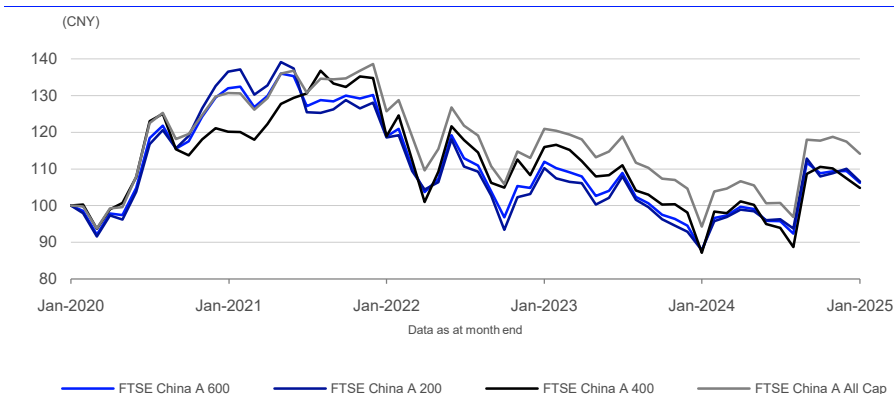


FTSE China A 600 Index

Data as at: 31 January 2025

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	-2.4	11.0	-2.9	21.1	-10.6	6.2	-3.7	1.2	21.6	17.8	18.6
FTSE China A 200	-1.2	10.7	-3.1	21.4	-10.1	6.6	-3.5	1.3	20.6	17.3	18.5
FTSE China A 400	-5.2	11.6	-2.4	20.3	-11.9	4.8	-4.1	0.9	26.2	21.1	20.7
FTSE China A All Cap	-3.1	13.3	-2.8	21.1	-9.2	14.1	-3.2	2.7	22.4	18.5	18.8

* 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)	2015	2016	2017	2018	2019	2020	2021	2022	2023	2024
FTSE China A 600	11.7	-13.5	18.7	-25.5	37.9	27.1	0.5	-19.5	-9.8	15.7
FTSE China A 200	2.7	-9.7	28.7	-22.6	40.4	29.0	-3.5	-19.4	-10.0	18.5
FTSE China A 400	32.8	-20.5	-0.5	-32.6	30.9	22.2	11.3	-19.6	-9.4	9.4
FTSE China A All Cap	21.5	-13.9	6.0	-28.1	34.1	28.6	6.9	-18.5	-7.4	12.2

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	1.0	-0.2	0.1	0.1	-13.8	-28.9	-39.2	-48.5
FTSE China A 200	1.1	-0.2	0.1	0.2	-12.2	-28.0	-41.4	-45.7
FTSE China A 400	0.8	-0.2	0.0	0.0	-18.2	-32.9	-40.9	-66.6
FTSE China A All Cap	0.9	-0.2	0.1	0.1	-15.3	-29.9	-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	504,737	4.47
Contemporary Amperex Technology (A)	Electronic and Electrical Equipment	316,555	2.81
China Merchants Bank (A)	Banks	234,799	2.08
China Yangtze Power (A)	Electricity	197,997	1.76
Ping An Insurance (Group) Company Of China (A)	Life Insurance	153,239	1.36
Industrial and Commercial Bank of China (A)	Banks	147,100	1.30
BYD (A)	Automobiles and Parts	139,358	1.24
Wuliangye Yibin (A)	Beverages	138,247	1.23
Agricultural Bank of China (A)	Banks	124,289	1.10
Industrial Bank (A)	Banks	118,139	1.05
Totals		2,074,460	18.39

ICB Supersector Breakdown

ICB Code	ICB Supersector	No. of Cons	Net MCap (CNYm)	Wgt %
1010	Technology	94	1,335,144	11.84
1510	Telecommunications	13	320,649	2.84
2010	Health Care	51	679,237	6.02
3010	Banks	29	1,441,459	12.78
3020	Financial Services	47	776,231	6.88
3030	Insurance	5	270,501	2.40
3510	Real Estate	11	130,089	1.15
4010	Automobiles and Parts	25	508,275	4.51
4020	Consumer Products and Services	20	323,854	2.87
4030	Media	9	86,764	0.77
4040	Retailers	4	72,987	0.65
4050	Travel and Leisure	7	108,342	0.96
4510	Food Beverage and Tobacco	31	1,218,822	10.81
4520	Personal Care Drug and Grocery Stores	5	43,553	0.39
5010	Construction and Materials	16	274,603	2.43
5020	Industrial Goods and Services	85	1,510,436	13.39
5510	Basic Resources	43	582,450	5.16
5520	Chemicals	37	419,628	3.72
6010	Energy	37	634,173	5.62
6510	Utilities	31	542,186	4.81
Totals		600	11,279,386	100.00

Index Characteristics

Attributes	FTSE China A 600	FTSE China A All Cap
Number of constituents	600	2140
Net MCap (CNYm)	11,279,386	15,402,299
Dividend Yield %	-	2.52
Constituent Sizes (Net MCap CNYm)		
Average	18,799	7,197
Largest	504,737	504,737
Smallest	2,350	632
Median	9,812	3,121
Weight of Largest Constituent (%)	4.47	3.28
Top 10 Holdings (% Index MCap)	18.39	13.47

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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