

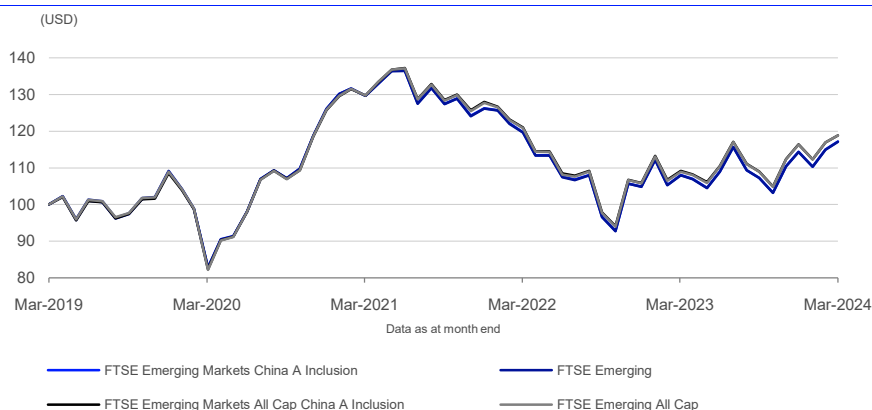
FTSE Emerging Markets China A Inclusion Indices

Data as at: 29 March 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	2.4	9.2	2.4	8.4	-9.6	17.2	-3.3	3.2	11.2	15.6	18.2
FTSE Emerging	2.4	9.2	2.4	8.5	-9.6	17.2	-3.3	3.2	11.2	15.6	18.2
FTSE Emerging Markets All Cap China A Inclusion	2.1	9.1	2.1	8.9	-8.4	18.9	-2.9	3.5	10.8	15.2	18.1
FTSE Emerging All Cap	2.1	9.1	2.1	9.1	-8.4	18.9	-2.9	3.5	10.8	15.3	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	0.8	-0.2	0.2	0.2	-11.3	-32.8	-34.8	-35.1
FTSE Emerging	0.8	-0.2	0.2	0.2	-11.3	-32.9	-34.8	-35.7
FTSE Emerging Markets All Cap China A Inclusion	0.9	-0.2	0.2	0.2	-10.9	-32.0	-33.4	-35.6
FTSE Emerging All Cap	0.9	-0.2	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	584,199	8.49
Tencent Holdings (P Chip)	China	Technology	239,394	3.48
Alibaba Group Holding (P Chip)	China	Retailers	152,500	2.22
Reliance Industries	India	Energy	119,708	1.74
HDFC Bank	India	Banks	96,957	1.41
PDD Holdings Inc ADS (N Shares)	China	Technology	70,274	1.02
Meituan Dianping (P Chip)	China	Technology	66,123	0.96
Infosys	India	Technology	62,927	0.91
China Construction Bank (H)	China	Banks	56,298	0.82
Hon Hai Precision Industry	Taiwan	Technology	55,899	0.81
Totals			1,504,277	21.86

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	235	1,700,768	24.72	231	1,699,977	24.72
1510	Telecommunications	73	265,749	3.86	73	265,699	3.86
2010	Health Care	180	234,099	3.40	179	233,818	3.40
3010	Banks	165	1,194,939	17.37	165	1,194,756	17.37
3020	Financial Services	115	210,409	3.06	114	210,138	3.06
3030	Insurance	44	178,317	2.59	44	178,285	2.59
3510	Real Estate	102	148,801	2.16	102	148,773	2.16
4010	Automobiles and Parts	70	188,577	2.74	70	188,507	2.74
4020	Consumer Products and Services	83	194,485	2.83	82	194,396	2.83
4030	Media	31	23,660	0.34	31	23,639	0.34
4040	Retailers	52	291,458	4.24	52	291,442	4.24
4050	Travel and Leisure	42	114,983	1.67	42	114,966	1.67
4510	Food Beverage and Tobacco	114	273,145	3.97	114	272,916	3.97
4520	Personal Care Drug and Grocery Stores	49	121,486	1.77	49	121,477	1.77
5010	Construction and Materials	88	151,682	2.20	88	151,633	2.20
5020	Industrial Goods and Services	284	420,585	6.11	283	420,214	6.11
5510	Basic Resources	137	298,350	4.34	136	298,112	4.33
5520	Chemicals	108	138,655	2.02	108	138,579	2.01
6010	Energy	113	464,637	6.75	111	464,220	6.75
6510	Utilities	139	266,010	3.87	139	265,919	3.87
Totals		2224	6,880,794	100.00	2213	6,877,466	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	621	1,858,526	24.16	603	1,857,081	24.17
1510	Telecommunications	144	283,138	3.68	137	282,760	3.68
2010	Health Care	418	303,387	3.94	396	302,293	3.93
3010	Banks	211	1,217,522	15.83	211	1,217,334	15.85
3020	Financial Services	182	256,459	3.33	181	256,185	3.33
3030	Insurance	58	184,857	2.40	58	184,824	2.41
3510	Real Estate	260	209,476	2.72	244	208,951	2.72
4010	Automobiles and Parts	152	214,919	2.79	142	214,446	2.79
4020	Consumer Products and Services	212	241,027	3.13	196	240,419	3.13
4030	Media	76	29,910	0.39	68	29,594	0.39
4040	Retailers	104	305,235	3.97	94	304,897	3.97
4050	Travel and Leisure	85	128,638	1.67	81	128,485	1.67
4510	Food Beverage and Tobacco	218	303,297	3.94	213	302,885	3.94
4520	Personal Care Drug and Grocery Stores	75	129,563	1.68	72	129,466	1.69
5010	Construction and Materials	204	192,886	2.51	194	192,491	2.51
5020	Industrial Goods and Services	678	527,999	6.86	640	526,124	6.85
5510	Basic Resources	292	352,187	4.58	282	351,608	4.58
5520	Chemicals	261	176,986	2.30	251	176,542	2.30
6010	Energy	195	488,933	6.36	189	488,339	6.36
6510	Utilities	219	288,365	3.75	212	288,020	3.75
Totals		4665	7,693,309	100.00	4464	7,682,743	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		82	419,170	6.09	82	419,170	6.09
Chile		21	40,959	0.60	21	40,959	0.60
China		1252	1,920,888	27.92	1241	1,917,559	27.88
Colombia		3	8,610	0.13	3	8,610	0.13
Czech Rep.		4	10,027	0.15	4	10,027	0.15
Egypt		3	4,284	0.06	3	4,284	0.06
Greece		28	44,416	0.65	28	44,416	0.65
Hungary		4	18,733	0.27	4	18,733	0.27
Iceland		11	7,877	0.11	11	7,877	0.11
India		228	1,513,179	21.99	228	1,513,179	22.00
Indonesia		42	147,141	2.14	42	147,141	2.14
Kuwait		8	61,094	0.89	8	61,094	0.89
Malaysia		39	122,353	1.78	39	122,353	1.78
Mexico		38	225,980	3.28	38	225,980	3.29
Pakistan		1	282	0.00	1	282	0.00
Philippines		24	51,939	0.75	24	51,939	0.76
Qatar		17	65,538	0.95	17	65,538	0.95
Romania		7	10,738	0.16	7	10,738	0.16
Saudi Arabia		60	335,809	4.88	60	335,809	4.88
South Africa		40	210,899	3.07	40	210,899	3.07
Taiwan		122	1,319,644	19.18	122	1,319,644	19.19
Thailand		50	135,590	1.97	50	135,590	1.97
Turkiye		109	85,458	1.24	109	85,458	1.24
UAE		31	120,185	1.75	31	120,185	1.75
Totals		2224	6,880,794	100.00	2213	6,877,466	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	464,978	6.04	165	464,978	6.05
Chile	31	45,220	0.59	31	45,220	0.59
China	2624	2,076,848	27.00	2423	2,066,282	26.90
Colombia	3	8,610	0.11	3	8,610	0.11
Czech Rep.	4	10,027	0.13	4	10,027	0.13
Egypt	9	7,531	0.10	9	7,531	0.10
Greece	32	45,288	0.59	32	45,288	0.59
Hungary	4	18,733	0.24	4	18,733	0.24
Iceland	15	8,670	0.11	15	8,670	0.11
India	505	1,718,685	22.34	505	1,718,685	22.37
Indonesia	77	162,291	2.11	77	162,291	2.11
Kuwait	21	69,099	0.90	21	69,099	0.90
Malaysia	81	144,721	1.88	81	144,721	1.88
Mexico	48	236,286	3.07	48	236,286	3.08
Pakistan	14	3,755	0.05	14	3,755	0.05
Philippines	31	54,802	0.71	31	54,802	0.71
Qatar	21	68,078	0.88	21	68,078	0.89
Romania	8	10,876	0.14	8	10,876	0.14
Saudi Arabia	88	353,221	4.59	88	353,221	4.60
South Africa	76	235,001	3.05	76	235,001	3.06
Taiwan	499	1,570,456	20.41	499	1,570,456	20.44
Thailand	125	166,061	2.16	125	166,061	2.16
Turkiye	148	90,814	1.18	148	90,814	1.18
UAE	36	123,257	1.60	36	123,257	1.60
Totals	4665	7,693,309	100.00	4464	7,682,743	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	2224	2213	4665	4464
Net MCap (USDm)	6,880,794	6,877,466	7,693,309	7,682,743
Dividend Yield %	3.05	3.05	3.01	3.01
Constituent Sizes (Net MCap USDm)				
Average	3,094	3,108	1,649	1,721
Largest	584,199	584,199	584,199	584,199
Smallest	22	22	20	22
Median	688	700	296	327
Weight of Largest Constituent (%)	8.49	8.49	7.59	7.60
Top 10 Holdings (% Index MCap)	21.86	21.87	19.55	19.58

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