

FTSE China A50 Index - Ground Rule Update

22 February 2019

FTSE Russell would like to inform clients of the following update to the FTSE China A50 Index which is effective immediately.

Section 4: Eligible Securities - new rule added in bold:

4.9 Trading Screen

4.9.1 Existing and non-constituent securities which have not traded on 60 or more trading days during the past year (up to and including the review cut-off date), will not be eligible for index inclusion. Regular/ad-hoc market holidays, and unscheduled market closures will not count towards the total; otherwise, the reason(s) for a security's non-trading will not be considered. If a security does not have a full year of trading, the 60 day period will be pro-rated according to the number of available trading days passed since its listing. Please note:

- All standard trading days will be incorporated within the calculation (Friday and Sundays as appropriate)
- Ad-hoc non-standard trading days will not be incorporated within the calculation (e.g. ad-hoc Saturday trading will not be considered)
- Where a pro-rata calculation is necessary, the number of available trading days on the underlying market during the previous year up to and including the review cut-off date will be used as the basis of the calculation. E.g. Market ABC has 253 available trading days for the annual period to the review cut-off date; therefore the security would not be eligible if for 23.7% (60/253) or more of its available trading days since listing, it did not trade.
- A security which has been removed from an index as a result of this screen will only be re-considered for inclusion after a period of 12 months from its deletion. For the purposes of index eligibility it will be treated as a new issue.

An updated copy of the FTSE China A50 Index Ground Rules (v1.5) is now available using the following link: www.ftse.com/products/downloads/FTSE_China_A50_Index_Ground_Rules_English.pdf

Or on the FTSE Russell website: www.ftserussell.com

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