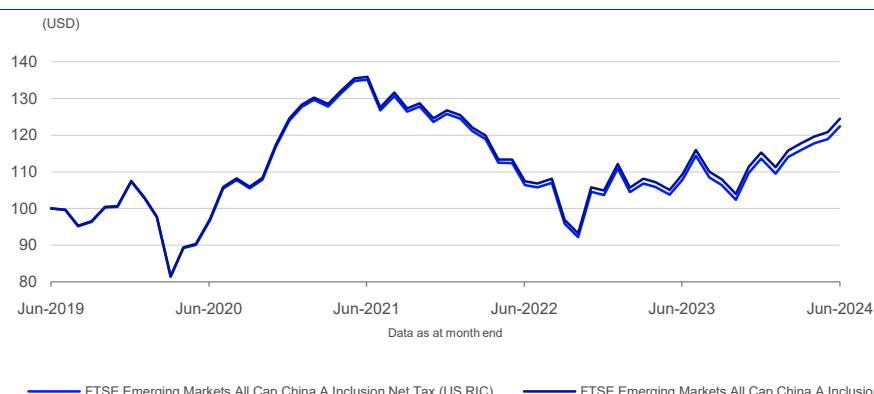


FTSE Emerging Markets All Cap China A Inclusion Net Tax (US RIC) Index

Data as at: 28 June 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)	5.6	7.8	7.8	13.4	-9.4	22.5	-3.2	4.1	11.3	15.3	17.7
FTSE Emerging Markets All Cap China A Inclusion	5.7	8.0	8.0	13.8	-8.4	24.5	-2.9	4.5	11.3	15.3	17.7

* 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)	1.1	-0.2	0.2	0.2	-11.0	-32.2	-33.8	-36.0
FTSE Emerging Markets All Cap China A Inclusion	1.2	-0.2	0.3	0.2	-10.9	-31.8	-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/Market	ICB Sector	Net MCap (USDm)	Wgt %
Taiwan Semiconductor Manufacturing	Taiwan	Technology Hardware and Equipment	714,726	8.77
Tencent Holdings (P Chip)	China	Software and Computer Services	299,224	3.67
Alibaba Group Holding (P Chip)	China	Retailers	153,416	1.88
Reliance Industries	India	Oil Gas and Coal	124,658	1.53
HDFC Bank	India	Banks	113,586	1.39
PDD Holdings Inc ADS (N Shares)	China	Software and Computer Services	93,927	1.15
Hon Hai Precision Industry	Taiwan	Technology Hardware and Equipment	78,663	0.96
Meituan Dianping (P Chip)	China	Software and Computer Services	75,996	0.93
China Construction Bank (H)	China	Banks	68,990	0.85
Infosys	India	Software and Computer Services	65,876	0.81
Totals			1,789,063	21.94

ICB Supersector Breakdown

ICB Code	ICB Supersector	No. of Cons	Net MCap (USDm)	Wgt %
1010	Technology	611	2,132,752	26.16
1510	Telecommunications	141	299,979	3.68
2010	Health Care	415	302,978	3.72
3010	Banks	211	1,268,848	15.56
3020	Financial Services	185	260,928	3.20
3030	Insurance	58	200,860	2.46
3510	Real Estate	255	210,450	2.58
4010	Automobiles and Parts	150	228,279	2.80
4020	Consumer Products and Services	211	237,627	2.91
4030	Media	75	29,652	0.36
4040	Retailers	106	293,080	3.59
4050	Travel and Leisure	87	124,793	1.53
4510	Food Beverage and Tobacco	216	289,787	3.55
4520	Personal Care Drug and Grocery Stores	77	142,692	1.75
5010	Construction and Materials	203	200,257	2.46
5020	Industrial Goods and Services	677	578,042	7.09
5510	Basic Resources	295	369,283	4.53
5520	Chemicals	261	174,352	2.14
6010	Energy	194	504,195	6.18
6510	Utilities	221	305,241	3.74
Totals		4649	8,154,075	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/Market Breakdown

Country/Market	No. of Cons	Net MCap (USDm)	Wgt %
Brazil	166	399,303	4.90
Chile	31	44,286	0.54
China	2594	2,199,196	26.97
Colombia	3	8,273	0.10
Czech Rep.	4	10,173	0.12
Egypt	9	7,399	0.09
Greece	33	45,282	0.56
Hungary	4	19,780	0.24
Iceland	15	8,453	0.10
India	512	1,961,169	24.05
Indonesia	76	146,191	1.79
Kuwait	21	65,531	0.80
Malaysia	81	158,746	1.95
Mexico	48	193,237	2.37
Pakistan	14	4,295	0.05
Philippines	31	49,800	0.61
Qatar	21	67,313	0.83
Romania	8	11,745	0.14
Saudi Arabia	90	342,943	4.21
South Africa	77	261,362	3.21
Taiwan	499	1,767,018	21.67
Thailand	125	156,589	1.92
Turkiye	150	105,267	1.29
UAE	37	120,727	1.48
Totals	4649	8,154,075	100.00

Index Characteristics

Attributes	FTSE Emerging Markets All Cap China A Inclusion Net Tax (US RIC)
Number of constituents	4649
Net MCap (USDm)	8,154,075
Dividend Yield %	2.49
Constituent Sizes (Net MCap USDm)	
Average	1,754
Largest	714,726
Smallest	4
Median	294
Weight of Largest Constituent (%)	8.77
Top 10 Holdings (% Index MCap)	21.94

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