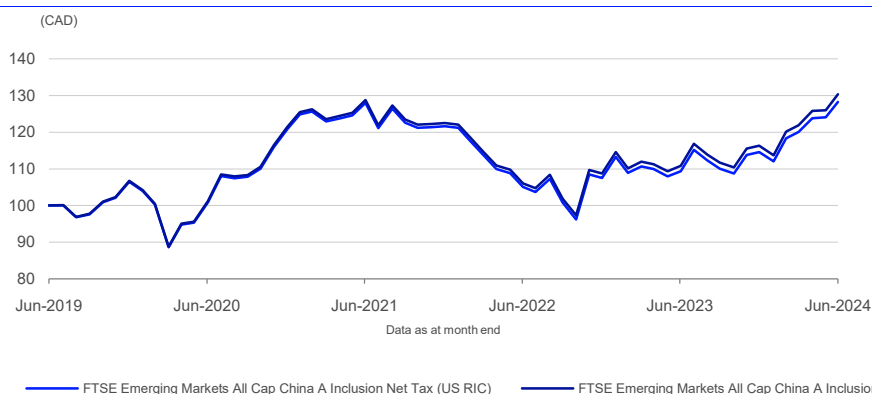


FTSE Emerging Markets All Cap China A Inclusion Net Tax (US RIC) Index (CAD)

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 RQFI quotas available to international investors.

5-Year Performance - Total Return



Performance and Volatility - Total Return

Index (CAD)	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)	6.8	11.9	11.9	17.2	0.1	28.2	0.0	5.1	10.4	12.7	13.5
FTSE Emerging Markets All Cap China A Inclusion	6.9	12.0	12.0	17.6	1.2	30.4	0.4	5.4	10.4	12.7	13.5

* 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 % (CAD)	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
FTSE Emerging Markets All Cap China A Inclusion Net Tax (US RIC)	11.9	3.7	6.5	22.5	-7.1	14.3	13.5	0.6	-11.6	6.6
FTSE Emerging Markets All Cap China A Inclusion	12.2	4.0	6.8	22.8	-6.8	14.7	13.8	0.9	-11.2	7.0

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 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 (CAD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE Emerging Markets All Cap China A Inclusion Net Tax (US RIC)	1.6	0.0	0.4	0.5	-7.5	-25.3	-29.2	-29.2
FTSE Emerging Markets All Cap China A Inclusion	1.6	0.0	0.4	0.5	-7.4	-25.0	-28.8	-28.8

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 (CADm)	Wgt %
Taiwan Semiconductor Manufacturing	Taiwan	Technology Hardware and Equipment	977,995	8.77
Tencent Holdings (P Chip)	China	Software and Computer Services	409,444	3.67
Alibaba Group Holding (P Chip)	China	Retailers	209,926	1.88
Reliance Industries	India	Oil Gas and Coal	170,576	1.53
HDFC Bank	India	Banks	155,426	1.39
PDD Holdings Inc ADS (N Shares)	China	Software and Computer Services	128,525	1.15
Hon Hai Precision Industry	Taiwan	Technology Hardware and Equipment	107,639	0.96
Meituan Dianping (P Chip)	China	Software and Computer Services	103,989	0.93
China Construction Bank (H)	China	Banks	94,402	0.85
Infosys	India	Software and Computer Services	90,142	0.81
Totals			2,448,064	21.94

ICB Supersector Breakdown

ICB Code	ICB Supersector	No. of Cons	Net MCap (CADm)	Wgt %
1010	Technology	611	2,918,351	26.16
1510	Telecommunications	141	410,476	3.68
2010	Health Care	415	414,580	3.72
3010	Banks	211	1,736,228	15.56
3020	Financial Services	185	357,041	3.20
3030	Insurance	58	274,846	2.46
3510	Real Estate	255	287,969	2.58
4010	Automobiles and Parts	150	312,366	2.80
4020	Consumer Products and Services	211	325,157	2.91
4030	Media	75	40,575	0.36
4040	Retailers	106	401,036	3.59
4050	Travel and Leisure	87	170,761	1.53
4510	Food Beverage and Tobacco	216	396,530	3.55
4520	Personal Care Drug and Grocery Stores	77	195,252	1.75
5010	Construction and Materials	203	274,022	2.46
5020	Industrial Goods and Services	677	790,964	7.09
5510	Basic Resources	295	505,308	4.53
5520	Chemicals	261	238,574	2.14
6010	Energy	194	689,915	6.18
6510	Utilities	221	417,677	3.74
Totals		4649	11,157,629	100.00

INFORMATION

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 (CADm)	Wgt %
Brazil	166	546,386	4.90
Chile	31	60,599	0.54
China	2594	3,009,269	26.97
Colombia	3	11,320	0.10
Czech Rep.	4	13,920	0.12
Egypt	9	10,125	0.09
Greece	33	61,961	0.56
Hungary	4	27,066	0.24
Iceland	15	11,566	0.10
India	512	2,683,565	24.05
Indonesia	76	200,041	1.79
Kuwait	21	89,669	0.80
Malaysia	81	217,220	1.95
Mexico	48	264,416	2.37
Pakistan	14	5,878	0.05
Philippines	31	68,143	0.61
Qatar	21	92,108	0.83
Romania	8	16,071	0.14
Saudi Arabia	90	469,267	4.21
South Africa	77	357,634	3.21
Taiwan	499	2,417,899	21.67
Thailand	125	214,269	1.92
Turkiye	150	144,042	1.29
UAE	37	165,196	1.48
Totals	4649	11,157,629	100.00

Index Characteristics

Attributes	FTSE Emerging Markets All Cap China A Inclusion Net Tax (US RIC)
Number of constituents	4649
Net MCap (CADm)	11,157,629
Dividend Yield %	2.49
Constituent Sizes (Net MCap CADm)	
Average	2,400
Largest	977,995
Smallest	6
Median	402
Weight of Largest Constituent (%)	8.77
Top 10 Holdings (% Index MCap)	21.94

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