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FTSE China A Free Cash Flow Focus Index

- Ground Rule Update

24 January 2025

FTSE Russell would like to inform clients of the following updates to the FTSE China A Free Cash Flow Focus Index effective from the open on Monday 24 March 2025.

- Removal of the ADTV liquidity screen.
- Apply the industry and negative free cash flow/enterprise value screens before the quality and risk screens.
- Removal of the composite score calculation, rank eligible securities by free cash flow yield.
- Change in the weighting scheme to free cash flow weighting with 10% capping.
- Change in the inclusion and deletion thresholds to 30 and 70, respectively.

An updated copy of the FTSE China A Free Cash Flow Focus Index Ground Rules (v1.2) is now available using the following link: [FTSE China A Free Cash Flow Focus Index](#).

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