

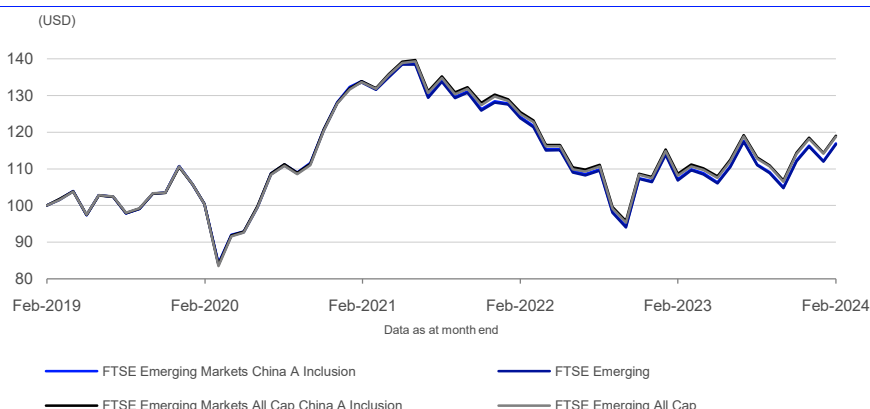
FTSE Emerging Markets China A Inclusion Indices

Data as at: 29 February 2024

The FTSE Global China A Inclusion Index Series contains two emerging markets indices that include China A Shares at a weighting equivalent to total R/QFII allocations. The FTSE Emerging Markets China A Inclusion Index comprises Large and Mid Cap constituents. The FTSE Emerging Markets All Cap China A Inclusion Index comprises the Large, Mid and Small Cap constituents.

The A Share weighting in both indices will grow as total R/QFII allocations increase.

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 China A Inclusion	4.1	5.1	0.5	9.1	-12.7	16.9	-4.4	3.2	11.8	15.8	18.2
FTSE Emerging	4.1	5.1	0.5	9.2	-12.7	16.7	-4.4	3.1	11.8	15.8	18.2
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
FTSE Emerging All Cap	4.1	5.3	0.5	9.8	-11.2	18.8	-3.9	3.5	11.4	15.5	18.2

* 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 China A Inclusion	2.9	-14.3	11.6	32.0	-13.8	21.1	15.7	0.2	-17.0	9.1
FTSE Emerging	1.6	-15.2	13.5	32.5	-13.0	20.6	15.5	0.1	-16.9	9.1
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
FTSE Emerging All Cap	1.6	-14.7	12.9	32.5	-13.6	20.3	15.5	1.5	-17.2	10.0

FEATURES

Objective

The indices are designed for 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 at end of day. Net Total Return indices are also calculated.

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 China A Inclusion	0.7	-0.3	0.2	0.2	-11.3	-32.8	-34.8	-35.1
FTSE Emerging	0.7	-0.3	0.2	0.2	-11.3	-32.9	-34.8	-35.7
FTSE Emerging Markets All Cap China A Inclusion	0.8	-0.3	0.2	0.2	-10.9	-32.0	-33.4	-35.6
FTSE Emerging All Cap	0.8	-0.3	0.2	0.2	-10.9	-32.2	-33.7	-35.7

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 Supersector	Net MCap (USDm)	Wgt %
Taiwan Semiconductor Manufacturing	Taiwan	Technology	523,904	7.85
Tencent Holdings (P Chip)	China	Technology	221,097	3.31
Alibaba Group Holding (P Chip)	China	Retailers	158,205	2.37
Reliance Industries	India	Energy	118,380	1.77
HDFC Bank	India	Banks	79,708	1.19
PDD Holdings Inc ADS (N Shares)	China	Technology	75,285	1.13
Infosys	India	Technology	70,726	1.06
China Construction Bank (H)	China	Banks	58,189	0.87
Meituan Dianping (P Chip)	China	Technology	54,494	0.82
MediaTek	Taiwan	Technology	53,647	0.80
Totals			1,413,634	21.18

ICB Supersector Breakdown

		FTSE Emerging Markets China A Inclusion			FTSE Emerging		
ICB Code	ICB Supersector	No. of Cons	Net MCap (USDm)	Wgt %	No. of Cons	Net MCap (USDm)	Wgt %
1010	Technology	226	1,579,114	23.66	223	1,575,496	23.67
1510	Telecommunications	74	263,119	3.94	74	263,024	3.95
2010	Health Care	180	242,136	3.63	178	240,448	3.61
3010	Banks	167	1,168,830	17.51	167	1,168,643	17.56
3020	Financial Services	110	190,767	2.86	108	189,059	2.84
3030	Insurance	41	178,137	2.67	41	178,125	2.68
3510	Real Estate	101	146,206	2.19	101	145,688	2.19
4010	Automobiles and Parts	71	191,530	2.87	71	190,105	2.86
4020	Consumer Products and Services	83	192,722	2.89	82	191,849	2.88
4030	Media	32	21,214	0.32	32	20,836	0.31
4040	Retailers	51	289,718	4.34	51	289,243	4.35
4050	Travel and Leisure	42	114,323	1.71	42	113,746	1.71
4510	Food Beverage and Tobacco	115	274,422	4.11	115	273,958	4.12
4520	Personal Care Drug and Grocery Stores	53	125,846	1.89	53	125,558	1.89
5010	Construction and Materials	85	144,024	2.16	85	143,897	2.16
5020	Industrial Goods and Services	280	406,637	6.09	279	404,033	6.07
5510	Basic Resources	136	282,751	4.24	135	281,575	4.23
5520	Chemicals	107	138,019	2.07	107	137,646	2.07
6010	Energy	111	471,129	7.06	109	470,203	7.06
6510	Utilities	134	254,355	3.81	134	252,878	3.80
Totals		2199	6,674,997	100.00	2187	6,656,008	100.00

INFORMATION

Index Universe

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

Index Launch

26 May 2015

Base Date

30 December 2005

Base Value

1000

Investability Screen

Actual free float applied and liquidity
screened

Index Calculation

End-of-day

End-of-Day Distribution

Via FTP and email

Currency

USD, EUR, GBP, JPY, AUD, CNY

Review Dates

Reviewed semi-annually in March and
September

ICB Supersector Breakdown

		FTSE Emerging Markets All Cap China A Inclusion			FTSE Emerging All Cap		
ICB Code	ICB Supersector	No. of Cons	Net MCap (USDm)	Wgt %	No. of Cons	Net MCap (USDm)	Wgt %
1010	Technology	607	1,747,576	23.33	575	1,740,543	23.37
1510	Telecommunications	147	280,170	3.74	136	279,176	3.75
2010	Health Care	402	308,267	4.12	380	303,999	4.08
3010	Banks	210	1,189,702	15.88	210	1,189,370	15.97
3020	Financial Services	174	238,669	3.19	172	236,766	3.18
3030	Insurance	56	184,051	2.46	56	184,038	2.47
3510	Real Estate	258	206,839	2.76	242	205,384	2.76
4010	Automobiles and Parts	151	214,268	2.86	135	211,588	2.84
4020	Consumer Products and Services	216	238,617	3.19	199	236,741	3.18
4030	Media	75	27,368	0.37	66	26,202	0.35
4040	Retailers	105	303,721	4.05	94	302,708	4.06
4050	Travel and Leisure	86	128,316	1.71	81	127,408	1.71
4510	Food Beverage and Tobacco	218	305,059	4.07	214	303,897	4.08
4520	Personal Care Drug and Grocery Stores	78	133,477	1.78	75	133,061	1.79
5010	Construction and Materials	203	185,889	2.48	192	184,981	2.48
5020	Industrial Goods and Services	657	505,142	6.74	613	497,329	6.68
5510	Basic Resources	288	335,035	4.47	274	332,320	4.46
5520	Chemicals	258	176,407	2.36	247	174,252	2.34
6010	Energy	194	502,701	6.71	188	500,649	6.72
6510	Utilities	216	278,989	3.72	207	276,749	3.72
Totals		4599	7,490,264	100.00	4356	7,447,160	100.00

Country Breakdown

		FTSE Emerging Markets China A Inclusion			FTSE Emerging		
Country		No. of Cons	Net MCap (USDm)	Wgt %	No. of Cons	Net MCap (USDm)	Wgt %
Brazil		83	431,131	6.46	83	431,131	6.48
Chile		21	39,639	0.59	21	39,639	0.60
China		1249	1,903,656	28.52	1237	1,884,667	28.32
Colombia		5	11,133	0.17	5	11,133	0.17
Czech Rep.		5	10,015	0.15	5	10,015	0.15
Egypt		3	6,138	0.09	3	6,138	0.09
Greece		26	43,321	0.65	26	43,321	0.65
Hungary		4	19,208	0.29	4	19,208	0.29
Iceland		10	8,098	0.12	10	8,098	0.12
India		213	1,439,042	21.56	213	1,439,042	21.62
Indonesia		42	147,632	2.21	42	147,632	2.22
Kuwait		9	62,732	0.94	9	62,732	0.94
Malaysia		39	118,180	1.77	39	118,180	1.78
Mexico		39	214,479	3.21	39	214,479	3.22
Pakistan		1	288	0.00	1	288	0.00
Philippines		26	53,640	0.80	26	53,640	0.81
Qatar		17	68,028	1.02	17	68,028	1.02
Romania		6	9,599	0.14	6	9,599	0.14
Saudi Arabia		56	324,382	4.86	56	324,382	4.87
South Africa		41	204,797	3.07	41	204,797	3.08
Taiwan		119	1,214,659	18.20	119	1,214,659	18.25
Thailand		50	137,812	2.06	50	137,812	2.07
Turkiye		104	86,338	1.29	104	86,338	1.30
UAE		31	121,052	1.81	31	121,052	1.82
Totals		2199	6,674,997	100.00	2187	6,656,008	100.00

Country Breakdown

	FTSE Emerging Markets All Cap China A Inclusion			FTSE Emerging All Cap		
Country	No. of Cons	Net MCap (USDm)	Wgt %	No. of Cons	Net MCap (USDm)	Wgt %
Brazil	165	474,297	6.33	165	474,297	6.37
Chile	31	43,924	0.59	31	43,924	0.59
China	2604	2,046,185	27.32	2361	2,003,081	26.90
Colombia	5	11,133	0.15	5	11,133	0.15
Czech Rep.	5	10,015	0.13	5	10,015	0.13
Egypt	9	11,845	0.16	9	11,845	0.16
Greece	29	44,089	0.59	29	44,089	0.59
Hungary	4	19,208	0.26	4	19,208	0.26
Iceland	14	8,946	0.12	14	8,946	0.12
India	462	1,651,593	22.05	462	1,651,593	22.18
Indonesia	79	162,797	2.17	79	162,797	2.19
Kuwait	21	69,677	0.93	21	69,677	0.94
Malaysia	79	139,905	1.87	79	139,905	1.88
Mexico	49	224,045	2.99	49	224,045	3.01
Pakistan	14	3,975	0.05	14	3,975	0.05
Philippines	35	57,393	0.77	35	57,393	0.77
Qatar	21	70,669	0.94	21	70,669	0.95
Romania	7	9,746	0.13	7	9,746	0.13
Saudi Arabia	90	348,028	4.65	90	348,028	4.67
South Africa	77	227,748	3.04	77	227,748	3.06
Taiwan	496	1,470,108	19.63	496	1,470,108	19.74
Thailand	130	169,341	2.26	130	169,341	2.27
Turkiye	137	91,585	1.22	137	91,585	1.23
UAE	36	124,014	1.66	36	124,014	1.67
Totals	4599	7,490,264	100.00	4356	7,447,160	100.00

Index Characteristics

Attributes	FTSE Emerging Markets China A Inclusion	FTSE Emerging	FTSE Emerging Markets All Cap China A Inclusion	FTSE Emerging All Cap
Number of constituents	2199	2187	4599	4356
Net MCap (USDm)	6,674,997	6,656,008	7,490,264	7,447,160
Dividend Yield %	3.09	3.09	3.04	3.05
Constituent Sizes (Net MCap USDm)				
Average	3,035	3,043	1,629	1,710
Largest	523,904	523,904	523,904	523,904
Smallest	24	20	18	13
Median	687	697	291	320
Weight of Largest Constituent (%)	7.85	7.87	6.99	7.03
Top 10 Holdings (% Index MCap)	21.18	21.24	18.87	18.98

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