.9	48.2	2.2	8.2	21.6	20.0	17.9
FTSE China 50	-9.9	-18.1	-9.9	-28.0	-22.7	-6.1	-8.2	-1.3	32.7	24.9	15.9

\* 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

## Year-on-Year Performance - Total Return

Index % (CNY)	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021
FTSE China A-H 50	20.5	-8.6	62.6	-5.2	5.6	32.2	-14.7	39.9	21.7	-7.4
FTSE China A50	14.6	-11.7	68.8	-4.8	-4.0	35.7	-19.1	42.5	26.5	-9.4
FTSE China 50	17.0	-2.9	16.2	-7.0	10.1	27.4	-6.7	16.6	4.7	-21.9

## 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	-0.9	0.1	0.5	0.4	-30.1	-36.1	-36.1	-43.0
FTSE China A50	-1.0	0.1	0.5	0.4	-29.2	-35.5	-35.5	-42.0
FTSE China 50	-0.9	-0.4	-0.1	0.1	-44.3	-51.6	-51.6	-51.6

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	643,106	14.27
Contemporary Amperex Technology (A)	Automobiles and Parts	267,000	5.93
China Merchants Bank (A)	Banks	230,640	5.12
Wuliangye Yibin (A)	Beverages	176,211	3.91
China Yangtze Power (A)	Electricity	144,675	3.21
<b>Totals</b>		<b>1,461,631</b>	<b>32.44</b>

## 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	103,002	2.29	1	103,002	2.33
1510	Telecommunications	2	94,020	2.09	2	94,020	2.13
2010	Health Care	5	335,359	7.44	5	327,287	7.40
3010	Banks	11	912,401	20.25	11	894,948	20.24
3020	Financial Services	2	155,059	3.44	2	146,624	3.32
3030	Insurance	2	183,768	4.08	2	175,023	3.96
3510	Real Estate	1	54,630	1.21	1	52,767	1.19
4010	Automobiles and Parts	4	473,969	10.52	4	452,460	10.23
4020	Consumer Products and Services	2	98,777	2.19	2	97,453	2.20
4040	Retailers	1	99,493	2.21	1	99,493	2.25
4510	Food Beverage and Tobacco	9	1,330,973	29.54	9	1,330,973	30.09
5010	Construction and Materials	1	73,762	1.64	1	73,762	1.67
5020	Industrial Goods and Services	3	159,038	3.53	3	157,952	3.57
5510	Basic Resources	1	68,534	1.52	1	63,823	1.44
5520	Chemicals	1	68,440	1.52	1	68,440	1.55
6010	Energy	3	150,024	3.33	3	139,897	3.16
6510	Utilities	1	144,675	3.21	1	144,675	3.27
<b>Totals</b>		<b>50</b>	<b>4,505,923</b>	<b>100.00</b>	<b>50</b>	<b>4,422,597</b>	<b>100.00</b>

## Index Characteristics

Attributes	FTSE China A-H 50	FTSE China A50
Number of constituents	50	50
Net MCap (CNYm)	4,505,923	4,422,597
Dividend Yield %	2.48	2.21
Constituent Sizes (Net MCap CNYm)		
Average	90,118	88,452
Largest	643,106	643,106
Smallest	16,874	16,305
Median	68,487	67,352
Weight of Largest Constituent (%)	14.27	14.54
Top 10 Holdings (% Index MCap)	46.24	46.32

## 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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