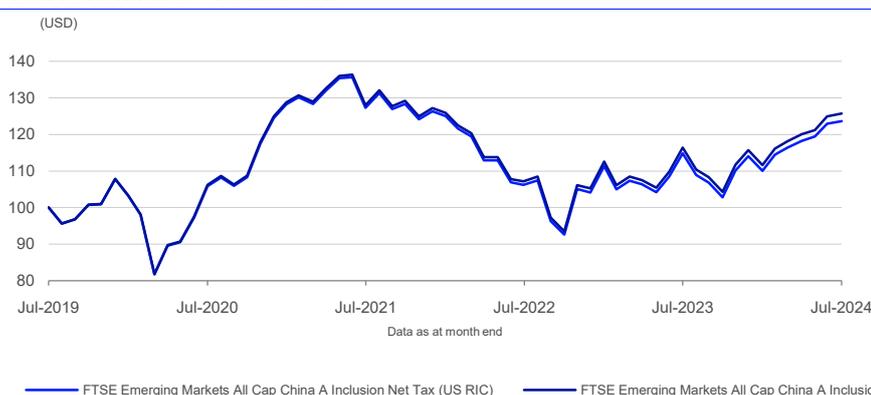


FTSE Emerging Markets All Cap China A Inclusion Net Tax (US RIC) Index

Data as at: 31 July 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)	4.6	12.4	8.4	7.7	-2.9	23.7	-1.0	4.3	11.1	15.1	17.7
FTSE Emerging Markets All Cap China A Inclusion	4.7	12.6	8.7	8.0	-1.8	25.7	-0.6	4.7	11.1	15.1	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)	0.7	-0.1	0.2	0.2	-11.0	-30.7	-33.8	-36.0
FTSE Emerging Markets All Cap China A Inclusion	0.7	-0.1	0.3	0.2	-10.9	-30.4	-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	682,041	8.36
Tencent Holdings (P Chip)	China	Software and Computer Services	290,857	3.56
Alibaba Group Holding (P Chip)	China	Retailers	168,114	2.06
Reliance Industries	India	Oil Gas and Coal	119,394	1.46
HDFC Bank	India	Banks	108,552	1.33
PDD Holdings Inc ADS (N Shares)	China	Software and Computer Services	91,059	1.12
Infosys	India	Software and Computer Services	78,233	0.96
Meituan Dianping (P Chip)	China	Software and Computer Services	74,721	0.92
Hon Hai Precision Industry	Taiwan	Technology Hardware and Equipment	71,833	0.88
China Construction Bank (H)	China	Banks	65,364	0.80
Totals			1,750,168	21.44

ICB Supersector Breakdown

ICB Code	ICB Supersector	No. of Cons	Net MCap (USDm)	Wgt %
1010	Technology	608	2,061,903	25.26
1510	Telecommunications	141	301,416	3.69
2010	Health Care	413	314,784	3.86
3010	Banks	211	1,276,066	15.63
3020	Financial Services	185	265,384	3.25
3030	Insurance	58	210,162	2.57
3510	Real Estate	253	214,135	2.62
4010	Automobiles and Parts	150	232,920	2.85
4020	Consumer Products and Services	210	234,837	2.88
4030	Media	75	29,955	0.37
4040	Retailers	106	310,317	3.80
4050	Travel and Leisure	87	121,279	1.49
4510	Food Beverage and Tobacco	216	292,431	3.58
4520	Personal Care Drug and Grocery Stores	77	150,443	1.84
5010	Construction and Materials	203	207,235	2.54
5020	Industrial Goods and Services	676	573,182	7.02
5510	Basic Resources	295	369,192	4.52
5520	Chemicals	261	178,160	2.18
6010	Energy	194	501,533	6.14
6510	Utilities	220	317,063	3.88
Totals		4639	8,162,395	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	405,412	4.97
Chile	31	44,718	0.55
China	2585	2,149,426	26.33
Colombia	3	8,181	0.10
Czech Rep.	4	10,434	0.13
Egypt	9	7,371	0.09
Greece	33	48,169	0.59
Hungary	4	20,529	0.25
Iceland	15	8,715	0.11
India	511	2,043,624	25.04
Indonesia	76	151,560	1.86
Kuwait	21	68,305	0.84
Malaysia	81	166,731	2.04
Mexico	48	191,851	2.35
Pakistan	14	4,263	0.05
Philippines	31	51,364	0.63
Qatar	21	68,868	0.84
Romania	8	12,157	0.15
Saudi Arabia	90	353,447	4.33
South Africa	77	275,028	3.37
Taiwan	499	1,676,491	20.54
Thailand	125	163,218	2.00
Turkiye	150	104,232	1.28
UAE	37	128,302	1.57
Totals	4639	8,162,395	100.00

Index Characteristics

Attributes	FTSE Emerging Markets All Cap China A Inclusion Net Tax (US RIC)
Number of constituents	4639
Net MCap (USDm)	8,162,395
Dividend Yield %	2.47
Constituent Sizes (Net MCap USDm)	
Average	1,760
Largest	682,041
Smallest	4
Median	292
Weight of Largest Constituent (%)	8.36
Top 10 Holdings (% Index MCap)	21.44

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Data definitions available from
info@ftserussell.com

To learn more, visit lseg.com/ftse-russell;
email info@ftserussell.com; or
call your regional Client Services Team office:

EMEA

+44 (0) 20 7866 1810

North America

+1 877 503 6437

Asia-Pacific

Hong Kong +852 2164 3333

Tokyo +81 3 6441 1430

Sydney +61 (0) 2 7228 5659