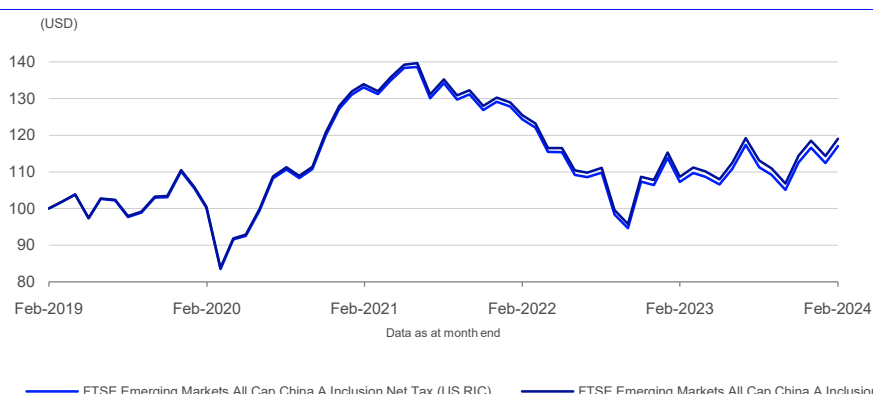


FTSE Emerging Markets All Cap China A Inclusion Net Tax (US RIC) Index

Data as at: 29 February 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 (USD)	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 (US RIC)	4.0	5.1	0.4	9.1	-12.0	17.0	-4.2	3.2	11.4	15.4	18.1
FTSE Emerging Markets All Cap China A Inclusion	4.0	5.2	0.4	9.5	-11.1	19.0	-3.9	3.5	11.4	15.4	18.1

* 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 All Cap China A Inclusion Net Tax (US RIC)	2.6	-13.5	10.3	31.1	-14.8	20.4	15.5	1.5	-17.6	9.5
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

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 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.

Return/Risk Ratio and Drawdown - Total Return

Index (USD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE Emerging Markets All Cap China A Inclusion Net Tax (US RIC)	0.8	-0.3	0.2	0.2	-11.0	-32.4	-33.8	-36.0
FTSE Emerging Markets All Cap China A Inclusion	0.8	-0.3	0.2	0.2	-10.9	-32.0	-33.4	-35.6

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	ICB Sector	Net MCap (USDm)	Wgt %
Taiwan Semiconductor Manufacturing	Taiwan	Technology Hardware and Equipment	523,904	6.99
Tencent Holdings (P Chip)	China	Software and Computer Services	221,097	2.95
Alibaba Group Holding (P Chip)	China	Retailers	158,205	2.11
Reliance Industries	India	Oil Gas and Coal	118,380	1.58
HDFC Bank	India	Banks	79,708	1.06
PDD Holdings Inc ADS (N Shares)	China	Software and Computer Services	75,285	1.01
Infosys	India	Software and Computer Services	70,726	0.94
China Construction Bank (H)	China	Banks	58,189	0.78
Meituan Dianping (P Chip)	China	Software and Computer Services	54,494	0.73
MediaTek	Taiwan	Technology Hardware and Equipment	53,647	0.72
Totals			1,413,634	18.87

ICB Supersector Breakdown

ICB Code	ICB Supersector	No. of Cons	Net MCap (USDm)	Wgt %
1010	Technology	607	1,747,576	23.33
1510	Telecommunications	147	280,170	3.74
2010	Health Care	402	308,267	4.12
3010	Banks	210	1,189,702	15.88
3020	Financial Services	174	238,669	3.19
3030	Insurance	56	184,051	2.46
3510	Real Estate	258	206,839	2.76
4010	Automobiles and Parts	151	214,268	2.86
4020	Consumer Products and Services	216	238,617	3.19
4030	Media	75	27,368	0.37
4040	Retailers	105	303,721	4.05
4050	Travel and Leisure	86	128,316	1.71
4510	Food Beverage and Tobacco	218	305,059	4.07
4520	Personal Care Drug and Grocery Stores	78	133,477	1.78
5010	Construction and Materials	203	185,889	2.48
5020	Industrial Goods and Services	657	505,142	6.74
5510	Basic Resources	288	335,035	4.47
5520	Chemicals	258	176,407	2.36
6010	Energy	194	502,701	6.71
6510	Utilities	216	278,989	3.72
Totals		4599	7,490,264	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

Real-time and end-of-day index available

End-of-Day Distribution

Via FTP and email

Currency

USD, EUR, GBP, JPY, AUD, Local

Review Dates

Semi-annually in March and September

Country Breakdown

Country	No. of Cons	Net MCap (USDm)	Wgt %
Brazil	165	474,297	6.33
Chile	31	43,924	0.59
China	2604	2,046,185	27.32
Colombia	5	11,133	0.15
Czech Rep.	5	10,015	0.13
Egypt	9	11,845	0.16
Greece	29	44,089	0.59
Hungary	4	19,208	0.26
Iceland	14	8,946	0.12
India	462	1,651,593	22.05
Indonesia	79	162,797	2.17
Kuwait	21	69,677	0.93
Malaysia	79	139,905	1.87
Mexico	49	224,045	2.99
Pakistan	14	3,975	0.05
Philippines	35	57,393	0.77
Qatar	21	70,669	0.94
Romania	7	9,746	0.13
Saudi Arabia	90	348,028	4.65
South Africa	77	227,748	3.04
Taiwan	496	1,470,108	19.63
Thailand	130	169,341	2.26
Turkiye	137	91,585	1.22
UAE	36	124,014	1.66
Totals	4599	7,490,264	100.00

Index Characteristics

Attributes	FTSE Emerging Markets All Cap China A Inclusion Net Tax (US RIC)
Number of constituents	4599
Net MCap (USDm)	7,490,264
Dividend Yield %	2.69
Constituent Sizes (Net MCap USDm)	
Average	1,629
Largest	523,904
Smallest	18
Median	291
Weight of Largest Constituent (%)	6.99
Top 10 Holdings (% Index MCap)	18.87

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