FTSE RUSSELL
An LSEG Business

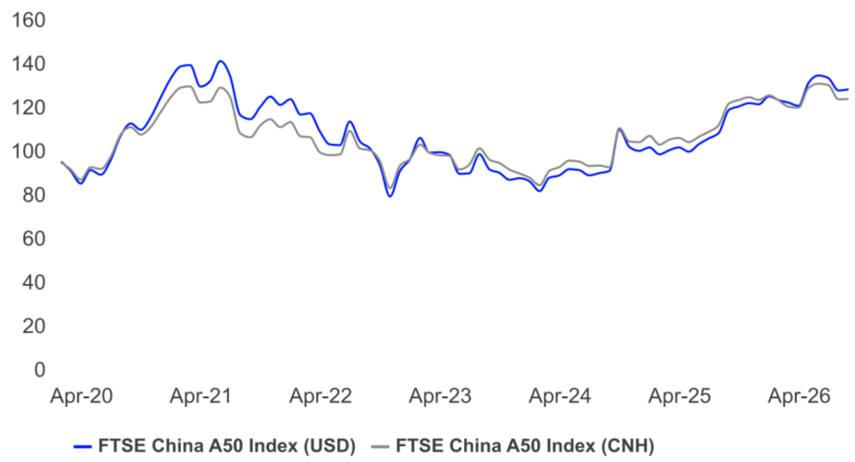
FTSE China A50 Index

Monthly Pulse | August 2026

Performance

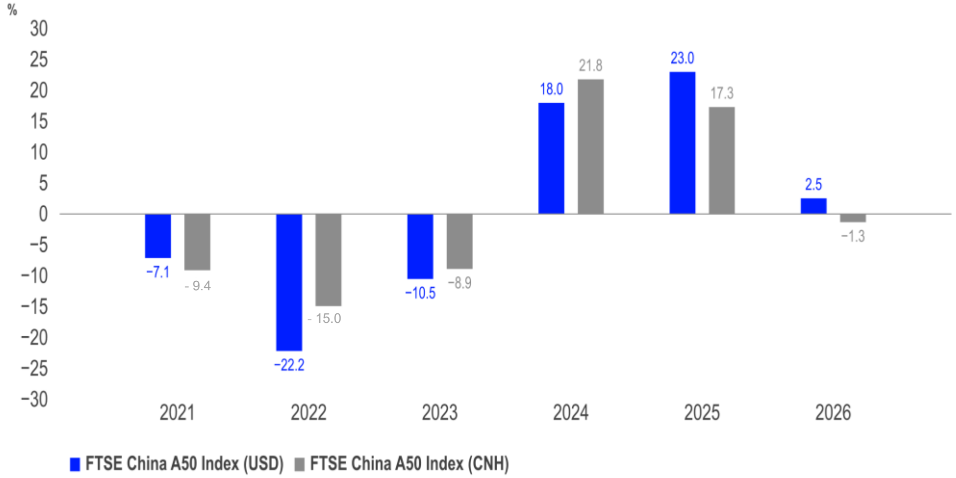
- The FTSE China A50 Index experienced a pullback in July and was broadly unchanged in August 2026, leaving year-to-date performance broadly flat despite gains recorded earlier in the year.
- Nonetheless, medium-term performance remained constructive, supported by positive one-year return and solid three-year annualized returns.

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 A50 Index (USD)	0.4	-4.7	5.0	7.9	11.9	2.3	17.4	16.8	20.4
FTSE China A50 Index (CNH)	0.1	-5.4	2.9	1.7	8.8	3.1	16.6	15.7	17.6

	Maximum Drawdown(%)						Return/Risk Ratio*		
Index	1M	3M	6M	1Y	3Y	5Y	1Y	3Y	5Y
FTSE China A50 Index (USD)	-3.4	-8.5	-8.5	-8.5	-16.9	-38.7	0.5	0.7	0.1
FTSE China A50 Index (CNH)	-3.6	-8.5	-8.5	-8.5	-16.0	-30.0	0.1	0.5	0.2

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

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

Fundamentals

- The FTSE China A50 Index remained attractively valued relative to both developed and emerging market peers, while offering a higher dividend yield.
- Income and profitability metrics strengthened, highlighting improving shareholder returns and earnings quality.

FTSE China A50 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)	14.61	12.58	1.91	2.97	2.73	23.09	24.85	0.31	0.41
Previous (2026-07-31)	15.58	12.79	1.88	2.92	2.48	21.17	24.70	0.29	0.44
5-year Average	12.91	11.49	1.73	3.12	2.89	19.90	21.11	0.21	0.60

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

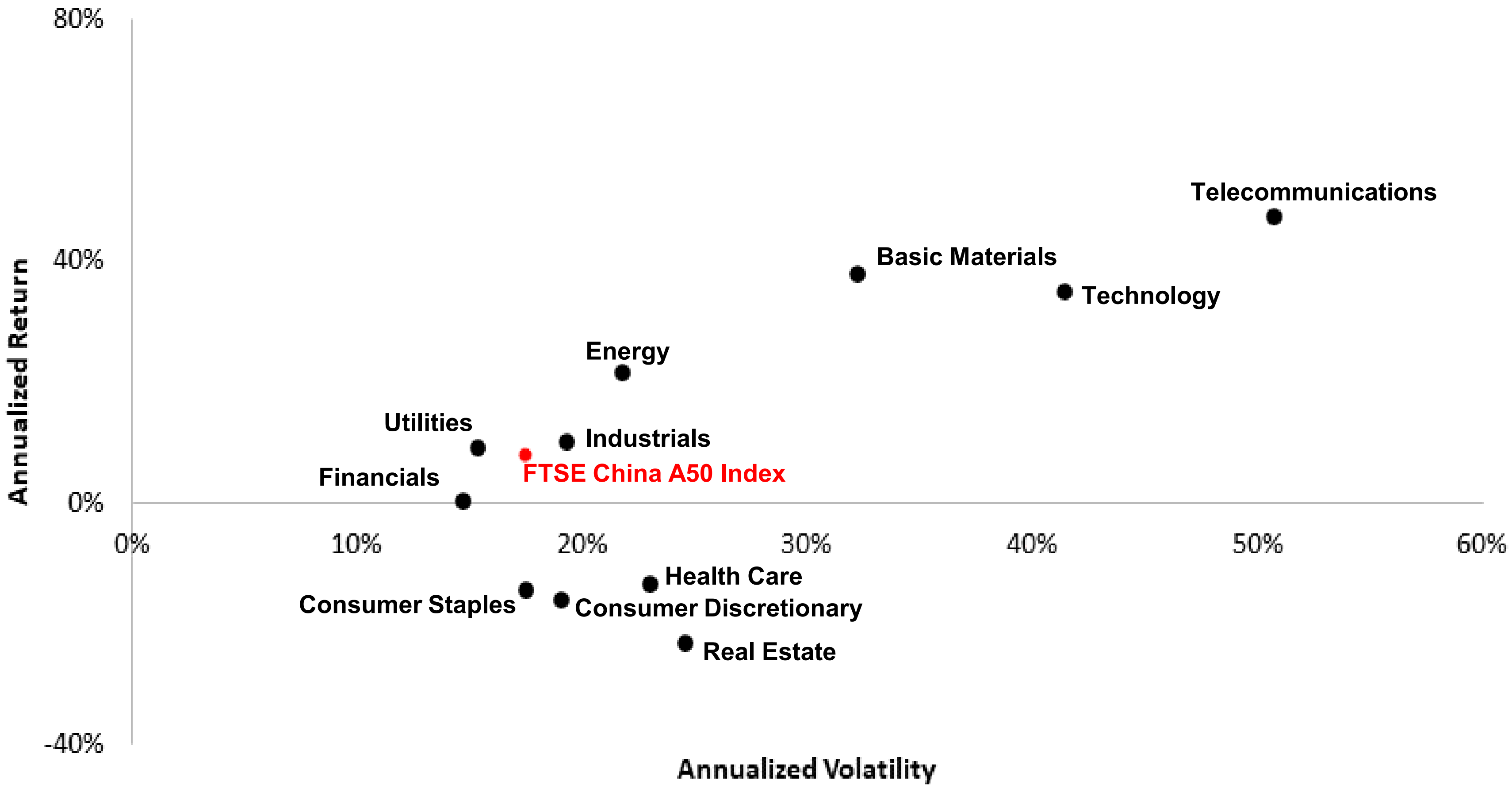
Russell 1000 Index

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

- Telecommunications remained the standout performer, occupying the high return, high volatility quadrant.
- Return outcomes were increasingly differentiated across sectors, with Telecommunications, Basic Materials and Technology leading performance, while Real Estate, Health Care and Consumer sectors lagged.

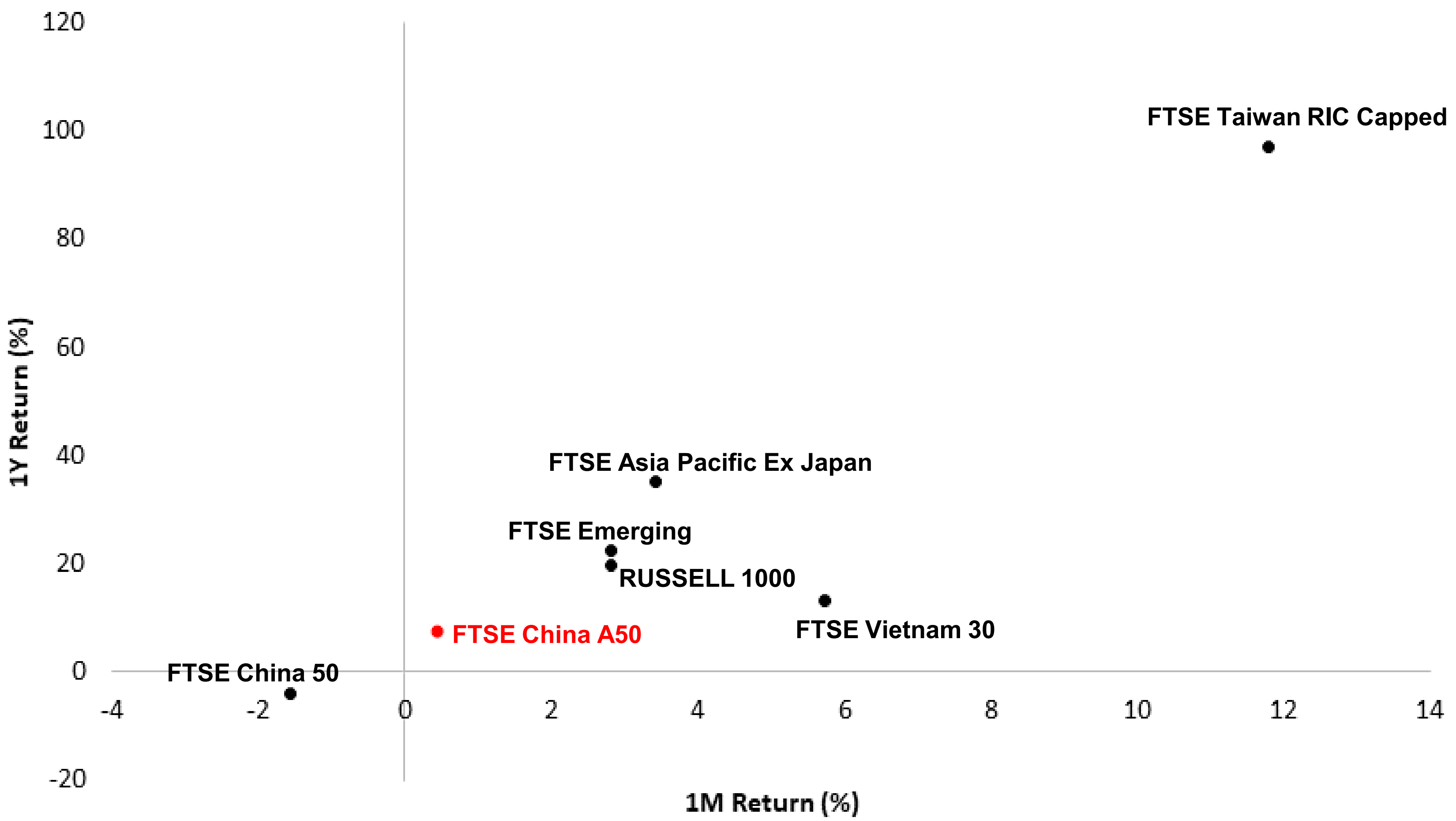


* Each represented by the respective FTSE China A ICB Industry Index returns.

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

- Relative to regional peers, the FTSE China A50 Index exhibited weaker recent performance and only moderate annual returns, underperforming most of the indices that generated positive returns.



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	Net MCap (USD)	Weight	Return Past 1 Month	Return Past 1 Year
CNE100001XQ1	Suzhou TFC Optical Communication (A) (SC SZ)	Telecommunications	11,957,183,663	1.4%	54.6%	96.6%
CNE1000020V4	Victory Giant Technology (HuiZhou) (A) (SC SZ)	Technology	8,842,364,368	1.0%	28.4%	-3.6%
CNE1000031K4	Wuxi Apptec (A) (SC SH)	Health Care	15,955,345,134	1.9%	21.2%	58.9%
CNE100000N79	Suzhou Dongshan Precision Manufacturing (A) (SC SZ)	Technology	15,115,260,729	1.8%	16.1%	218.0%
CNE1000031P3	Foxconn Industrial Internet (A) (SC SH)	Telecommunications	31,022,888,599	3.6%	15.0%	27.7%

Bottom 5 Performance

ISIN	Name	Industry	Net MCap (USD)	Weight	Return Past 1 Month	Return Past 1 Year
CNE100003662	Contemporary Amperex Technology (A) (SC SZ)	Industrials	66,794,392,751	7.8%	-7.5%	27.3%
CNE100005PT2	Hygon Information Technology (A) (SC SH)	Technology	24,596,880,555	2.9%	-7.9%	38.4%
CNE000000VQ8	Wuliangye Yibin (A) (SC SZ)	Consumer Staples	11,530,190,042	1.3%	-8.1%	-41.7%
CNE1000018M7	Sungrow Power Supply (A) (SC SZ)	Energy	7,906,471,671	0.9%	-11.0%	-2.9%
CNE0000014W7	Jiangsu Hengrui Medicine (A) (SC SH)	Health Care	12,248,671,887	1.4%	-14.4%	-26.2%

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

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FTSE China A50 Index Factsheet

Disclaimer

About FTSE Russell (LSEG)

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