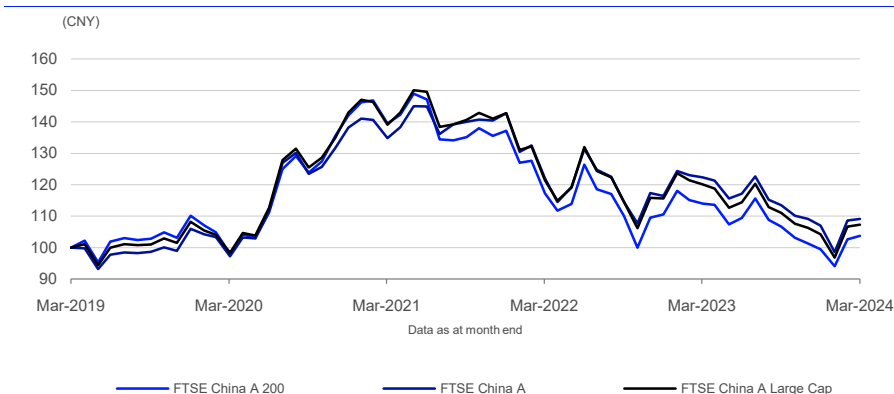


FTSE China A 200 Index

Data as at: 29 March 2024

The FTSE China A 200 Index is a real-time tradable index comprising the top 200 companies ranked by full market capitalisation in the FTSE China A All Cap Index.

5-Year Performance - Total Return



Performance and Volatility - Total Return

Index (CNY)	Return %						Return pa %*		Volatility %**		
	3M	6M	YTD	12M	3YR	5YR	3YR	5YR	1YR	3YR	5YR
FTSE China A 200	4.3	-2.7	4.3	-9.0	-25.6	3.7	-9.4	0.7	13.9	14.7	17.5
FTSE China A	2.1	-3.8	2.1	-10.7	-19.1	9.2	-6.8	1.8	14.0	14.6	16.9
FTSE China A Large Cap	2.9	-3.4	2.9	-10.7	-22.8	7.3	-8.3	1.4	13.7	14.7	17.3

* Compound annual returns measured over 3 and 5 years respectively

** Volatility – 1YR based on 12 months daily data. 3YR based on weekly data (Wednesday to Wednesday). 5YR based on monthly data

Year-on-Year Performance - Total Return

Index % (CNY)	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
FTSE China A 200	53.3	2.7	-9.7	28.7	-22.6	40.4	29.0	-3.5	-19.4	-10.0
FTSE China A	50.3	11.6	-12.1	13.3	-26.1	36.1	30.5	3.3	-18.4	-8.1
FTSE China A Large Cap	52.8	5.9	-11.2	17.6	-24.7	37.7	32.1	-0.2	-19.0	-9.9

Return/Risk Ratio and Drawdown - Total Return

Index (CNY)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE China A 200	-0.6	-0.7	0.0	0.3	-20.1	-37.5	-41.4	-45.7
FTSE China A	-0.7	-0.5	0.1	0.3	-22.6	-33.8	-36.3	-49.8
FTSE China A Large Cap	-0.7	-0.6	0.1	0.3	-22.1	-36.4	-40.4	-46.9

Return/Risk Ratio – based on compound annual returns and volatility in Performance and Volatility table

Drawdown – based on daily data

FEATURES

Objective

The index is designed for use in the creation of index tracking funds, derivatives and as a performance benchmark.

Investability

Stocks are selected and weighted to ensure that the index is investable.

Liquidity

Stocks are screened to ensure that the index is tradable.

Transparency

The index uses a transparent, rules-based construction process. Index methodologies are freely available on the FTSE Russell website.

Availability

The index is calculated based on price and total return methodologies, both real time and end-of-day.

Industry Classification Benchmark (ICB)

Index constituents are categorized in accordance with the Industry Classification Benchmark (ICB), the global standard for industry sector analysis.

Top 10 Constituents

Constituent	ICB Sector	Net MCap (CNYm)	Wgt %
Kweichow Moutai (A)	Beverages	598,970	8.23
Contemporary Amperex Technology (A)	Electronic and Electrical Equipment	234,080	3.22
China Merchants Bank (A)	Banks	185,991	2.56
China Yangtze Power (A)	Electricity	170,798	2.35
Wuliangye Yibin (A)	Beverages	166,842	2.29
Ping An Insurance (Group) Company Of China (A)	Life Insurance	123,783	1.70
Industrial and Commercial Bank of China (A)	Banks	113,884	1.57
Agricultural Bank of China (A)	Banks	112,093	1.54
BYD (A)	Automobiles and Parts	103,090	1.42
Zijin Mining Group (A)	Precious Metals and Mining	96,969	1.33
Totals		1,906,499	26.20

ICB Supersector Breakdown

ICB Code	ICB Supersector	No. of Cons	Net MCap (CNYm)	Wgt %
1010	Technology	19	422,235	5.80
1510	Telecommunications	5	215,411	2.96
2010	Health Care	17	448,054	6.16
3010	Banks	23	1,124,897	15.46
3020	Financial Services	16	418,426	5.75
3030	Insurance	4	200,802	2.76
3510	Real Estate	3	77,369	1.06
4010	Automobiles and Parts	9	291,813	4.01
4020	Consumer Products and Services	4	151,790	2.09
4030	Media	1	26,366	0.36
4040	Retailers	1	46,699	0.64
4050	Travel and Leisure	4	71,939	0.99
4510	Food Beverage and Tobacco	16	1,281,072	17.60
5010	Construction and Materials	8	203,495	2.80
5020	Industrial Goods and Services	26	923,343	12.69
5510	Basic Resources	9	279,900	3.85
5520	Chemicals	9	180,550	2.48
6010	Energy	15	514,117	7.07
6510	Utilities	11	398,657	5.48
Totals		200	7,276,936	100.00

Index Characteristics

Attributes	FTSE China A 200	FTSE China A
Number of constituents	200	955
Net MCap (CNYm)	7,276,936	11,467,781
Dividend Yield %	2.84	2.45
Constituent Sizes (Net MCap CNYm)		
Average	36,385	12,008
Largest	598,970	598,970
Smallest	4,024	650
Median	23,872	5,863
Weight of Largest Constituent (%)	8.23	5.22
Top 10 Holdings (% Index MCap)	26.20	16.62

INFORMATION

Index Universe

FTSE China A All Cap Index

Base Date

18/06/2001

History start Date

18/06/2001

Launch Date

18/06/2021

Base Value

5000

Investability Screen

Actual free-float applied and liquidity screened

Index Calculation

Real-time and end-of-day indices available

End-of-Day Distribution

12:00 hrs GMT via FTP and email

Currency

CNY, HKD and USD (real time calculated in CNY only)

Review Dates

Quarterly in March, June, September and December

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