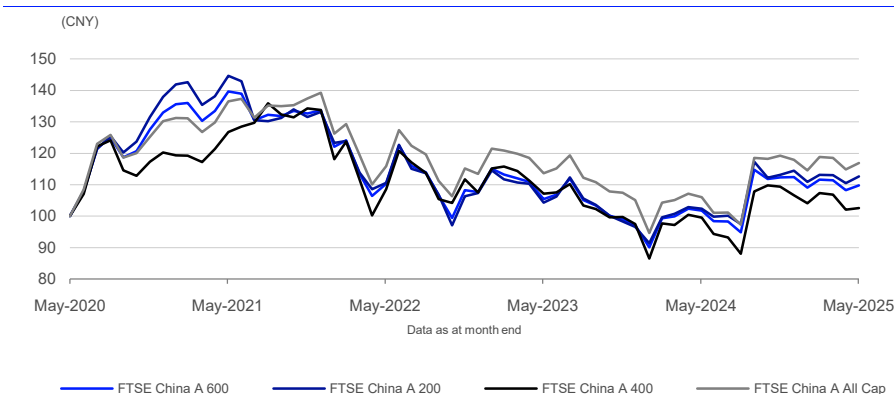


FTSE China A 600 Index

Data as at: 30 May 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	-1.7	-2.2	-2.3	7.9	-0.4	9.8	-0.1	1.9	22.1	17.2	18.2
FTSE China A 200	-0.5	-0.5	-1.6	10.0	1.8	12.6	0.6	2.4	21.2	16.7	18.4
FTSE China A 400	-4.4	-6.1	-3.8	3.2	-5.5	2.6	-1.9	0.5	26.1	20.2	20.4
FTSE China A All Cap	-1.6	-2.0	-0.8	10.3	0.9	16.9	0.3	3.2	22.9	17.8	18.5

* 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	0.4	0.0	0.1	-0.1	-15.2	-27.8	-39.2	-48.5
FTSE China A 200	0.5	0.0	0.1	0.0	-14.8	-26.4	-41.4	-45.7
FTSE China A 400	0.1	-0.1	0.0	-0.3	-18.1	-32.2	-40.9	-66.6
FTSE China A All Cap	0.4	0.0	0.2	-0.1	-13.9	-28.7	-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	535,341	4.68
Contemporary Amperex Technology (A)	Electronic and Electrical Equipment	307,933	2.69
China Merchants Bank (A)	Banks	250,856	2.19
China Yangtze Power (A)	Electricity	206,903	1.81
BYD (A)	Automobiles and Parts	178,856	1.56
Ping An Insurance (Group) Company Of China (A)	Life Insurance	160,562	1.40
Industrial and Commercial Bank of China (A)	Banks	152,493	1.33
Wuliangye Yibin (A)	Beverages	137,421	1.20
Agricultural Bank of China (A)	Banks	133,201	1.16
Industrial Bank (A)	Banks	131,692	1.15
Totals		2,195,259	19.19

ICB Supersector Breakdown

ICB Code	ICB Supersector	No. of Cons	Net MCap (CNYm)	Wgt %
1010	Technology	111	1,429,704	12.50
1510	Telecommunications	16	302,076	2.64
2010	Health Care	47	705,123	6.16
3010	Banks	29	1,540,392	13.46
3020	Financial Services	45	751,767	6.57
3030	Insurance	5	286,118	2.50
3510	Real Estate	11	124,679	1.09
4010	Automobiles and Parts	25	536,121	4.69
4020	Consumer Products and Services	22	309,565	2.71
4030	Media	9	97,918	0.86
4040	Retailers	4	74,631	0.65
4050	Travel and Leisure	7	113,025	0.99
4510	Food Beverage and Tobacco	29	1,273,801	11.13
4520	Personal Care Drug and Grocery Stores	5	42,330	0.37
5010	Construction and Materials	15	268,040	2.34
5020	Industrial Goods and Services	84	1,495,723	13.07
5510	Basic Resources	42	593,956	5.19
5520	Chemicals	34	371,578	3.25
6010	Energy	31	557,815	4.88
6510	Utilities	29	567,576	4.96
Totals		600	11,441,939	100.00

Index Characteristics

Attributes	FTSE China A 600	FTSE China A All Cap
Number of constituents	600	2160
Net MCap (CNYm)	11,441,939	15,827,135
Dividend Yield %	2.77	2.44
Constituent Sizes (Net MCap CNYm)		
Average	19,070	7,327
Largest	535,341	535,341
Smallest	2,011	542
Median	9,592	3,246
Weight of Largest Constituent (%)	4.68	3.38
Top 10 Holdings (% Index MCap)	19.19	13.87

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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