

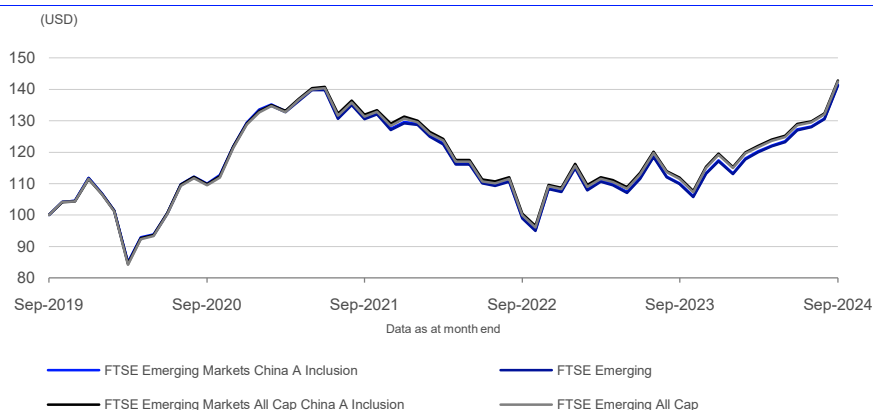
FTSE Emerging Markets China A Inclusion Indices

Data as at: 30 September 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	11.1	17.6	20.5	28.5	8.1	41.5	2.6	7.2	12.2	15.7	18.0
FTSE Emerging	11.2	17.7	20.5	28.5	8.2	41.2	2.7	7.1	12.2	15.8	18.1
FTSE Emerging Markets All Cap China A Inclusion	10.7	17.1	19.6	27.7	8.3	42.9	2.7	7.4	12.0	15.4	17.9
FTSE Emerging All Cap	10.8	17.2	19.7	27.8	8.5	42.5	2.7	7.3	12.0	15.5	18.0

* 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	2.2	0.1	0.4	0.3	-8.1	-30.4	-34.8	-35.1
FTSE Emerging	2.2	0.1	0.4	0.3	-8.1	-30.4	-34.8	-35.1
FTSE Emerging Markets All Cap China A Inclusion	2.2	0.1	0.4	0.3	-8.1	-29.8	-33.4	-35.6
FTSE Emerging All Cap	2.2	0.1	0.4	0.3	-8.1	-29.9	-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	725,854	8.93
Tencent Holdings (P Chip)	China	Technology	354,344	4.36
Alibaba Group Holding (P Chip)	China	Retailers	240,602	2.96
Meituan Dianping (P Chip)	China	Technology	124,823	1.54
Reliance Industries	India	Energy	117,004	1.44
HDFC Bank	India	Banks	116,264	1.43
PDD Holdings Inc ADS (N Shares)	China	Technology	95,241	1.17
Infosys	India	Technology	78,473	0.97
China Construction Bank (H)	China	Banks	70,666	0.87
Hon Hai Precision Industry	Taiwan	Technology	70,654	0.87
Totals			1,993,926	24.54

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	232	2,134,902	26.28	230	2,134,712	26.27
1510	Telecommunications	73	317,388	3.91	73	317,421	3.91
2010	Health Care	183	290,752	3.58	183	290,840	3.58
3010	Banks	170	1,339,704	16.49	170	1,339,826	16.49
3020	Financial Services	116	241,650	2.97	116	241,724	2.98
3030	Insurance	45	245,768	3.03	45	245,794	3.03
3510	Real Estate	95	174,670	2.15	95	174,689	2.15
4010	Automobiles and Parts	70	236,108	2.91	70	236,153	2.91
4020	Consumer Products and Services	82	210,700	2.59	82	210,737	2.59
4030	Media	29	25,843	0.32	29	25,855	0.32
4040	Retailers	50	405,910	5.00	50	405,918	5.00
4050	Travel and Leisure	42	134,669	1.66	42	134,680	1.66
4510	Food Beverage and Tobacco	113	287,283	3.54	113	287,418	3.54
4520	Personal Care Drug and Grocery Stores	49	152,363	1.88	49	152,369	1.88
5010	Construction and Materials	85	163,829	2.02	85	163,859	2.02
5020	Industrial Goods and Services	291	499,662	6.15	291	499,820	6.15
5510	Basic Resources	142	325,841	4.01	142	325,905	4.01
5520	Chemicals	107	144,723	1.78	107	144,771	1.78
6010	Energy	113	482,718	5.94	113	482,786	5.94
6510	Utilities	141	309,808	3.81	141	309,866	3.81
Totals		2228	8,124,288	100.00	2226	8,125,143	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	628	2,294,051	25.29	615	2,293,489	25.30
1510	Telecommunications	144	338,724	3.73	141	338,590	3.74
2010	Health Care	418	373,639	4.12	397	372,968	4.11
3010	Banks	213	1,362,481	15.02	213	1,362,606	15.03
3020	Financial Services	189	301,654	3.33	189	301,731	3.33
3030	Insurance	59	252,883	2.79	59	252,910	2.79
3510	Real Estate	268	258,336	2.85	251	257,758	2.84
4010	Automobiles and Parts	155	267,207	2.95	146	266,843	2.94
4020	Consumer Products and Services	206	256,689	2.83	193	256,220	2.83
4030	Media	72	33,303	0.37	67	33,142	0.37
4040	Retailers	102	423,511	4.67	94	423,241	4.67
4050	Travel and Leisure	89	150,706	1.66	84	150,455	1.66
4510	Food Beverage and Tobacco	224	326,107	3.60	217	326,011	3.60
4520	Personal Care Drug and Grocery Stores	77	163,347	1.80	74	163,254	1.80
5010	Construction and Materials	206	212,121	2.34	196	211,795	2.34
5020	Industrial Goods and Services	700	625,342	6.89	665	624,175	6.89
5510	Basic Resources	301	389,869	4.30	292	389,501	4.30
5520	Chemicals	262	189,690	2.09	249	189,219	2.09
6010	Energy	191	509,188	5.61	188	509,171	5.62
6510	Utilities	226	341,298	3.76	219	341,088	3.76
Totals		4730	9,070,146	100.00	4549	9,064,167	100.00

Country/Market Breakdown

		FTSE Emerging Markets China A Inclusion			FTSE Emerging		
Country/Market		No. of Cons	Net MCap (USDm)	Wgt %	No. of Cons	Net MCap (USDm)	Wgt %
Brazil		80	386,921	4.76	80	386,921	4.76
Chile		20	42,416	0.52	20	42,416	0.52
China		1235	2,527,107	31.11	1233	2,527,962	31.11
Colombia		4	8,422	0.10	4	8,422	0.10
Czech Rep.		4	10,644	0.13	4	10,644	0.13
Egypt		1	3,960	0.05	1	3,960	0.05
Greece		29	48,482	0.60	29	48,482	0.60
Hungary		5	21,317	0.26	5	21,317	0.26
Iceland		10	8,423	0.10	10	8,423	0.10
India		243	1,872,795	23.05	243	1,872,795	23.05
Indonesia		39	152,014	1.87	39	152,014	1.87
Kuwait		8	61,067	0.75	8	61,067	0.75
Malaysia		39	159,585	1.96	39	159,585	1.96
Mexico		37	173,939	2.14	37	173,939	2.14
Philippines		23	55,737	0.69	23	55,737	0.69
Qatar		17	69,821	0.86	17	69,821	0.86
Romania		7	11,834	0.15	7	11,834	0.15
Saudi Arabia		64	344,287	4.24	64	344,287	4.24
South Africa		40	270,635	3.33	40	270,635	3.33
Taiwan		128	1,511,431	18.60	128	1,511,431	18.60
Thailand		49	164,741	2.03	49	164,741	2.03
Turkiye		114	88,313	1.09	114	88,313	1.09
UAE		32	130,398	1.61	32	130,398	1.60
Totals		2228	8,124,288	100.00	2226	8,125,143	100.00

Country/Market Breakdown

	FTSE Emerging Markets All Cap China A Inclusion			FTSE Emerging All Cap		
Country/Market	No. of Cons	Net MCap (USDm)	Wgt %	No. of Cons	Net MCap (USDm)	Wgt %
Brazil	160	428,097	4.72	160	428,097	4.72
Chile	30	47,020	0.52	30	47,020	0.52
China	2588	2,701,391	29.78	2407	2,695,412	29.74
Colombia	4	8,422	0.09	4	8,422	0.09
Czech Rep.	4	10,644	0.12	4	10,644	0.12
Egypt	6	7,287	0.08	6	7,287	0.08
Greece	33	49,293	0.54	33	49,293	0.54
Hungary	5	21,317	0.24	5	21,317	0.24
Iceland	15	9,435	0.10	15	9,435	0.10
India	563	2,163,084	23.85	563	2,163,084	23.86
Indonesia	76	171,989	1.90	76	171,989	1.90
Kuwait	25	71,593	0.79	25	71,593	0.79
Malaysia	86	191,018	2.11	86	191,018	2.11
Mexico	47	179,674	1.98	47	179,674	1.98
Philippines	30	58,575	0.65	30	58,575	0.65
Qatar	21	72,713	0.80	21	72,713	0.80
Romania	9	12,183	0.13	9	12,183	0.13
Saudi Arabia	101	367,470	4.05	101	367,470	4.05
South Africa	80	305,131	3.36	80	305,131	3.37
Taiwan	520	1,762,711	19.43	520	1,762,711	19.45
Thailand	122	200,101	2.21	122	200,101	2.21
Turkiye	163	94,615	1.04	163	94,615	1.04
UAE	42	136,383	1.50	42	136,383	1.50
Totals	4730	9,070,146	100.00	4549	9,064,167	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	2228	2226	4730	4549
Net MCap (USDm)	8,124,288	8,125,143	9,070,146	9,064,167
Dividend Yield %	2.62	2.62	2.59	2.59
Constituent Sizes (Net MCap USDm)				
Average	3,646	3,650	1,918	1,993
Largest	725,854	725,854	725,854	725,854
Smallest	35	35	25	27
Median	831	832	353	397
Weight of Largest Constituent (%)	8.93	8.93	8	8.01
Top 10 Holdings (% Index MCap)	24.54	24.54	21.98	22

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