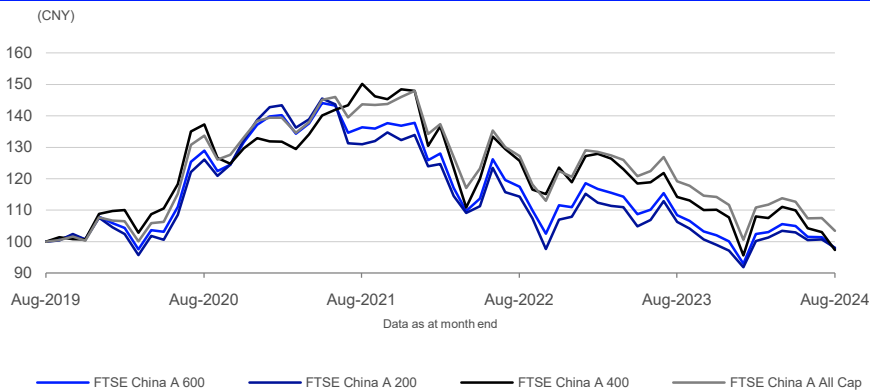


# FTSE China A 600 Index

Data as at: 30 August 2024

The FTSE China A 600 Index comprises the 600 largest A shares stocks in 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 600	-6.7	-4.4	-2.3	-9.8	-28.3	-2.2	-10.5	-0.4	13.9	13.8	16.7
FTSE China A 200	-4.8	-2.1	0.9	-7.7	-25.2	-2.0	-9.2	-0.4	12.8	13.5	17.0
FTSE China A 400	-11.5	-9.9	-9.7	-14.8	-35.2	-2.7	-13.5	-0.5	18.9	17.1	18.8
FTSE China A All Cap	-8.2	-6.7	-7.4	-13.3	-28.0	3.4	-10.4	0.7	15.2	14.3	16.8

\* 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 600	48.0	11.7	-13.5	18.7	-25.5	37.9	27.1	0.5	-19.5	-9.8
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 400	37.2	32.8	-20.5	-0.5	-32.6	30.9	22.2	11.3	-19.6	-9.4
FTSE China A All Cap	45.9	21.5	-13.9	6.0	-28.1	34.1	28.6	6.9	-18.5	-7.4

## Return/Risk Ratio and Drawdown - Total Return

Index (CNY)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE China A 600	-0.8	-0.8	0.0	0.2	-17.2	-35.5	-39.2	-48.5
FTSE China A 200	-0.7	-0.7	0.0	0.3	-16.2	-34.5	-41.4	-45.7
FTSE China A 400	-0.8	-0.8	0.0	0.0	-21.0	-40.9	-40.9	-66.6
FTSE China A All Cap	-0.9	-0.8	0.0	0.2	-20.2	-35.5	-35.5	-55.7

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	507,621	5.21
Contemporary Amperex Technology (A)	Electronic and Electrical Equipment	227,057	2.33
China Yangtze Power (A)	Electricity	201,285	2.06
China Merchants Bank (A)	Banks	185,702	1.90
Wuliangye Yibin (A)	Beverages	133,715	1.37
Ping An Insurance (Group) Company Of China (A)	Life Insurance	132,686	1.36
Industrial and Commercial Bank of China (A)	Banks	128,982	1.32
BYD (A)	Automobiles and Parts	126,626	1.30
Agricultural Bank of China (A)	Banks	108,873	1.12
Industrial Bank (A)	Banks	96,035	0.98
<b>Totals</b>		<b>1,848,584</b>	<b>18.95</b>

## ICB Supersector Breakdown

ICB Code	ICB Supersector	No. of Cons	Net MCap (CNYm)	Wgt %
1010	Technology	84	907,307	9.30
1510	Telecommunications	12	263,456	2.70
2010	Health Care	58	668,807	6.86
3010	Banks	27	1,203,764	12.34
3020	Financial Services	42	557,147	5.71
3030	Insurance	4	226,707	2.32
3510	Real Estate	11	117,198	1.20
4010	Automobiles and Parts	24	387,417	3.97
4020	Consumer Products and Services	25	302,739	3.10
4030	Media	9	72,133	0.74
4040	Retailers	3	51,693	0.53
4050	Travel and Leisure	7	94,891	0.97
4510	Food Beverage and Tobacco	34	1,193,835	12.24
4520	Personal Care Drug and Grocery Stores	6	33,143	0.34
5010	Construction and Materials	17	253,870	2.60
5020	Industrial Goods and Services	82	1,279,856	13.12
5510	Basic Resources	47	547,773	5.62
5520	Chemicals	40	384,399	3.94
6010	Energy	38	652,291	6.69
6510	Utilities	30	554,065	5.68
<b>Totals</b>		<b>600</b>	<b>9,752,490</b>	<b>100.00</b>

## Index Characteristics

Attributes	FTSE China A 600	FTSE China A All Cap
Number of constituents	600	2134
Net MCap (CNYm)	9,752,490	13,017,903
Dividend Yield %	2.80	2.54
Constituent Sizes (Net MCap CNYm)		
Average	16,254	6,100
Largest	507,621	507,621
Smallest	1,281	393
Median	7,920	2,509
Weight of Largest Constituent (%)	5.21	3.90
Top 10 Holdings (% Index MCap)	18.95	14.20

## 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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