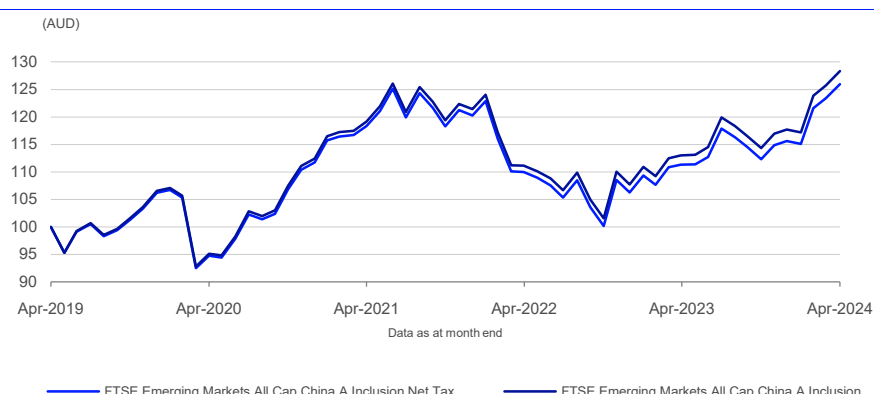


FTSE Emerging Markets All Cap China A Inclusion Net Tax Index (AUD)

Data as at: 30 April 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 (AUD)	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	9.4	12.1	8.9	13.1	6.4	25.9	2.1	4.7	9.9	12.5	11.5
FTSE Emerging Markets All Cap China A Inclusion	9.5	12.3	9.0	13.6	7.7	28.3	2.5	5.1	9.9	12.5	11.5

* 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 % (AUD)	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
FTSE Emerging Markets All Cap China A Inclusion Net Tax	12.2	-2.8	10.8	21.3	-5.3	20.5	5.2	7.7	-11.7	8.8
FTSE Emerging Markets All Cap China A Inclusion	12.6	-2.5	11.2	21.7	-5.0	21.0	5.5	8.0	-11.3	9.3

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 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 (AUD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE Emerging Markets All Cap China A Inclusion Net Tax	1.3	0.2	0.4	0.7	-6.4	-20.7	-20.7	-27.0
FTSE Emerging Markets All Cap China A Inclusion	1.3	0.2	0.4	0.7	-6.4	-20.3	-20.6	-26.8

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 (AUDm)	Wgt %
Taiwan Semiconductor Manufacturing	Taiwan	Technology Hardware and Equipment	896,722	7.46
Tencent Holdings (P Chip)	China	Software and Computer Services	421,617	3.51
Alibaba Group Holding (P Chip)	China	Retailers	248,723	2.07
Reliance Industries	India	Oil Gas and Coal	181,938	1.51
HDFC Bank	India	Banks	156,695	1.30
PDD Holdings Inc ADS (N Shares)	China	Software and Computer Services	116,535	0.97
Meituan Dianping (P Chip)	China	Software and Computer Services	115,266	0.96
China Construction Bank (H)	China	Banks	93,742	0.78
Infosys	India	Software and Computer Services	91,857	0.76
Hon Hai Precision Industry	Taiwan	Technology Hardware and Equipment	87,992	0.73
Totals			2,411,087	20.07

ICB Supersector Breakdown

ICB Code	ICB Supersector	No. of Cons	Net MCap (AUDm)	Wgt %
1010	Technology	621	2,889,489	24.05
1510	Telecommunications	144	440,628	3.67
2010	Health Care	418	468,331	3.90
3010	Banks	211	1,879,666	15.65
3020	Financial Services	182	399,680	3.33
3030	Insurance	58	290,937	2.42
3510	Real Estate	260	326,750	2.72
4010	Automobiles and Parts	152	338,634	2.82
4020	Consumer Products and Services	212	370,867	3.09
4030	Media	76	46,502	0.39
4040	Retailers	105	484,650	4.03
4050	Travel and Leisure	85	203,613	1.70
4510	Food Beverage and Tobacco	219	464,972	3.87
4520	Personal Care Drug and Grocery Stores	75	197,313	1.64
5010	Construction and Materials	204	300,139	2.50
5020	Industrial Goods and Services	679	835,023	6.95
5510	Basic Resources	292	568,592	4.73
5520	Chemicals	261	279,670	2.33
6010	Energy	195	768,998	6.40
6510	Utilities	219	457,987	3.81
Totals		4668	12,012,441	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

End-of-day index available

End-of-Day Distribution

Via FTP and email

Currency

USD, CAD, EUR, GBP, JPY, AUD, Local

Review Dates

Semi-annually in March and September

Country/Market Breakdown

Country/Market	No. of Cons	Net MCap (AUDm)	Wgt %
Brazil	165	677,359	5.64
Chile	31	69,586	0.58
China	2624	3,388,550	28.21
Colombia	3	13,121	0.11
Czech Rep.	4	15,710	0.13
Egypt	9	10,072	0.08
Greece	32	70,875	0.59
Hungary	4	30,335	0.25
Iceland	15	13,523	0.11
India	505	2,747,936	22.88
Indonesia	77	230,177	1.92
Kuwait	22	100,643	0.84
Malaysia	81	226,689	1.89
Mexico	48	348,677	2.90
Pakistan	14	6,156	0.05
Philippines	31	79,487	0.66
Qatar	21	102,306	0.85
Romania	8	16,795	0.14
Saudi Arabia	88	534,233	4.45
South Africa	77	368,030	3.06
Taiwan	499	2,373,452	19.76
Thailand	126	251,076	2.09
Turkiye	148	153,766	1.28
UAE	36	183,888	1.53
Totals	4668	12,012,441	100.00

Index Characteristics

Attributes	FTSE Emerging Markets All Cap China A Inclusion Net Tax
Number of constituents	4668
Net MCap (AUDm)	12,012,441
Dividend Yield %	2.59
Constituent Sizes (Net MCap AUDm)	
Average	2,573
Largest	896,722
Smallest	0
Median	465
Weight of Largest Constituent (%)	7.46
Top 10 Holdings (% Index MCap)	20.07

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