

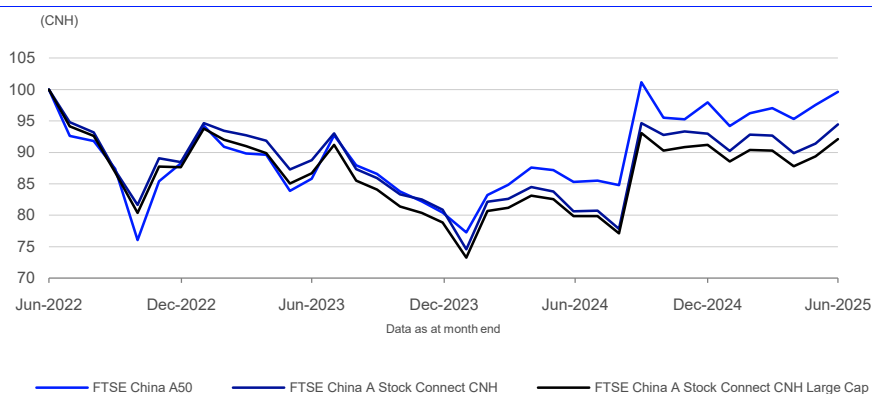
# FTSE China A50 Index

Data as at: 30 June 2025

The FTSE China A50 Index is a real-time tradable index comprising the 50 largest A Share companies. A Shares are securities of companies incorporated in mainland China that trade on the Shanghai or Shenzhen stock exchanges, quoted in Renminbi. The index offers the optimal balance between representativeness and tradability for China A Share market. The constituents are subject to foreign ownership limits (starting March 2022 index review) and must be eligible under the Northbound Stock Connect programme (starting June 2022 index review).

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.

## 3-Year Performance - Total Return



## Performance and Volatility - Total Return

Index (CNH)	Return %						Return pa %*		Volatility %**		
	3M	6M	YTD	12M	3YR	5YR	3YR	5YR	1YR	3YR	5YR
FTSE China A50	2.6	1.7	1.7	16.8	-0.4	11.9	-0.1	2.3	20.4	17.4	19.3
FTSE China A Stock Connect CNH	1.9	1.6	1.6	17.1	-5.6	10.7	-1.9	2.0	22.6	17.3	18.1
FTSE China A Stock Connect CNH Large Cap	2.0	1.1	1.1	15.4	-7.9	7.7	-2.7	1.5	21.8	16.9	18.2

\* 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 % (CNH)	2015	2016	2017	2018	2019	2020	2021	2022	2023	2024
FTSE China A50	-3.7	-5.0	35.4	-19.1	42.2	26.1	-9.1	-14.9	-8.9	21.8
FTSE China A Stock Connect CNH	-	-	-	-	-	31.0	2.6	-18.7	-8.6	14.9
FTSE China A Stock Connect CNH Large Cap	-	-	-	-	-	32.2	-0.4	-19.0	-10.0	15.6

## 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 (CNH)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE China A50	0.9	0.1	0.1	0.2	-13.8	-24.3	-41.6	-41.6
FTSE China A Stock Connect CNH	0.8	-0.1	0.1	-	-14.8	-27.1	-37.6	-
FTSE China A Stock Connect CNH Large Cap	0.7	-0.1	0.1	-	-14.9	-27.9	-40.8	-

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 (CNHm)	Wgt %
Kweichow Moutai (A) (SC SH)	Beverages	495,778	10.38
Contemporary Amperex Technology (A) (SC SZ)	Electronic and Electrical Equipment	310,975	6.51
China Merchants Bank (A) (SC SH)	Banks	265,412	5.56
China Yangtze Power (A) (SC SH)	Electricity	206,492	4.32
BYD (A) (SC SZ)	Automobiles and Parts	168,330	3.52
Totals		1,446,987	30.30

ICB Supersector Breakdown

ICB Code	ICB Supersector	No. of Cons	Net MCap (CNHm)	Wgt %
1010	Technology	3	228,360	4.78
1510	Telecommunications	2	115,506	2.42
2010	Health Care	2	168,999	3.54
3010	Banks	13	1,261,837	26.42
3020	Financial Services	3	272,359	5.70
3030	Insurance	3	264,375	5.54
4010	Automobiles and Parts	1	168,330	3.52
4020	Consumer Products and Services	3	164,140	3.44
4510	Food Beverage and Tobacco	5	800,402	16.76
5010	Construction and Materials	1	66,757	1.40
5020	Industrial Goods and Services	6	598,627	12.54
5510	Basic Resources	1	112,414	2.35
5520	Chemicals	1	47,702	1.00
6010	Energy	4	245,545	5.14
6510	Utilities	2	260,166	5.45
Totals		50	4,775,520	100.00

Index Characteristics

Attributes	FTSE China A50
Number of constituents	50
Net MCap (CNHm)	4,775,520
Dividend Yield %	3.50
Constituent Sizes (Net MCap CNHm)	
Average	95,510
Largest	495,778
Smallest	25,292
Median	68,725
Weight of Largest Constituent (%)	10.38
Top 10 Holdings (% Index MCap)	45.70

INFORMATION

Index Universe

FTSE China A 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

CNH, HKD and USD (real time calculated in CNH only); base currency changed to CNH from CNY at June 2022 review

Review Dates

Quarterly in March, June, September, December

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