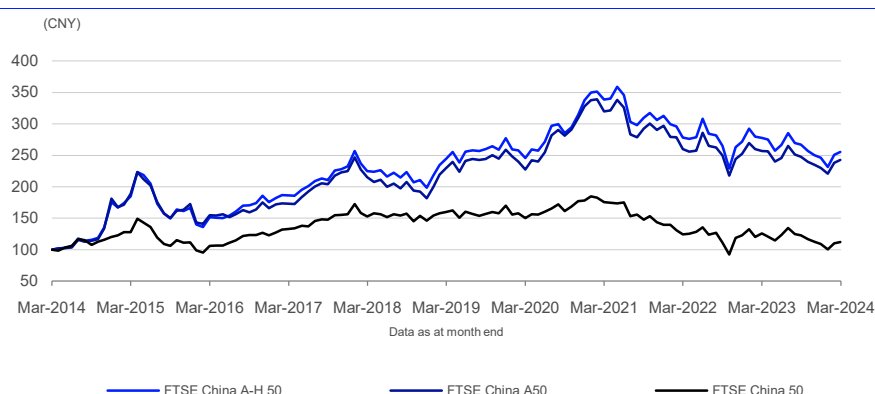


FTSE China A-H 50 Index

Data as at: 29 March 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	3.7	-4.3	3.7	-8.0	-24.5	4.6	-9.0	0.9	15.6	17.1	19.2
FTSE China A50	5.5	-2.0	5.5	-5.6	-24.1	5.8	-8.8	1.1	14.6	16.0	18.9
FTSE China 50	2.6	-8.6	2.6	-11.0	-36.2	-29.9	-13.9	-6.9	24.4	26.6	23.4

* 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	-0.5	-0.5	0.0	0.4	-20.0	-36.6	-42.0	-43.0
FTSE China A50	-0.3	-0.6	0.1	0.4	-18.2	-36.2	-41.8	-42.0
FTSE China 50	-0.4	-0.5	-0.3	0.1	-28.2	-49.5	-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	596,164	15.16
Contemporary Amperex Technology (A) (SC SZ)	Electronic and Electrical Equipment	232,983	5.93
China Merchants Bank (H)	Banks	181,793	4.62
China Yangtze Power (A) (SC SH)	Electricity	169,998	4.32
Wuliangye Yibin (A) (SC SZ)	Beverages	166,061	4.22
Totals		1,346,999	34.26

ICB Supersector Breakdown

		FTSE China A-H 50			FTSE China A50		
ICB Code	ICB Supersector	No. of Cons	Net MCap (CNYm)	Wgt %	No. of Cons	Net MCap (CNYm)	Wgt %
1010	Technology	1	15,349	0.39	1	15,353	0.39
1510	Telecommunications	1	79,235	2.02	1	79,256	1.99
2010	Health Care	2	176,827	4.50	2	176,873	4.45
3010	Banks	12	833,714	21.21	12	847,264	21.31
3020	Financial Services	3	150,711	3.83	3	153,396	3.86
3030	Insurance	3	174,368	4.44	3	182,579	4.59
4010	Automobiles and Parts	2	118,662	3.02	2	120,188	3.02
4020	Consumer Products and Services	3	145,440	3.70	3	146,434	3.68
4040	Retailers	1	47,064	1.20	1	46,492	1.17
4510	Food Beverage and Tobacco	8	1,106,932	28.16	8	1,107,221	27.85
5010	Construction and Materials	1	61,238	1.56	1	61,254	1.54
5020	Industrial Goods and Services	4	377,019	9.59	4	377,118	9.49
5510	Basic Resources	1	88,841	2.26	1	96,540	2.43
5520	Chemicals	1	72,451	1.84	1	72,470	1.82
6010	Energy	5	306,167	7.79	5	315,151	7.93
6510	Utilities	2	177,461	4.51	2	178,277	4.48
Totals		50	3,931,480	100.00	50	3,975,866	100.00

Index Characteristics

Attributes	FTSE China A-H 50	FTSE China A50
Number of constituents	50	50
Net MCap (CNYm)	3,931,480	3,975,866
Dividend Yield %	3.70	3.05
Constituent Sizes (Net MCap CNYm)		
Average	78,630	79,517
Largest	596,164	596,320
Smallest	7,463	8,234
Median	58,383	59,484
Weight of Largest Constituent (%)	15.16	15
Top 10 Holdings (% Index MCap)	47.82	47.74

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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