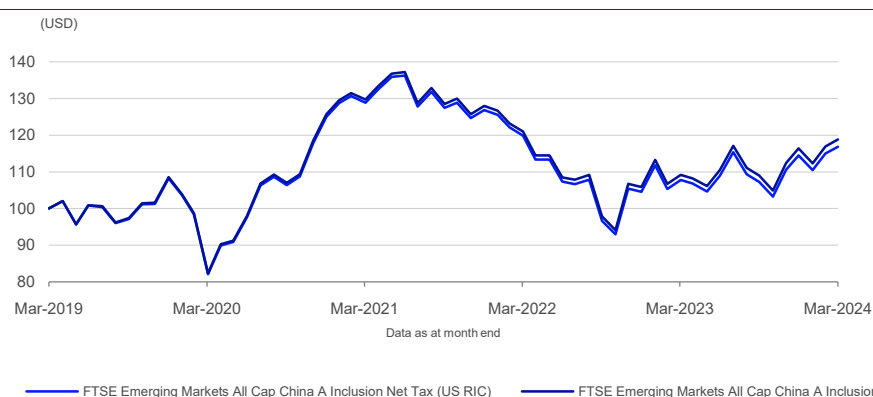


FTSE Emerging Markets All Cap China A Inclusion Net Tax (US RIC) Index

Data as at: 29 March 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)	2.0	8.9	2.0	8.5	-9.3	16.9	-3.2	3.2	10.8	15.2	18.1
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

* 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)	0.8	-0.2	0.2	0.2	-11.0	-32.4	-33.8	-36.0
FTSE Emerging Markets All Cap China A Inclusion	0.9	-0.2	0.2	0.2	-10.9	-32.0	-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	ICB Sector	Net MCap (USDm)	Wgt %
Taiwan Semiconductor Manufacturing	Taiwan	Technology Hardware and Equipment	584,199	7.59
Tencent Holdings (P Chip)	China	Software and Computer Services	239,394	3.11
Alibaba Group Holding (P Chip)	China	Retailers	152,500	1.98
Reliance Industries	India	Oil Gas and Coal	119,708	1.56
HDFC Bank	India	Banks	96,957	1.26
PDD Holdings Inc ADS (N Shares)	China	Software and Computer Services	70,274	0.91
Meituan Dianping (P Chip)	China	Software and Computer Services	66,123	0.86
Infosys	India	Software and Computer Services	62,927	0.82
China Construction Bank (H)	China	Banks	56,298	0.73
Hon Hai Precision Industry	Taiwan	Technology Hardware and Equipment	55,899	0.73
Totals			1,504,277	19.55

ICB Supersector Breakdown

ICB Code	ICB Supersector	No. of Cons	Net MCap (USDm)	Wgt %
1010	Technology	621	1,858,526	24.16
1510	Telecommunications	144	283,138	3.68
2010	Health Care	418	303,387	3.94
3010	Banks	211	1,217,522	15.83
3020	Financial Services	182	256,459	3.33
3030	Insurance	58	184,857	2.40
3510	Real Estate	260	209,476	2.72
4010	Automobiles and Parts	152	214,919	2.79
4020	Consumer Products and Services	212	241,027	3.13
4030	Media	76	29,910	0.39
4040	Retailers	104	305,235	3.97
4050	Travel and Leisure	85	128,638	1.67
4510	Food Beverage and Tobacco	218	303,297	3.94
4520	Personal Care Drug and Grocery Stores	75	129,563	1.68
5010	Construction and Materials	204	192,886	2.51
5020	Industrial Goods and Services	678	527,999	6.86
5510	Basic Resources	292	352,187	4.58
5520	Chemicals	261	176,986	2.30
6010	Energy	195	488,933	6.36
6510	Utilities	219	288,365	3.75
Totals		4665	7,693,309	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 Breakdown

Country	No. of Cons	Net MCap (USDm)	Wgt %
Brazil	165	464,978	6.04
Chile	31	45,220	0.59
China	2624	2,076,848	27.00
Colombia	3	8,610	0.11
Czech Rep.	4	10,027	0.13
Egypt	9	7,531	0.10
Greece	32	45,288	0.59
Hungary	4	18,733	0.24
Iceland	15	8,670	0.11
India	505	1,718,685	22.34
Indonesia	77	162,291	2.11
Kuwait	21	69,099	0.90
Malaysia	81	144,721	1.88
Mexico	48	236,286	3.07
Pakistan	14	3,755	0.05
Philippines	31	54,802	0.71
Qatar	21	68,078	0.88
Romania	8	10,876	0.14
Saudi Arabia	88	353,221	4.59
South Africa	76	235,001	3.05
Taiwan	499	1,570,456	20.41
Thailand	125	166,061	2.16
Turkiye	148	90,814	1.18
UAE	36	123,257	1.60
Totals	4665	7,693,309	100.00

Index Characteristics

Attributes	FTSE Emerging Markets All Cap China A Inclusion Net Tax (US RIC)
Number of constituents	4665
Net MCap (USDm)	7,693,309
Dividend Yield %	2.66
Constituent Sizes (Net MCap USDm)	
Average	1,649
Largest	584,199
Smallest	20
Median	296
Weight of Largest Constituent (%)	7.59
Top 10 Holdings (% Index MCap)	19.55

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