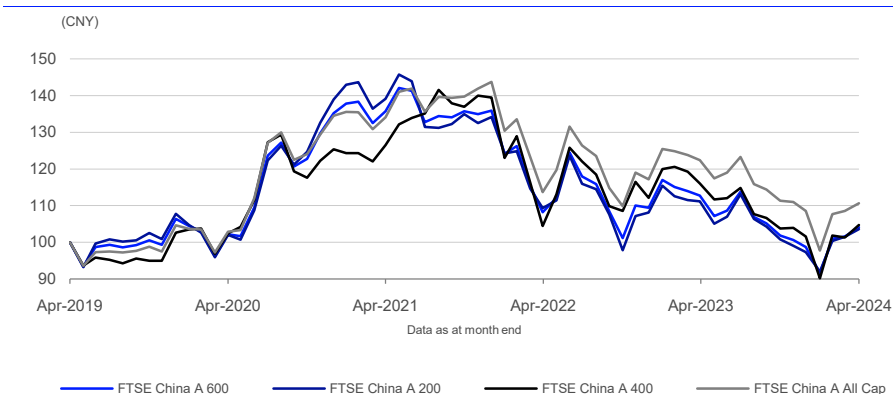


FTSE China A 600 Index

Data as at: 30 April 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 | 13.6 | 2.2 | 5.4 | -7.7 | -23.3 | 4.1 | -8.5 | 0.8 | 14.5 | 14.8 | 17.1 |
| FTSE China A 200 | 12.6 | 2.7 | 6.4 | -6.8 | -25.6 | 3.6 | -9.4 | 0.7 | 14.1 | 14.7 | 17.5 |
| FTSE China A 400 | 16.2 | 0.9 | 3.1 | -9.8 | -17.2 | 4.7 | -6.1 | 0.9 | 17.9 | 17.8 | 18.7 |
| FTSE China A All Cap | 13.1 | -0.7 | 1.9 | -9.7 | -17.5 | 10.6 | -6.2 | 2.0 | 15.2 | 15.2 | 16.9 |

* 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 | -0.6 | -0.6 | 0.0 | 0.3 | -20.7 | -36.4 | -39.2 | -48.5 |
| FTSE China A 200 | -0.5 | -0.7 | 0.0 | 0.4 | -19.5 | -37.5 | -41.4 | -45.7 |
| FTSE China A 400 | -0.6 | -0.4 | 0.0 | 0.1 | -25.4 | -40.9 | -40.9 | -66.6 |
| FTSE China A All Cap | -0.6 | -0.5 | 0.1 | 0.3 | -23.7 | -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 | 599,709 | 5.69 |
| Contemporary Amperex Technology (A) | Electronic and Electrical Equipment | 249,393 | 2.37 |
| China Merchants Bank (A) | Banks | 198,178 | 1.88 |
| China Yangtze Power (A) | Electricity | 176,690 | 1.68 |
| Wuliangye Yibin (A) | Beverages | 163,495 | 1.55 |
| Ping An Insurance (Group) Company Of China (A) | Life Insurance | 125,451 | 1.19 |
| Industrial and Commercial Bank of China (A) | Banks | 117,120 | 1.11 |
| Agricultural Bank of China (A) | Banks | 116,598 | 1.11 |
| BYD (A) | Automobiles and Parts | 110,928 | 1.05 |
| Shenzhen Mindray Bio-Medical Electronics (A) | Medical Equipment and Services | 103,403 | 0.98 |
| Totals | | 1,960,964 | 18.60 |

ICB Supersector Breakdown

| ICB Code | ICB Supersector | No. of Cons | Net MCap (CNYm) | Wgt % |
|----------|---------------------------------------|-------------|-----------------|--------|
| 1010 | Technology | 88 | 975,823 | 9.26 |
| 1510 | Telecommunications | 13 | 303,504 | 2.88 |
| 2010 | Health Care | 59 | 763,480 | 7.24 |
| 3010 | Banks | 27 | 1,202,721 | 11.41 |
| 3020 | Financial Services | 42 | 605,959 | 5.75 |
| 3030 | Insurance | 4 | 208,967 | 1.98 |
| 3510 | Real Estate | 10 | 112,506 | 1.07 |
| 4010 | Automobiles and Parts | 21 | 392,535 | 3.72 |
| 4020 | Consumer Products and Services | 27 | 340,529 | 3.23 |
| 4030 | Media | 9 | 85,966 | 0.82 |
| 4040 | Retailers | 6 | 80,170 | 0.76 |
| 4050 | Travel and Leisure | 7 | 103,820 | 0.98 |
| 4510 | Food Beverage and Tobacco | 34 | 1,435,238 | 13.61 |
| 4520 | Personal Care Drug and Grocery Stores | 5 | 29,356 | 0.28 |
| 5010 | Construction and Materials | 18 | 283,736 | 2.69 |
| 5020 | Industrial Goods and Services | 83 | 1,378,984 | 13.08 |
| 5510 | Basic Resources | 42 | 594,202 | 5.64 |
| 5520 | Chemicals | 38 | 435,309 | 4.13 |
| 6010 | Energy | 37 | 671,812 | 6.37 |
| 6510 | Utilities | 30 | 536,982 | 5.09 |
| Totals | | 600 | 10,541,600 | 100.00 |

Index Characteristics

| Attributes | FTSE China A 600 | FTSE China A All Cap |
|-----------------------------------|------------------|----------------------|
| Number of constituents | 600 | 2174 |
| Net MCap (CNYm) | 10,541,600 | 14,463,665 |
| Dividend Yield % | 2.48 | 2.21 |
| Constituent Sizes (Net MCap CNYm) | | |
| Average | 17,569 | 6,653 |
| Largest | 599,709 | 599,709 |
| Smallest | 1,648 | 299 |
| Median | 8,937 | 2,901 |
| Weight of Largest Constituent (%) | 5.69 | 4.15 |
| Top 10 Holdings (% Index MCap) | 18.60 | 13.56 |

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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