FTSE RUSSELL
An LSEG Business

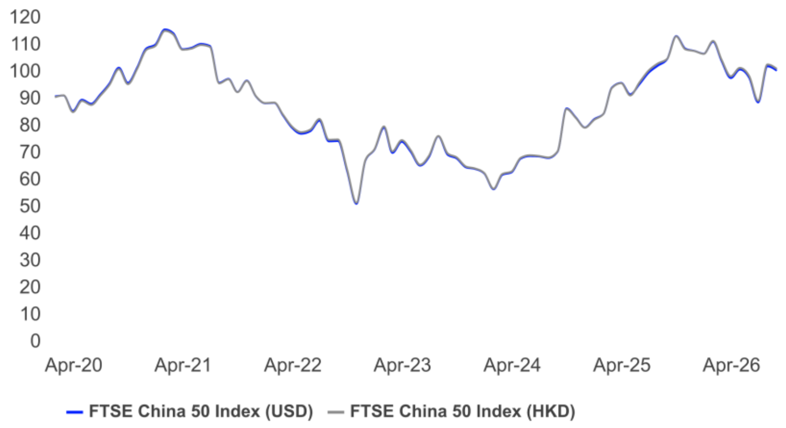
FTSE China 50 Index

Monthly Pulse | August 2026

Performance

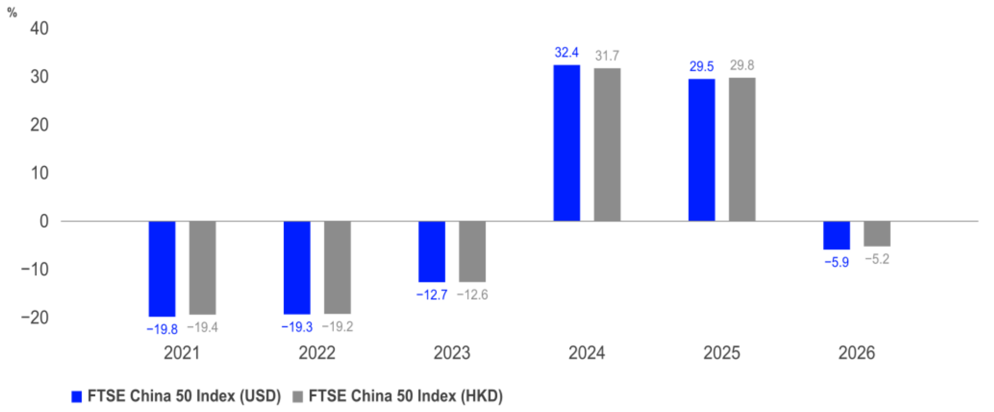
- Near-term performance of the FTSE China 50 Index weakened, giving back part of the strong gains achieved earlier.
- The index remained under pressure over longer horizons, although three-year annualized returns stayed positive.

Cumulative Total Return



* Since 2020/01/01 to 2026/08/31

Year on Year Return



* Since 2020/01/01 to 2026/08/31

	Return(%)						Volatility (%p.a.)*		
Index	1M	3M	6M	1Y	3Y (p.a.)	5Y (p.a.)	1Y	3Y	5Y
FTSE China 50 Index (USD)	-1.6	2.7	-3.5	-4.1	13.2	0.6	21.0	25.4	28.1
FTSE China 50 Index (HKD)	-1.6	2.7	-3.3	-3.6	13.2	0.8	20.9	25.2	27.8

	Maximum Drawdown(%)						Return/Risk Ratio*		
Index	1M	3M	6M	1Y	3Y	5Y	1Y	3Y	5Y
FTSE China 50 Index (USD)	-5.0	-14.4	-16.7	-23.9	-24.3	-49.5	-0.2	0.5	0.0
FTSE China 50 Index (HKD)	-5.0	-14.3	-16.6	-23.3	-24.5	-49.0	-0.2	0.5	0.0

*3Y based on weekly data. 5Y and above based on monthly data

Source: FTSE Russell, as of 31 August 2026. Currency USD and HKD. Past performance is no guarantee of future results. Please see the end for important legal disclosures.

Fundamentals

- The FTSE China 50 Index remained deeply discounted, but the discount is largely justified by weaker growth, lower profitability, and subdued earnings momentum, with dividends as the primary support for investors.

FTSE China 50 Index

Period	P/E TTM	P/E Fwd 12M	P/B TTM	DY Fwd 12M	DY TTM	ROE% TTM	ROE% Fwd 12M	EPS Growth Fwd 12M	PEG Fwd 12M
Latest (2026-08-31)	8.81	8.99	1.10	3.20	2.88	13.93	14.15	0.15	0.61
Previous (2026-07-31)	9.30	9.21	1.12	3.11	2.73	13.23	14.24	0.15	0.62
5-year Average	8.76	8.59	1.12	3.15	3.03	13.23	14.58	0.22	0.75

FTSE Emerging Index

Period	P/E TTM	P/E Fwd 12M	P/B TTM	DY Fwd 12M	DY TTM	ROE% TTM	ROE% Fwd 12M	EPS Growth Fwd 12M	PEG Fwd 12M
Latest (2026-08-31)	15.83	13.30	2.20	2.88	2.40	22.48	24.22	0.60	0.22
Previous (2026-07-31)	16.27	13.39	2.19	2.87	2.32	21.12	23.30	0.76	0.18
5-year Average	13.51	12.21	1.86	3.11	3.10	18.38	19.10	0.46	0.43

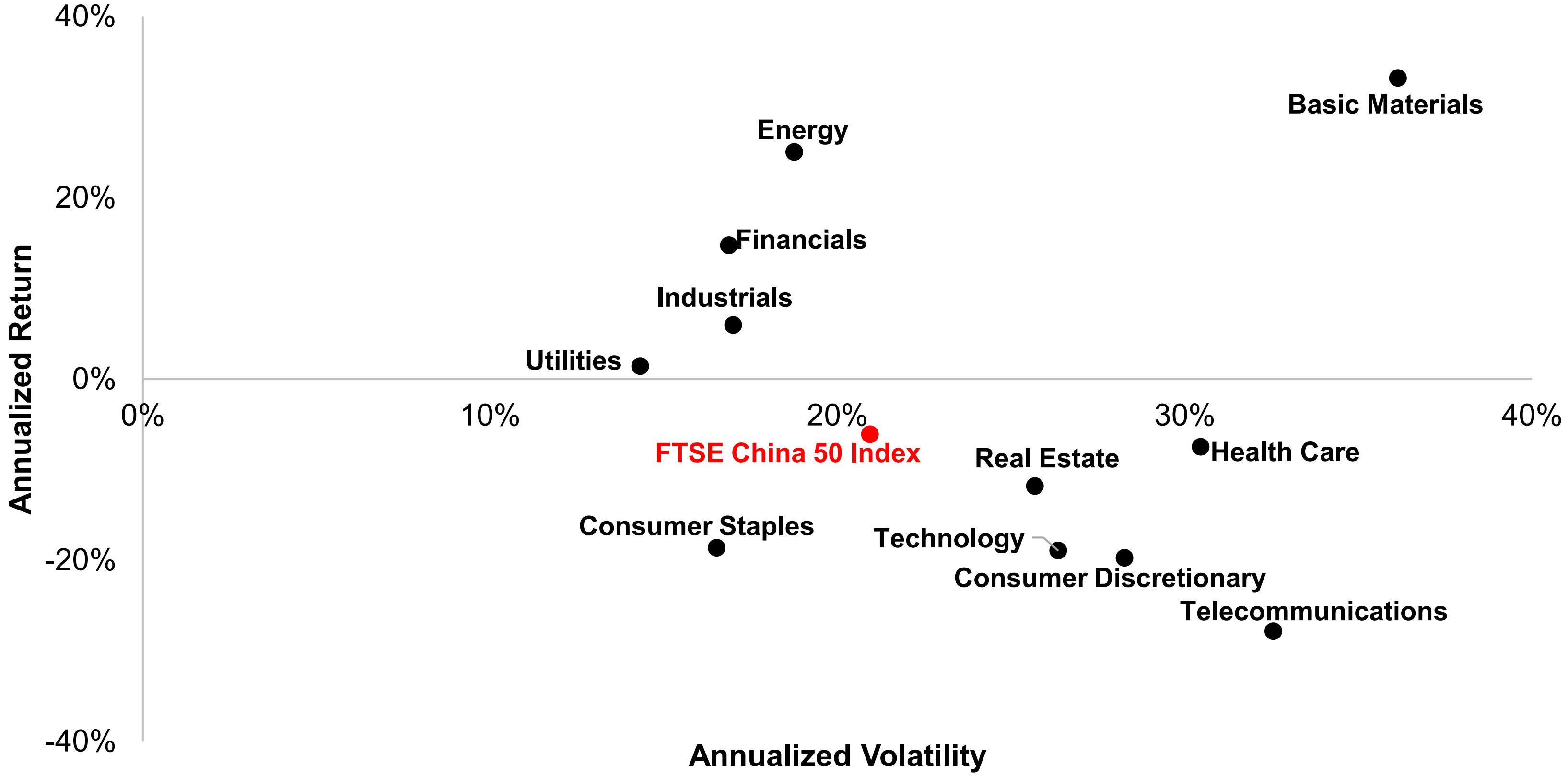
Russell 1000 Index

Period	P/E TTM	P/E Fwd 12M	P/B TTM	DY Fwd 12M	DY TTM	ROE% TTM	ROE% Fwd 12M	EPS Growth Fwd 12M	PEG Fwd 12M
Latest (2026-08-31)	24.62	19.50	5.08	1.14	1.05	56.13	54.13	0.26	0.74
Previous (2026-07-31)	25.68	19.77	5.04	1.17	1.06	45.77	56.65	0.26	0.76
5-year Average	23.49	19.98	4.25	1.43	1.34	97.59	63.00	0.22	1.09

Source: FTSE Russell, as of 31 August 2026. Past performance is no guarantee of future results. Please see the end for important legal disclosures.

Industry Risk-Reward Scatter

- Basic Materials delivered the strongest sector returns during the period, albeit with elevated volatility.
- Telecommunications and health care remained at the higher end of the volatility range, with returns trailing most other sectors during the period.

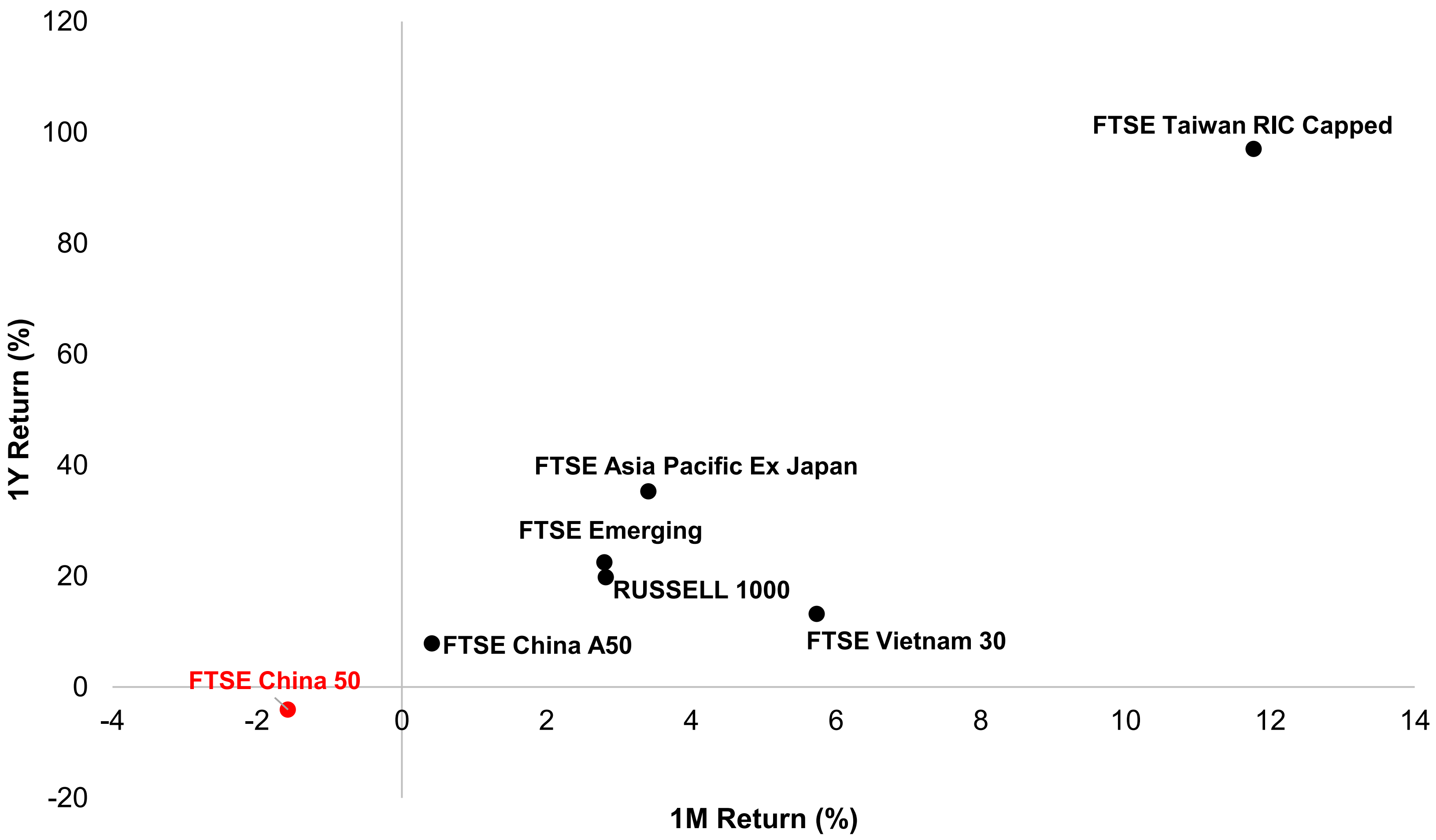


* Each represented by the respective FTSE China ICB Industry Index returns.

Source: FTSE Russell, date from 2025/08/31 to 2026/08/31. Currency USD. Past performance is no guarantee of future results. Please see the end for important legal disclosures.

Market Performance Scatter

- The FTSE China 50 underperformed regional peers during the month, recording the only negative short-term return in the group.
- The index also continued to trail peers over the longer term, remaining below the zero-return line on a one-year basis, while most comparable indices generated double-digit annual gains.



Source: FTSE Russell, as of 31 August 2026. Currency USD. Past performance is no guarantee of future results. Please see the end for important legal disclosures.

Top and Bottom Performance Constituents

Top 5 Performance

ISIN	Name	Industry	Market Cap (USD)	Weight	Return Past 1 Month	Return Past 1 Year
CNE100001T72	Yangtze Optical Fibre and Cable (H)	Telecommunications	11,254,585,543.91	0.7%	72.4%	212.8%
CNE100003F19	WuXi AppTec (H)	Health Care	14,358,452,450.28	0.9%	17.8%	74.5%
CH1391448177	BeOne Medicines (P Chip)	Health Care	29,824,302,889.60	1.8%	11.1%	16.3%
CNE100000502	Zijin Mining Group (H)	Basic Materials	37,228,471,155.39	2.3%	10.2%	42.4%
CNE1000002J7	COSCO Shipping Holdings (H)	Industrials	6,969,250,343.60	0.4%	9.2%	26.4%

Bottom 5 Performance

ISIN	Name	Industry	Market Cap (USD)	Weight	Return Past 1 Month	Return Past 1 Year
CNE100001QW3	China Everbright Bank (H)	Financials	1,496,914,034.15	0.1%	-11.1%	-19.4%
KYG8208B1014	JD.com (P Chip)	Consumer Discretionary	46,870,767,670.69	2.9%	-11.7%	-5.3%
KYG596691041	Meituan Dianping (P Chip)	Technology	73,104,721,393.48	4.5%	-14.7%	-23.6%
CNE100006XS6	Jiangsu Hengrui Pharmaceuticals (H)	Health Care	1,736,661,363.36	0.1%	-19.3%	-35.4%
KYG532631028	Kuaishou Technology (P Chip)	Technology	17,732,173,814.49	1.1%	-23.1%	-55.4%

* Top and bottom performance are ranked by past one month return.

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FTSE China 50 Index Factsheet

Disclaimer

About FTSE Russell (LSEG)

FTSE Russell is a leading global provider of index and benchmark solutions, spanning diverse asset classes and investment objectives. As a trusted investment partner we help investors make better-informed investment decisions, manage risk, and seize opportunities.

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