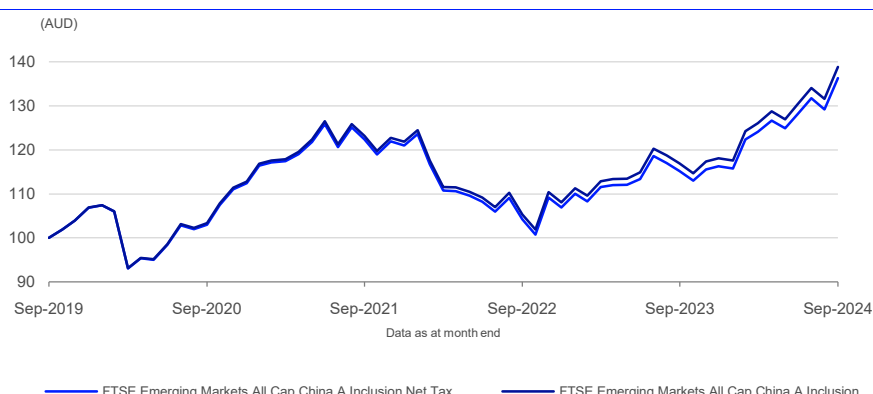


# FTSE Emerging Markets All Cap China A Inclusion Net Tax Index (AUD)

Data as at: 30 September 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 | 6.5      | 9.8  | 17.2 | 18.4 | 11.4 | 36.3 | 3.7          | 6.4 | 10.4           | 12.4 | 11.4 |
| FTSE Emerging Markets All Cap China A Inclusion         | 6.6      | 10.1 | 17.6 | 18.8 | 12.7 | 38.9 | 4.1          | 6.8 | 10.4           | 12.4 | 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 | 1.7               | 0.3 | 0.6 | 0.7  | -4.8         | -20.6 | -20.7 | -27.0 |
| FTSE Emerging Markets All Cap China A Inclusion         | 1.7               | 0.3 | 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 | 1,046,276       | 8.00  |
| Tencent Holdings (P Chip)          | China          | Software and Computer Services    | 510,766         | 3.91  |
| Alibaba Group Holding (P Chip)     | China          | Retailers                         | 346,813         | 2.65  |
| Meituan Dianping (P Chip)          | China          | Software and Computer Services    | 179,925         | 1.38  |
| Reliance Industries                | India          | Oil Gas and Coal                  | 168,655         | 1.29  |
| HDFC Bank                          | India          | Banks                             | 167,588         | 1.28  |
| PDD Holdings Inc ADS (N Shares)    | China          | Software and Computer Services    | 137,285         | 1.05  |
| Infosys                            | India          | Software and Computer Services    | 113,114         | 0.87  |
| China Construction Bank (H)        | China          | Banks                             | 101,861         | 0.78  |
| Hon Hai Precision Industry         | Taiwan         | Technology Hardware and Equipment | 101,843         | 0.78  |
| Totals                             |                |                                   | 2,874,127       | 21.98 |

ICB Supersector Breakdown

| ICB Code | ICB Supersector                       | No. of Cons | Net MCap (AUDm) | Wgt %  |
|----------|---------------------------------------|-------------|-----------------|--------|
| 1010     | Technology                            | 628         | 3,306,740       | 25.29  |
| 1510     | Telecommunications                    | 144         | 488,251         | 3.73   |
| 2010     | Health Care                           | 418         | 538,579         | 4.12   |
| 3010     | Banks                                 | 213         | 1,963,936       | 15.02  |
| 3020     | Financial Services                    | 189         | 434,816         | 3.33   |
| 3030     | Insurance                             | 59          | 364,516         | 2.79   |
| 3510     | Real Estate                           | 268         | 372,377         | 2.85   |
| 4010     | Automobiles and Parts                 | 155         | 385,163         | 2.95   |
| 4020     | Consumer Products and Services        | 206         | 370,002         | 2.83   |
| 4030     | Media                                 | 72          | 48,005          | 0.37   |
| 4040     | Retailers                             | 102         | 610,466         | 4.67   |
| 4050     | Travel and Leisure                    | 89          | 217,234         | 1.66   |
| 4510     | Food Beverage and Tobacco             | 224         | 470,064         | 3.60   |
| 4520     | Personal Care Drug and Grocery Stores | 77          | 235,455         | 1.80   |
| 5010     | Construction and Materials            | 206         | 305,760         | 2.34   |
| 5020     | Industrial Goods and Services         | 700         | 901,394         | 6.89   |
| 5510     | Basic Resources                       | 301         | 561,974         | 4.30   |
| 5520     | Chemicals                             | 262         | 273,427         | 2.09   |
| 6010     | Energy                                | 191         | 733,965         | 5.61   |
| 6510     | Utilities                             | 226         | 491,962         | 3.76   |
| Totals   |                                       | 4730        | 13,074,085      | 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         | 617,077         | 4.72   |
| Chile          | 30          | 67,777          | 0.52   |
| China          | 2588        | 3,893,897       | 29.78  |
| Colombia       | 4           | 12,140          | 0.09   |
| Czech Rep.     | 4           | 15,342          | 0.12   |
| Egypt          | 6           | 10,504          | 0.08   |
| Greece         | 33          | 71,053          | 0.54   |
| Hungary        | 5           | 30,728          | 0.24   |
| Iceland        | 15          | 13,599          | 0.10   |
| India          | 563         | 3,117,959       | 23.85  |
| Indonesia      | 76          | 247,912         | 1.90   |
| Kuwait         | 25          | 103,197         | 0.79   |
| Malaysia       | 86          | 275,342         | 2.11   |
| Mexico         | 47          | 258,990         | 1.98   |
| Philippines    | 30          | 84,433          | 0.65   |
| Qatar          | 21          | 104,812         | 0.80   |
| Romania        | 9           | 17,561          | 0.13   |
| Saudi Arabia   | 101         | 529,686         | 4.05   |
| South Africa   | 80          | 439,828         | 3.36   |
| Taiwan         | 520         | 2,540,845       | 19.43  |
| Thailand       | 122         | 288,433         | 2.21   |
| Turkiye        | 163         | 136,382         | 1.04   |
| UAE            | 42          | 196,588         | 1.50   |
| Totals         | 4730        | 13,074,085      | 100.00 |

Index Characteristics

| Attributes                        | FTSE Emerging Markets All Cap<br>China A Inclusion Net Tax |
|-----------------------------------|--|
| Number of constituents            | 4730   |
| Net MCap (AUDm)                   | 13,074,085   |
| Dividend Yield %                  | 2.25   |
| Constituent Sizes (Net MCap AUDm) |  |
| Average                           | 2,764  |
| Largest                           | 1,046,276  |
| Smallest                          | 36   |
| Median                            | 508  |
| Weight of Largest Constituent (%) | 8  |
| Top 10 Holdings (% Index MCap)    | 21.98  |

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