FTSE RUSSELL
An LSEG Business

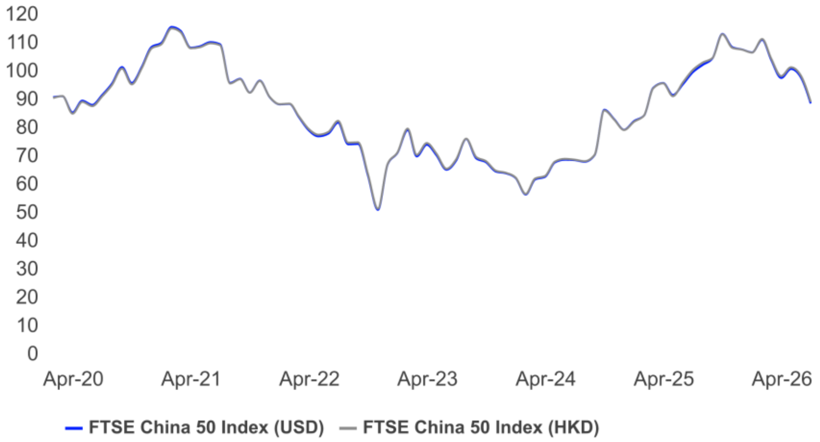
FTSE China 50 Index

Monthly Pulse | June 2026

Performance

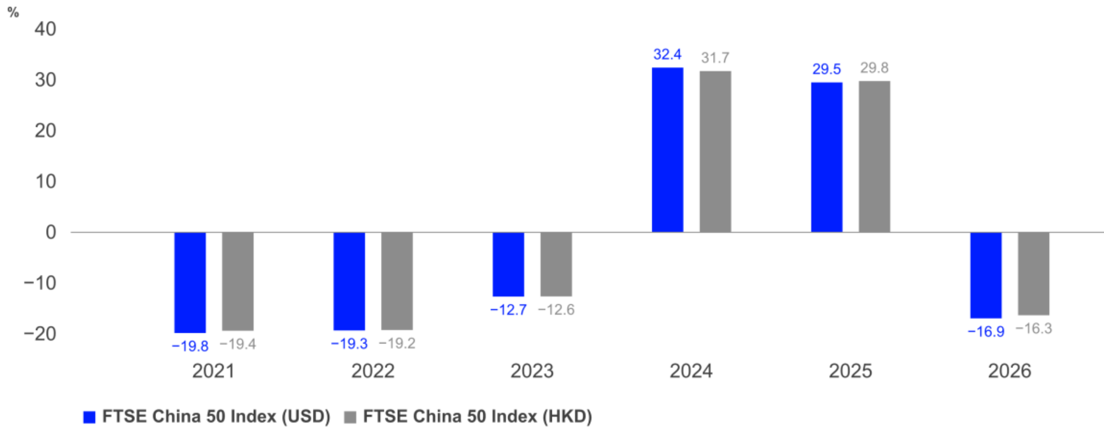
- The FTSE China 50 Index declined significantly during the month, falling 9.4% in USD terms and extending weakness across recent periods.
- Despite the strong rebound recorded in 2024 and gains in 2025, recent market weakness has pushed the index to a negative 1Y return of -11.0% in USD terms, with the cumulative return trend retracing from its 2025 peak.

Cumulative Total Return



* Since 2020/01/01 to 2026/06/30

Year on Year Return



* Since 2020/01/01 to 2026/06/30

	Return(%)						Volatility (%p.a.)*		
Index	1M	3M	6M	1Y	3Y (p.a.)	5Y (p.a.)	1Y	3Y	5Y
FTSE China 50 Index (USD)	-9.4	-9.3	-16.9	-11.0	9.0	-4.2	20.3	25.3	28.1
FTSE China 50 Index (HKD)	-9.3	-9.2	-16.3	-11.1	9.0	-4.0	20.2	25.2	27.7

	Maximum Drawdown(%)						Return/Risk Ratio*		
Index	1M	3M	6M	1Y	3Y	5Y	1Y	3Y	5Y
FTSE China 50 Index (USD)	-14.4	-16.7	-23.3	-23.9	-28.7	-53.5	-0.5	0.4	-0.1
FTSE China 50 Index (HKD)	-14.3	-16.6	-22.9	-23.3	-28.5	-53.0	-0.6	0.4	-0.1

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

Source: FTSE Russell, as of 30 June 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 (2026-06-30)	8.23	8.12	0.98	3.54	3.11	13.67	14.60	0.18	0.44
Previous (2026-05-31)	8.96	8.88	1.06	3.28	2.93	13.58	14.31	0.15	0.59
5-year Average	8.75	8.58	1.12	3.15	3.04	13.22	14.59	0.22	0.76

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 (2026-06-30)	16.43	13.49	2.19	2.85	2.32	20.76	23.54	1.05	0.13
Previous (2026-05-31)	16.61	13.81	2.22	2.77	2.31	20.66	23.23	0.90	0.15
5-year Average	13.43	12.18	1.85	3.11	3.12	18.28	18.96	0.46	0.44

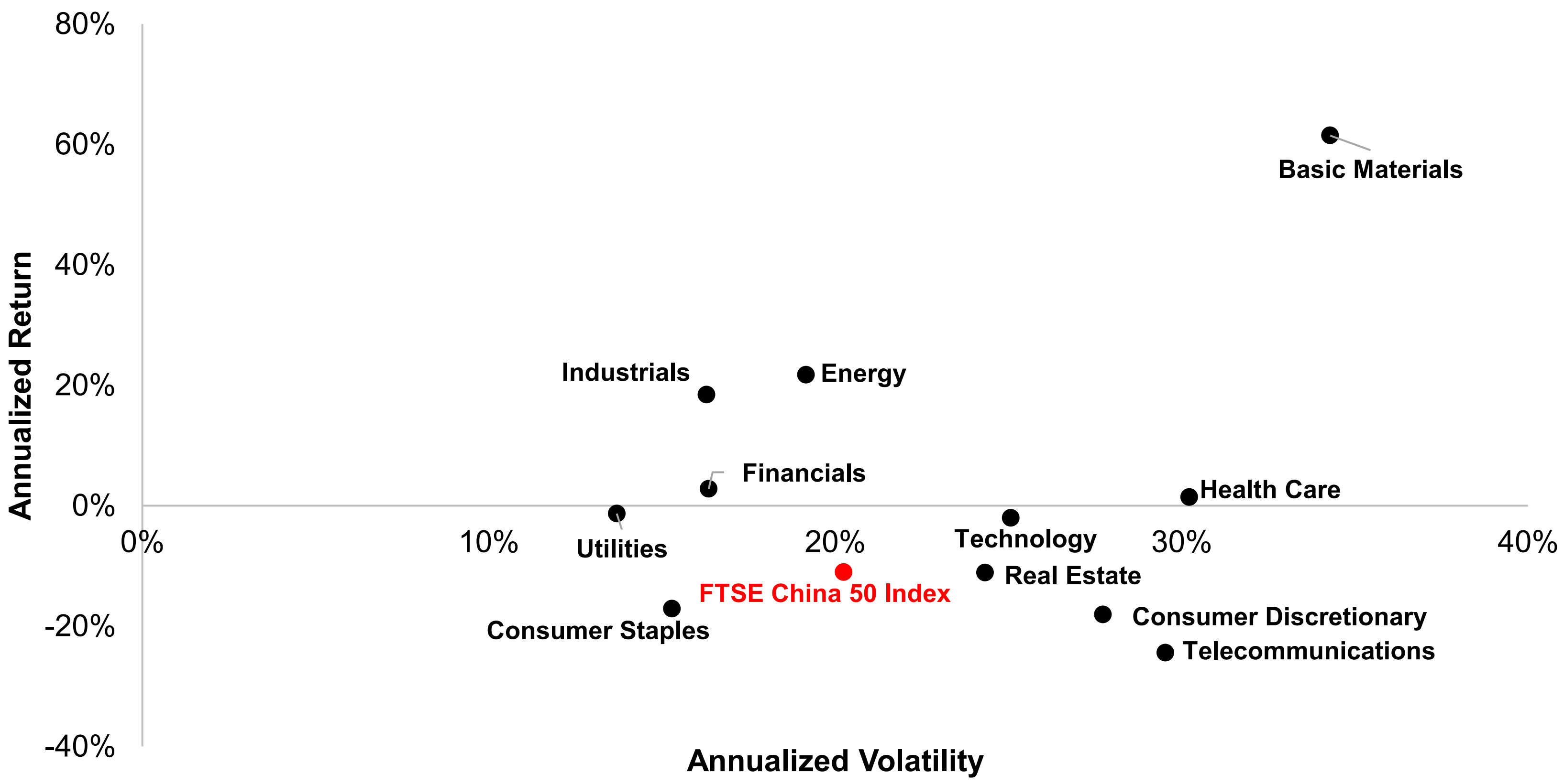
Russell 1000 Index

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 (2026-06-30)	26.79	20.38	5.14	1.15	1.05	44.56	47.60	0.33	0.62
Previous (2026-05-31)	27.25	20.95	5.17	1.13	1.06	45.44	57.35	0.30	0.70
5-year Average	23.44	20.00	4.22	1.44	1.35	99.00	63.23	0.22	1.11

Source: FTSE Russell, as of 30 Jun 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 consumer discretionary remained at the higher end of the volatility range, with returns trailing most other sectors during the period.

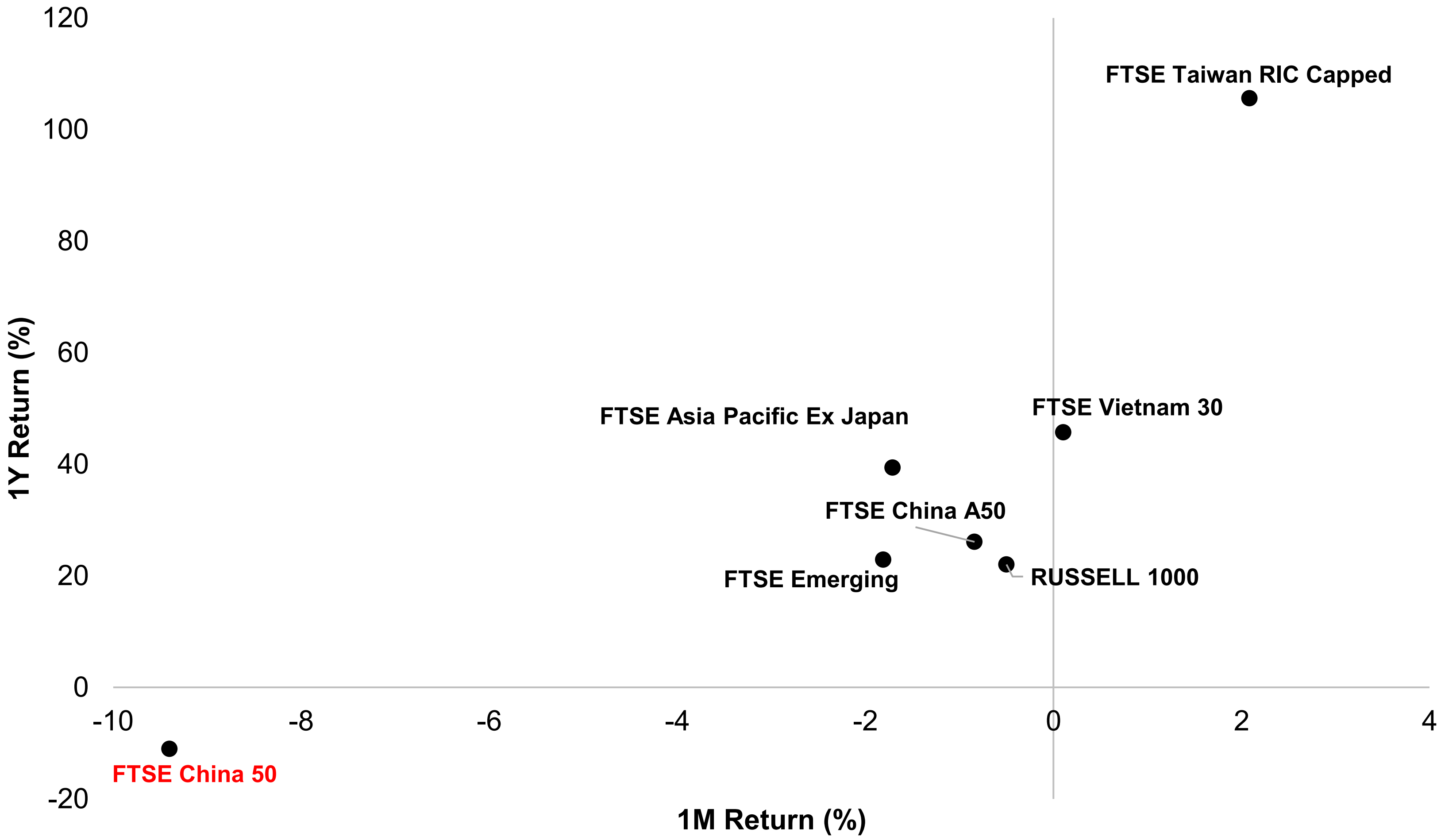


* Each represented by the respective FTSE China ICB Industry Index returns.

Source: FTSE Russell, date from 2025/06/30 to 2026/06/30. 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 Index underperformed major global equity markets across both one-month and one-year horizons, positioning the index among the weakest performers within the comparison universe.



Source: FTSE Russell, as of 30 June 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
CNE100007DJ5	GigaDevice Semiconductor (H)	Technology	3,814,589,557.48	0.3%	26.4%	26.4%
CNE100003F19	WuXi AppTec (H)	Health Care	11,654,095,309.39	0.8%	17.9%	95.6%
CNE100002FK9	Guotai Haitong Securities (H)	Financials	7,684,215,573.76	0.5%	13.6%	18.0%
CNE100001T72	Yangtze Optical Fibre and Cable (H)	Telecommunications	17,237,031,579.29	1.2%	12.3%	1100.3%
CNE1000016V2	CITIC Securities (H)	Financials	6,213,099,340.69	0.4%	4.6%	15.1%

Bottom 5 Performance

ISIN	Name	Industry	Market Cap (USD)	Weight	Return Past 1 Month	Return Past 1 Year
CNE100000296	BYD (H)	Consumer Discretionary	45,378,660,741.85	3.2%	-20.7%	-40.8%
CNE1000003W8	Petrochina (H)	Energy	30,003,110,145.41	2.1%	-22.2%	25.8%
KYG9830T1067	Xiaomi (P Chip)	Telecommunications	63,928,013,811.41	4.4%	-22.9%	-63.9%
KYG017191142	Alibaba Group Holding (P Chip)	Consumer Discretionary	121,586,083,048.53	8.5%	-23.2%	-15.4%
KYG211501005	China Hongqiao Group (P Chip)	Basic Materials	11,108,623,372.36	0.8%	-28.5%	11.7%

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

Source: FTSE Russell, as of 30 June 2026. Currency USD. Past performance is no guarantee of future results. Please see the end for important legal disclosures.

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.

Market participants look to us for our expertise in developing and managing global index solutions across asset classes. Asset owners, asset managers, ETF providers and investment banks choose FTSE Russell solutions to benchmark their investment performance and create investment funds, ETFs, structured products, and index-based derivatives. Our clients use our solutions for asset allocation, investment strategy analysis and risk management, and value us for our robust governance process and operational integrity.

For over 40 years we have been at the forefront of driving change for the investor, always innovating to shape the next generation of benchmarks and investment solutions that open up new opportunities for the global investment community.

To learn more, visit lseg.com/ftse-russell; email info@ftserussell.com; or call your regional Client Service team office:

EMEA
+44 (0) 20 7866 1810

North America
+1 866 551 0617

Asia-Pacific
Hong Kong: +852 2164 3333
Tokyo: +81 3 6441 1430

FTSE RUSSELL
An LSEG Business