

FTSE China A50 Index - Reserve Lists - Ground Rule Update

04 March 2021

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

Section 5: Periodic Review of Constituents

New Rule

5.3 Reserve Lists

- 5.3.1 FTSE Russell is responsible for publishing the five highest ranking securities that are not constituents of the FTSE China A50 Index at the time of each quarterly review. This Reserve List will be used in the event that one or more constituents is deleted from the FTSE China A50 Index during the period up to the next quarterly review. Companies on the Reserve Lists will be constituents of the FTSE China A All Cap Free Index.
- 5.3.2 In the event that all the original Reserve List stocks have been used, the highest ranking constituent of the FTSE China A All Cap Free Index, which is not a current constituent of the FTSE China A50 Index, is selected as the replacement company based on prices two days prior to the deletion of a constituent.

Old Rule

5.3 Reserve Lists

- 5.3.1 FTSE Russell is responsible for publishing the five highest ranking securities that are not constituents of the FTSE China A50 Index at the time of each quarterly review. Reserve Lists will be used in the event that one or more constituents is deleted from the FTSE China A50 Index during the period up to the next quarterly review. Companies on the Reserve Lists will be constituents of the FTSE China A All Cap Free Index.
- 5.3.2 In the event that only 2 Reserve List stocks remain available for the FTSE China A50 Index. FTSE Russell will publish an additional 3 Reserve List stocks for the FTSE China A50 Index. The companies will be selected using the rankings determined at the previous quarterly review, but will be re-ranked using prices two days prior to the deletion of a constituent

An updated copy of the FTSE China A50 Index Ground Rules (v2.1) is now available using the following link: FTSE_China_A50_Index_Ground_Rules_English.pdf

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

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