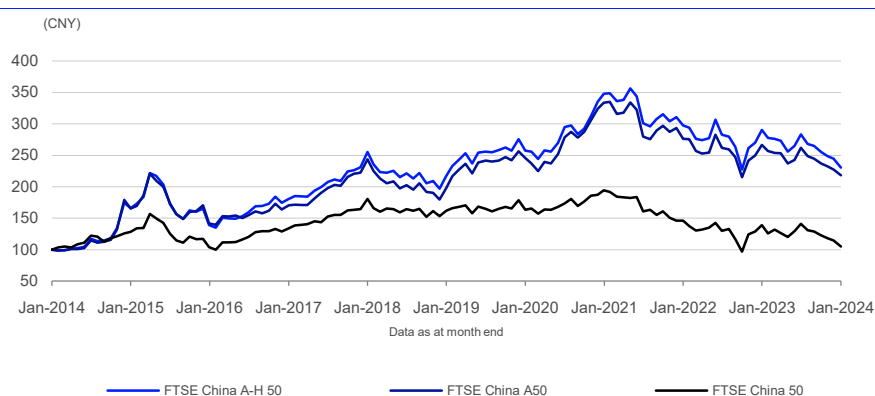


# FTSE China A-H 50 Index

Data as at: 31 January 2024

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	-9.8	-18.8	-5.9	-20.7	-33.8	6.1	-12.9	1.2	15.2	18.5	19.2
FTSE China A50	-7.8	-16.7	-3.9	-18.0	-34.5	10.5	-13.2	2.0	14.3	17.6	19.1
FTSE China 50	-14.3	-25.6	-8.3	-24.4	-45.9	-35.1	-18.5	-8.3	24.7	26.9	23.0

\* 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)	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
FTSE China A-H 50	62.6	-5.2	5.6	32.2	-14.7	39.9	21.7	-7.4	-13.1	-9.3
FTSE China A50	68.8	-4.8	-4.0	35.7	-19.1	42.5	26.5	-9.4	-15.0	-8.9
FTSE China 50	16.2	-7.0	10.1	27.4	-6.7	16.6	4.7	-21.9	-12.0	-10.9

## 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	-1.3	-0.7	0.1	0.4	-22.6	-42.0	-42.0	-43.0
FTSE China A50	-1.3	-0.8	0.1	0.4	-20.1	-41.8	-41.8	-42.0
FTSE China 50	-1.0	-0.7	-0.4	0.0	-28.3	-55.1	-55.1	-55.1

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) (SC SH)	Beverages	564,064	15.62
Contemporary Amperex Technology (A) (SC SZ)	Electronic and Electrical Equipment	186,456	5.16
China Merchants Bank (H)	Banks	181,896	5.04
China Yangtze Power (A) (SC SH)	Electricity	167,037	4.63
Wuliangye Yibin (A) (SC SZ)	Beverages	137,162	3.80
<b>Totals</b>		<b>1,236,615</b>	<b>34.24</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 %
1510	Telecommunications	1	46,498	1.29	1	46,483	1.27
2010	Health Care	4	227,382	6.30	4	230,067	6.30
3010	Banks	12	806,800	22.34	12	816,016	22.34
3020	Financial Services	3	156,292	4.33	3	157,138	4.30
3030	Insurance	3	172,801	4.79	3	185,542	5.08
4010	Automobiles and Parts	2	98,205	2.72	2	102,336	2.80
4020	Consumer Products and Services	3	128,650	3.56	3	129,878	3.56
4040	Retailers	1	41,627	1.15	1	43,584	1.19
4510	Food Beverage and Tobacco	9	1,033,491	28.62	9	1,033,161	28.28
5010	Construction and Materials	1	60,305	1.67	1	60,286	1.65
5020	Industrial Goods and Services	4	321,558	8.90	4	321,455	8.80
5510	Basic Resources	1	66,549	1.84	1	69,335	1.90
5520	Chemicals	1	61,219	1.70	1	61,199	1.68
6010	Energy	4	222,821	6.17	4	229,264	6.28
6510	Utilities	1	167,037	4.63	1	166,983	4.57
<b>Totals</b>		<b>50</b>	<b>3,611,234</b>	<b>100.00</b>	<b>50</b>	<b>3,652,727</b>	<b>100.00</b>

**Index Characteristics**

Attributes	FTSE China A-H 50	FTSE China A50
Number of constituents	50	50
Net MCap (CNYm)	3,611,234	3,652,727
Dividend Yield %	3.91	3.19
Constituent Sizes (Net MCap CNYm)		
Average	72,225	73,055
Largest	564,064	563,883
Smallest	14,861	15,210
Median	52,493	54,048
Weight of Largest Constituent (%)	15.62	15.44
Top 10 Holdings (% Index MCap)	48.23	47.94

**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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