

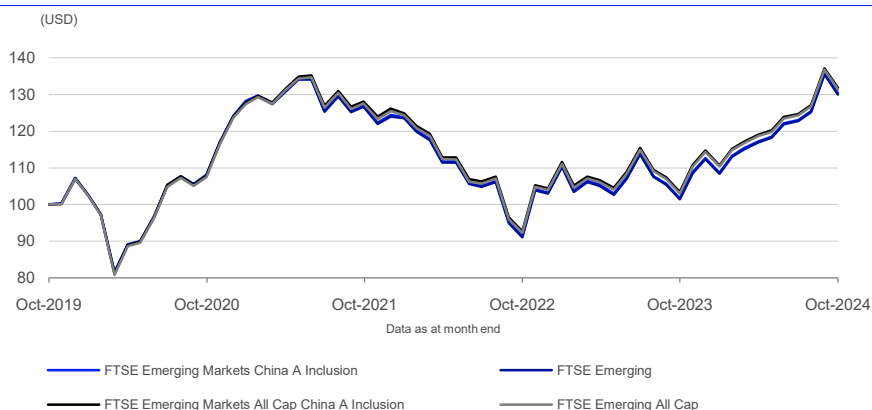
FTSE Emerging Markets China A Inclusion Indices

Data as at: 31 October 2024

The FTSE Global China A Inclusion Index Series contains two emerging markets indices that include China A Shares at a weighting equivalent to total R/QFII allocations. The FTSE Emerging Markets China A Inclusion Index comprises Large and Mid Cap constituents. The FTSE Emerging Markets All Cap China A Inclusion Index comprises the Large, Mid and Small Cap constituents.

The A Share weighting in both indices will grow as total R/QFII allocations increase.

5-Year Performance - Total Return



Performance and Volatility - Total Return

Index (USD)	Return %						Return pa %*		Volatility %**		
	3M	6M	YTD	12M	3YR	5YR	3YR	5YR	1YR	3YR	5YR
FTSE Emerging Markets China A Inclusion	5.9	11.2	15.6	28.1	2.6	30.3	0.9	5.4	12.5	15.9	18.0
FTSE Emerging	5.9	11.2	15.7	28.2	2.7	30.0	0.9	5.4	12.5	16.0	18.1
FTSE Emerging Markets All Cap China A Inclusion	5.7	10.7	14.9	27.5	2.9	31.9	1.0	5.7	12.1	15.6	17.9
FTSE Emerging All Cap	5.7	10.7	15.0	27.6	3.0	31.4	1.0	5.6	12.1	15.6	18.0

* 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 % (USD)	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
FTSE Emerging Markets China A Inclusion	2.9	-14.3	11.6	32.0	-13.8	21.1	15.7	0.2	-17.0	9.1
FTSE Emerging	1.6	-15.2	13.5	32.5	-13.0	20.6	15.5	0.1	-16.9	9.1
FTSE Emerging Markets All Cap China A Inclusion	3.0	-13.3	10.7	31.5	-14.5	20.8	15.8	1.8	-17.3	10.0
FTSE Emerging All Cap	1.6	-14.7	12.9	32.5	-13.6	20.3	15.5	1.5	-17.2	10.0

FEATURES

Objective

The indices are designed for 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

Index methodologies are freely available on the FTSE Russell website.

Availability

The index is calculated based on price and total return methodologies at end of day. Net Total Return indices are also calculated.

Industry Classification Benchmark (ICB)

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

Return/Risk Ratio and Drawdown - Total Return

Index (USD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE Emerging Markets China A Inclusion	2.2	0.1	0.3	0.3	-8.1	-29.9	-34.8	-35.1
FTSE Emerging	2.2	0.1	0.3	0.3	-8.1	-29.9	-34.8	-35.1
FTSE Emerging Markets All Cap China A Inclusion	2.2	0.1	0.3	0.3	-8.1	-29.5	-33.4	-35.6
FTSE Emerging All Cap	2.2	0.1	0.3	0.3	-8.1	-29.6	-33.7	-35.7

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

Top 10 Constituents

Constituent	Country/Market	ICB Supersector	Net MCap (USDm)	Wgt %
Taiwan Semiconductor Manufacturing	Taiwan	Technology	771,628	9.90
Tencent Holdings (P Chip)	China	Technology	322,178	4.13
Alibaba Group Holding (P Chip)	China	Retailers	206,624	2.65
Meituan Dianping (P Chip)	China	Technology	132,325	1.70
HDFC Bank	India	Banks	116,114	1.49
Reliance Industries	India	Energy	105,195	1.35
PDD Holdings Inc ADS (N Shares)	China	Technology	85,195	1.09
Hon Hai Precision Industry	Taiwan	Technology	78,719	1.01
Infosys	India	Technology	73,272	0.94
China Construction Bank (H)	China	Banks	72,405	0.93
Totals			1,963,655	25.20

ICB Supersector Breakdown

		FTSE Emerging Markets China A Inclusion			FTSE Emerging		
ICB Code	ICB Supersector	No. of Cons	Net MCap (USDm)	Wgt %	No. of Cons	Net MCap (USDm)	Wgt %
1010	Technology	232	2,139,199	27.45	230	2,138,791	27.45
1510	Telecommunications	73	312,342	4.01	73	312,319	4.01
2010	Health Care	183	270,798	3.48	183	270,743	3.47
3010	Banks	170	1,303,830	16.73	170	1,303,749	16.73
3020	Financial Services	116	231,092	2.97	116	231,041	2.97
3030	Insurance	45	239,690	3.08	45	239,673	3.08
3510	Real Estate	95	167,709	2.15	95	167,696	2.15
4010	Automobiles and Parts	70	216,606	2.78	70	216,575	2.78
4020	Consumer Products and Services	82	187,448	2.41	82	187,424	2.41
4030	Media	29	24,337	0.31	29	24,329	0.31
4040	Retailers	50	362,087	4.65	50	362,082	4.65
4050	Travel and Leisure	42	127,859	1.64	42	127,852	1.64
4510	Food Beverage and Tobacco	113	265,293	3.40	113	265,211	3.40
4520	Personal Care Drug and Grocery Stores	49	136,362	1.75	49	136,358	1.75
5010	Construction and Materials	85	156,082	2.00	85	156,062	2.00
5020	Industrial Goods and Services	291	475,137	6.10	291	475,032	6.10
5510	Basic Resources	142	310,855	3.99	142	310,814	3.99
5520	Chemicals	107	135,300	1.74	107	135,269	1.74
6010	Energy	113	444,449	5.70	113	444,404	5.70
6510	Utilities	141	286,228	3.67	141	286,192	3.67
Totals		2228	7,792,704	100.00	2226	7,791,614	100.00

INFORMATION

Index Universe

FTSE Emerging Markets All Cap Index and
FTSE China A All Cap Index

Index Launch

26 May 2015

Base Date

30 December 2005

Base Value

1000

Investability Screen

Actual free float applied and liquidity
screened

Index Calculation

End-of-day

End-of-Day Distribution

Via FTP and email

Currency

USD, EUR, GBP, JPY, AUD, CNY

Review Dates

Reviewed semi-annually in March and
September

ICB Supersector Breakdown

		FTSE Emerging Markets All Cap China A Inclusion			FTSE Emerging All Cap		
ICB Code	ICB Supersector	No. of Cons	Net MCap (USDm)	Wgt %	No. of Cons	Net MCap (USDm)	Wgt %
1010	Technology	628	2,296,377	26.37	615	2,295,435	26.38
1510	Telecommunications	143	333,318	3.83	140	333,091	3.83
2010	Health Care	418	352,499	4.05	397	351,594	4.04
3010	Banks	213	1,325,789	15.22	213	1,325,707	15.24
3020	Financial Services	188	288,932	3.32	188	288,879	3.32
3030	Insurance	59	246,731	2.83	59	246,713	2.84
3510	Real Estate	268	247,282	2.84	251	246,621	2.83
4010	Automobiles and Parts	155	245,889	2.82	146	245,397	2.82
4020	Consumer Products and Services	206	230,658	2.65	193	230,106	2.64
4030	Media	72	31,662	0.36	67	31,454	0.36
4040	Retailers	102	379,110	4.35	94	378,787	4.35
4050	Travel and Leisure	89	142,807	1.64	84	142,500	1.64
4510	Food Beverage and Tobacco	224	303,072	3.48	217	302,749	3.48
4520	Personal Care Drug and Grocery Stores	77	146,977	1.69	74	146,841	1.69
5010	Construction and Materials	206	202,718	2.33	196	202,299	2.33
5020	Industrial Goods and Services	700	598,301	6.87	665	596,560	6.86
5510	Basic Resources	301	373,511	4.29	292	372,991	4.29
5520	Chemicals	262	178,655	2.05	249	178,002	2.05
6010	Energy	191	469,641	5.39	188	469,493	5.40
6510	Utilities	226	315,854	3.63	219	315,452	3.63
Totals		4728	8,709,783	100.00	4547	8,700,671	100.00

Country/Market Breakdown

		FTSE Emerging Markets China A Inclusion			FTSE Emerging		
Country/Market		No. of Cons	Net MCap (USDm)	Wgt %	No. of Cons	Net MCap (USDm)	Wgt %
Brazil		80	357,908	4.59	80	357,908	4.59
Chile		20	40,007	0.51	20	40,007	0.51
China		1235	2,386,670	30.63	1233	2,385,581	30.62
Colombia		4	8,177	0.10	4	8,177	0.10
Czech Rep.		4	10,541	0.14	4	10,541	0.14
Egypt		1	3,699	0.05	1	3,699	0.05
Greece		29	45,141	0.58	29	45,141	0.58
Hungary		5	20,145	0.26	5	20,145	0.26
Iceland		10	9,080	0.12	10	9,080	0.12
India		243	1,731,344	22.22	243	1,731,344	22.22
Indonesia		39	144,306	1.85	39	144,306	1.85
Kuwait		8	60,132	0.77	8	60,132	0.77
Malaysia		39	146,894	1.89	39	146,894	1.89
Mexico		37	165,378	2.12	37	165,378	2.12
Philippines		23	52,688	0.68	23	52,688	0.68
Qatar		17	69,520	0.89	17	69,520	0.89
Romania		7	11,519	0.15	7	11,519	0.15
Saudi Arabia		64	337,995	4.34	64	337,995	4.34
South Africa		40	262,660	3.37	40	262,660	3.37
Taiwan		128	1,562,126	20.05	128	1,562,126	20.05
Thailand		49	156,774	2.01	49	156,774	2.01
Turkiye		114	81,222	1.04	114	81,222	1.04
UAE		32	128,775	1.65	32	128,775	1.65
Totals		2228	7,792,704	100.00	2226	7,791,614	100.00

Country/Market Breakdown

	FTSE Emerging Markets All Cap China A Inclusion			FTSE Emerging All Cap		
Country/Market	No. of Cons	Net MCap (USDm)	Wgt %	No. of Cons	Net MCap (USDm)	Wgt %
Brazil	160	395,867	4.55	160	395,867	4.55
Chile	30	44,326	0.51	30	44,326	0.51
China	2588	2,562,650	29.42	2407	2,553,539	29.35
Colombia	4	8,177	0.09	4	8,177	0.09
Czech Rep.	4	10,541	0.12	4	10,541	0.12
Egypt	6	6,839	0.08	6	6,839	0.08
Greece	33	45,890	0.53	33	45,890	0.53
Hungary	5	20,145	0.23	5	20,145	0.23
Iceland	15	10,132	0.12	15	10,132	0.12
India	561	2,009,594	23.07	561	2,009,594	23.10
Indonesia	76	164,752	1.89	76	164,752	1.89
Kuwait	25	70,905	0.81	25	70,905	0.81
Malaysia	86	176,599	2.03	86	176,599	2.03
Mexico	47	171,251	1.97	47	171,251	1.97
Philippines	30	55,462	0.64	30	55,462	0.64
Qatar	21	72,431	0.83	21	72,431	0.83
Romania	9	11,853	0.14	9	11,853	0.14
Saudi Arabia	101	360,992	4.14	101	360,992	4.15
South Africa	80	295,969	3.40	80	295,969	3.40
Taiwan	520	1,803,361	20.71	520	1,803,361	20.73
Thailand	122	189,799	2.18	122	189,799	2.18
Turkiye	163	87,328	1.00	163	87,328	1.00
UAE	42	134,917	1.55	42	134,917	1.55
Totals	4728	8,709,783	100.00	4547	8,700,671	100.00

Index Characteristics

Attributes	FTSE Emerging Markets China A Inclusion	FTSE Emerging	FTSE Emerging Markets All Cap China A Inclusion	FTSE Emerging All Cap
Number of constituents	2228	2226	4728	4547
Net MCap (USDm)	7,792,704	7,791,614	8,709,783	8,700,671
Dividend Yield %	2.70	2.70	2.66	2.66
Constituent Sizes (Net MCap USDm)				
Average	3,498	3,500	1,842	1,913
Largest	771,628	771,628	771,628	771,628
Smallest	32	32	25	27
Median	797	798	348	379
Weight of Largest Constituent (%)	9.90	9.90	8.86	8.87
Top 10 Holdings (% Index MCap)	25.20	25.20	22.55	22.57

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