

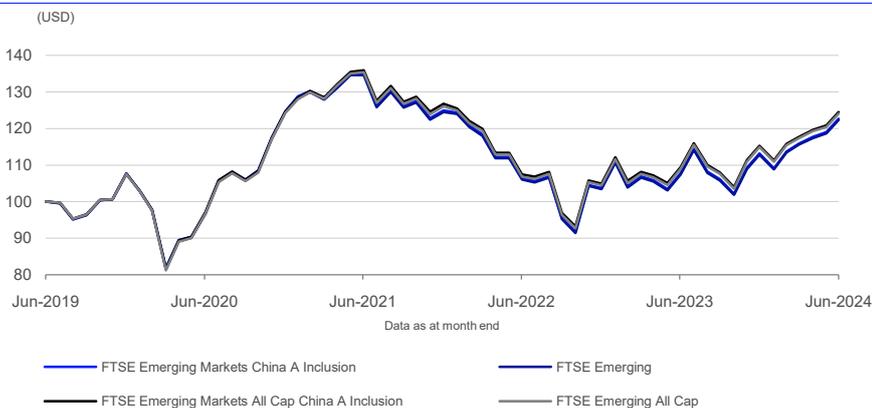
FTSE Emerging Markets China A Inclusion Indices

Data as at: 28 June 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	5.8	8.4	8.4	13.8	-9.1	22.7	-3.1	4.2	11.7	15.7	17.8
FTSE Emerging	5.8	8.4	8.4	13.9	-9.1	22.4	-3.1	4.1	11.7	15.7	17.9
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
FTSE Emerging All Cap	5.8	8.0	8.0	13.9	-8.3	24.1	-2.9	4.4	11.3	15.4	17.8

* 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	1.1	-0.2	0.2	0.2	-11.3	-32.5	-34.8	-35.1
FTSE Emerging	1.1	-0.2	0.2	0.2	-11.3	-32.5	-34.8	-35.7
FTSE Emerging Markets All Cap China A Inclusion	1.2	-0.2	0.3	0.2	-10.9	-31.8	-33.4	-35.6
FTSE Emerging All Cap	1.2	-0.2	0.2	0.2	-10.9	-32.0	-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/Market	ICB Supersector	Net MCap (USDm)	Wgt %
Taiwan Semiconductor Manufacturing	Taiwan	Technology	714,726	9.79
Tencent Holdings (P Chip)	China	Technology	299,224	4.10
Alibaba Group Holding (P Chip)	China	Retailers	153,416	2.10
Reliance Industries	India	Energy	124,658	1.71
HDFC Bank	India	Banks	113,586	1.56
PDD Holdings Inc ADS (N Shares)	China	Technology	93,927	1.29
Hon Hai Precision Industry	Taiwan	Technology	78,663	1.08
Meituan Dianping (P Chip)	China	Technology	75,996	1.04
China Construction Bank (H)	China	Banks	68,990	0.94
Infosys	India	Technology	65,876	0.90
Totals			1,789,063	24.50

ICB Supersector Breakdown

ICB Code	ICB Supersector	FTSE Emerging Markets China A Inclusion			FTSE Emerging		
		No. of Cons	Net MCap (USDm)	Wgt %	No. of Cons	Net MCap (USDm)	Wgt %
1010	Technology	234	1,971,265	26.99	230	1,970,473	26.99
1510	Telecommunications	74	282,738	3.87	74	282,684	3.87
2010	Health Care	179	235,084	3.22	178	234,745	3.22
3010	Banks	166	1,246,845	17.07	166	1,246,639	17.08
3020	Financial Services	117	210,512	2.88	116	210,257	2.88
3030	Insurance	44	192,865	2.64	44	192,830	2.64
3510	Real Estate	100	150,170	2.06	100	150,142	2.06
4010	Automobiles and Parts	69	198,924	2.72	69	198,853	2.72
4020	Consumer Products and Services	84	188,986	2.59	83	188,900	2.59
4030	Media	30	23,593	0.32	30	23,574	0.32
4040	Retailers	51	278,644	3.82	51	278,633	3.82
4050	Travel and Leisure	43	111,452	1.53	43	111,435	1.53
4510	Food Beverage and Tobacco	114	259,681	3.56	114	259,468	3.55
4520	Personal Care Drug and Grocery Stores	51	134,398	1.84	51	134,387	1.84
5010	Construction and Materials	88	154,513	2.12	88	154,462	2.12
5020	Industrial Goods and Services	284	455,643	6.24	283	455,268	6.24
5510	Basic Resources	140	311,588	4.27	139	311,367	4.27
5520	Chemicals	109	132,776	1.82	109	132,696	1.82
6010	Energy	114	481,614	6.59	112	481,232	6.59
6510	Utilities	139	282,425	3.87	139	282,319	3.87
Totals		2230	7,303,713	100.00	2219	7,300,365	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

ICB Code	ICB Supersector	FTSE Emerging Markets All Cap China A Inclusion			FTSE Emerging All Cap		
		No. of Cons	Net MCap (USDm)	Wgt %	No. of Cons	Net MCap (USDm)	Wgt %
1010	Technology	611	2,132,752	26.16	590	2,131,303	26.17
1510	Telecommunications	141	299,979	3.68	134	299,654	3.68
2010	Health Care	415	302,978	3.72	388	301,836	3.71
3010	Banks	211	1,268,848	15.56	211	1,268,637	15.58
3020	Financial Services	185	260,928	3.20	184	260,670	3.20
3030	Insurance	58	200,860	2.46	58	200,824	2.47
3510	Real Estate	255	210,450	2.58	238	209,986	2.58
4010	Automobiles and Parts	150	228,279	2.80	140	227,875	2.80
4020	Consumer Products and Services	211	237,627	2.91	195	237,072	2.91
4030	Media	75	29,652	0.36	68	29,450	0.36
4040	Retailers	106	293,080	3.59	96	292,806	3.60
4050	Travel and Leisure	87	124,793	1.53	82	124,628	1.53
4510	Food Beverage and Tobacco	216	289,787	3.55	209	289,360	3.55
4520	Personal Care Drug and Grocery Stores	77	142,692	1.75	74	142,599	1.75
5010	Construction and Materials	203	200,257	2.46	192	199,888	2.45
5020	Industrial Goods and Services	677	578,042	7.09	634	576,198	7.08
5510	Basic Resources	295	369,283	4.53	282	368,660	4.53
5520	Chemicals	261	174,352	2.14	248	173,885	2.14
6010	Energy	194	504,195	6.18	187	503,655	6.18
6510	Utilities	221	305,241	3.74	213	304,898	3.74
Totals		4649	8,154,075	100.00	4423	8,143,884	100.00

Country/Market Breakdown

Country/Market	FTSE Emerging Markets China A Inclusion			FTSE Emerging		
	No. of Cons	Net MCap (USDm)	Wgt %	No. of Cons	Net MCap (USDm)	Wgt %
Brazil	82	361,354	4.95	82	361,354	4.95
Chile	21	39,998	0.55	21	39,998	0.55
China	1249	2,054,262	28.13	1238	2,050,913	28.09
Colombia	3	8,273	0.11	3	8,273	0.11
Czech Rep.	4	10,173	0.14	4	10,173	0.14
Egypt	3	4,031	0.06	3	4,031	0.06
Greece	29	44,490	0.61	29	44,490	0.61
Hungary	4	19,780	0.27	4	19,780	0.27
Iceland	11	7,714	0.11	11	7,714	0.11
India	231	1,711,779	23.44	231	1,711,779	23.45
Indonesia	42	132,860	1.82	42	132,860	1.82
Kuwait	8	57,954	0.79	8	57,954	0.79
Malaysia	39	133,830	1.83	39	133,830	1.83
Mexico	38	184,862	2.53	38	184,862	2.53
Pakistan	1	313	0.00	1	313	0.00
Philippines	24	47,316	0.65	24	47,316	0.65
Qatar	17	64,636	0.88	17	64,636	0.89
Romania	7	11,604	0.16	7	11,604	0.16
Saudi Arabia	62	324,909	4.45	62	324,909	4.45
South Africa	40	235,149	3.22	40	235,149	3.22
Taiwan	122	1,503,252	20.58	122	1,503,252	20.59
Thailand	50	128,320	1.76	50	128,320	1.76
Turkiye	111	99,088	1.36	111	99,088	1.36
UAE	32	117,765	1.61	32	117,765	1.61
Totals	2230	7,303,713	100.00	2219	7,300,365	100.00

Country/Market Breakdown

Country/Market	FTSE Emerging Markets All Cap China A Inclusion			FTSE Emerging All Cap		
	No. of Cons	Net MCap (USDm)	Wgt %	No. of Cons	Net MCap (USDm)	Wgt %
Brazil	166	399,303	4.90	166	399,303	4.90
Chile	31	44,286	0.54	31	44,286	0.54
China	2594	2,199,196	26.97	2368	2,189,005	26.88
Colombia	3	8,273	0.10	3	8,273	0.10
Czech Rep.	4	10,173	0.12	4	10,173	0.12
Egypt	9	7,399	0.09	9	7,399	0.09
Greece	33	45,282	0.56	33	45,282	0.56
Hungary	4	19,780	0.24	4	19,780	0.24
Iceland	15	8,453	0.10	15	8,453	0.10
India	512	1,961,169	24.05	512	1,961,169	24.08
Indonesia	76	146,191	1.79	76	146,191	1.80
Kuwait	21	65,531	0.80	21	65,531	0.80
Malaysia	81	158,746	1.95	81	158,746	1.95
Mexico	48	193,237	2.37	48	193,237	2.37
Pakistan	14	4,295	0.05	14	4,295	0.05
Philippines	31	49,800	0.61	31	49,800	0.61
Qatar	21	67,313	0.83	21	67,313	0.83
Romania	8	11,745	0.14	8	11,745	0.14
Saudi Arabia	90	342,943	4.21	90	342,943	4.21
South Africa	77	261,362	3.21	77	261,362	3.21
Taiwan	499	1,767,018	21.67	499	1,767,018	21.70
Thailand	125	156,589	1.92	125	156,589	1.92
Turkiye	150	105,267	1.29	150	105,267	1.29
UAE	37	120,727	1.48	37	120,727	1.48
Totals	4649	8,154,075	100.00	4423	8,143,884	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	2230	2219	4649	4423
Net MCap (USDm)	7,303,713	7,300,365	8,154,075	8,143,884
Dividend Yield %	2.85	2.85	2.81	2.81
Constituent Sizes (Net MCap USDm)				
Average	3,275	3,290	1,754	1,841
Largest	714,726	714,726	714,726	714,726
Smallest	17	17	4	5
Median	697	706	294	338
Weight of Largest Constituent (%)	9.79	9.79	8.77	8.78
Top 10 Holdings (% Index MCap)	24.50	24.51	21.94	21.97

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