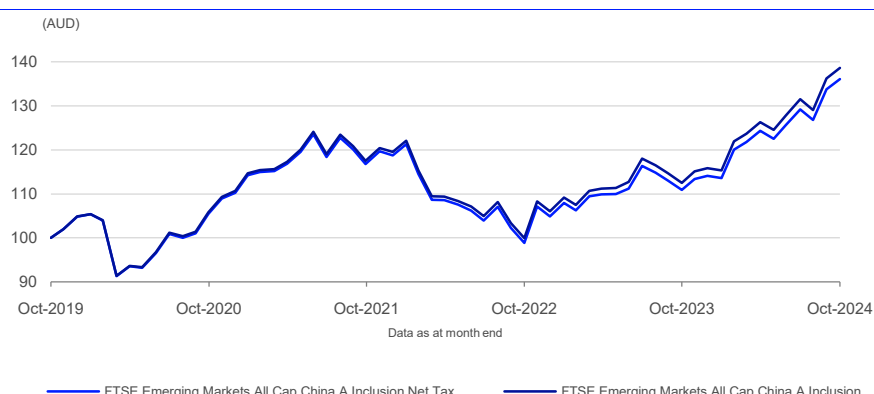


FTSE Emerging Markets All Cap China A Inclusion Net Tax Index (AUD)

Data as at: 31 October 2024

The FTSE Emerging Markets All Cap China A Inclusion Index is a market-capitalisation weighted index representing the performance of large, mid and small cap stocks in Emerging markets. The index is part of the FTSE China A Inclusion Indexes which contain FTSE China A All Cap Index securities adjusted for the aggregate approved QFII and RQFII quotas available to international investors.

5-Year Performance - Total Return



Performance and Volatility - Total Return

Index (AUD)	Return %						Return pa %*		Volatility %**		
	3M	6M	YTD	12M	3YR	5YR	3YR	5YR	1YR	3YR	5YR
FTSE Emerging Markets All Cap China A Inclusion Net Tax	5.3	9.5	19.3	22.8	16.6	36.1	5.3	6.4	10.6	12.6	11.4
FTSE Emerging Markets All Cap China A Inclusion	5.4	9.8	19.7	23.2	18.0	38.7	5.7	6.8	10.6	12.6	11.4

* 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 % (AUD)	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
FTSE Emerging Markets All Cap China A Inclusion Net Tax	12.2	-2.8	10.8	21.3	-5.3	20.5	5.2	7.7	-11.7	8.8
FTSE Emerging Markets All Cap China A Inclusion	12.6	-2.5	11.2	21.7	-5.0	21.0	5.5	8.0	-11.3	9.3

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

Index methodologies are freely available on the FTSE Russell website.

Availability

The index is calculated based on price and total return methodologies, available 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.

Return/Risk Ratio and Drawdown - Total Return

Index (AUD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE Emerging Markets All Cap China A Inclusion Net Tax	2.1	0.4	0.6	0.7	-4.8	-20.6	-20.7	-27.0
FTSE Emerging Markets All Cap China A Inclusion	2.1	0.4	0.6	0.7	-4.8	-20.3	-20.6	-26.8

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 Sector	Net MCap (AUDm)	Wgt %
Taiwan Semiconductor Manufacturing	Taiwan	Technology Hardware and Equipment	1,178,058	8.86
Tencent Holdings (P Chip)	China	Software and Computer Services	491,875	3.70
Alibaba Group Holding (P Chip)	China	Retailers	315,457	2.37
Meituan Dianping (P Chip)	China	Software and Computer Services	202,023	1.52
HDFC Bank	India	Banks	177,274	1.33
Reliance Industries	India	Oil Gas and Coal	160,602	1.21
PDD Holdings Inc ADS (N Shares)	China	Software and Computer Services	130,069	0.98
Hon Hai Precision Industry	Taiwan	Technology Hardware and Equipment	120,181	0.90
Infosys	India	Software and Computer Services	111,866	0.84
China Construction Bank (H)	China	Banks	110,541	0.83
Totals			2,997,946	22.55

ICB Supersector Breakdown

ICB Code	ICB Supersector	No. of Cons	Net MCap (AUDm)	Wgt %
1010	Technology	628	3,505,919	26.37
1510	Telecommunications	143	508,882	3.83
2010	Health Care	418	538,166	4.05
3010	Banks	213	2,024,106	15.22
3020	Financial Services	188	441,117	3.32
3030	Insurance	59	376,689	2.83
3510	Real Estate	268	377,529	2.84
4010	Automobiles and Parts	155	375,403	2.82
4020	Consumer Products and Services	206	352,150	2.65
4030	Media	72	48,339	0.36
4040	Retailers	102	578,793	4.35
4050	Travel and Leisure	89	218,026	1.64
4510	Food Beverage and Tobacco	224	462,705	3.48
4520	Personal Care Drug and Grocery Stores	77	224,392	1.69
5010	Construction and Materials	206	309,493	2.33
5020	Industrial Goods and Services	700	913,437	6.87
5510	Basic Resources	301	570,245	4.29
5520	Chemicals	262	272,755	2.05
6010	Energy	191	717,009	5.39
6510	Utilities	226	482,220	3.63
Totals		4728	13,297,378	100.00

INFORMATION

Index Universe

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

Base Date

30 December 2005

Base Value

1000

Investability Screen

Actual free float applied and liquidity screened

Index Calculation

End-of-day index available

End-of-Day Distribution

Via FTP and email

Currency

USD, CAD, EUR, GBP, JPY, AUD, Local

Review Dates

Semi-annually in March and September

Country/Market Breakdown

Country/Market	No. of Cons	Net MCap (AUDm)	Wgt %
Brazil	160	604,377	4.55
Chile	30	67,673	0.51
China	2588	3,912,443	29.42
Colombia	4	12,484	0.09
Czech Rep.	4	16,094	0.12
Egypt	6	10,441	0.08
Greece	33	70,061	0.53
Hungary	5	30,755	0.23
Iceland	15	15,469	0.12
India	561	3,068,083	23.07
Indonesia	76	251,530	1.89
Kuwait	25	108,252	0.81
Malaysia	86	269,617	2.03
Mexico	47	261,452	1.97
Philippines	30	84,675	0.64
Qatar	21	110,582	0.83
Romania	9	18,097	0.14
Saudi Arabia	101	551,133	4.14
South Africa	80	451,862	3.40
Taiwan	520	2,753,223	20.71
Thailand	122	289,769	2.18
Turkiye	163	133,325	1.00
UAE	42	205,980	1.55
Totals	4728	13,297,378	100.00

Index Characteristics

Attributes	FTSE Emerging Markets All Cap China A Inclusion Net Tax
Number of constituents	4728
Net MCap (AUDm)	13,297,378
Dividend Yield %	2.31
Constituent Sizes (Net MCap AUDm)	
Average	2,812
Largest	1,178,058
Smallest	37
Median	531
Weight of Largest Constituent (%)	8.86
Top 10 Holdings (% Index MCap)	22.55

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Data definitions available from
info@ftserussell.com

To learn more, visit lseg.com/ftse-russell;
email info@ftserussell.com; or
call your regional Client Services Team office:

EMEA

+44 (0) 20 7866 1810

North America

+1 877 503 6437

Asia-Pacific

Hong Kong +852 2164 3333
Tokyo +81 3 6441 1430
Sydney +61 (0) 2 7228 5659