

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

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 (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	6.7	7.8	6.7	11.3	5.7	27.0	1.9	4.9	9.8	12.5	11.5
FTSE Emerging Markets All Cap China A Inclusion	6.8	7.9	6.8	11.8	7.0	29.4	2.3	5.3	9.8	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	1.2	0.1	0.4	0.7	-6.4	-20.7	-20.7	-27.0
FTSE Emerging Markets All Cap China A Inclusion	1.2	0.2	0.5	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	ICB Sector	Net MCap (AUDm)	Wgt %
Taiwan Semiconductor Manufacturing	Taiwan	Technology Hardware and Equipment	895,461	7.59
Tencent Holdings (P Chip)	China	Software and Computer Services	366,944	3.11
Alibaba Group Holding (P Chip)	China	Retailers	233,752	1.98
Reliance Industries	India	Oil Gas and Coal	183,488	1.56
HDFC Bank	India	Banks	148,615	1.26
PDD Holdings Inc ADS (N Shares)	China	Software and Computer Services	107,716	0.91
Meituan Dianping (P Chip)	China	Software and Computer Services	101,353	0.86
Infosys	India	Software and Computer Services	96,455	0.82
China Construction Bank (H)	China	Banks	86,294	0.73
Hon Hai Precision Industry	Taiwan	Technology Hardware and Equipment	85,681	0.73
Totals			2,305,759	19.55

ICB Supersector Breakdown

ICB Code	ICB Supersector	No. of Cons	Net MCap (AUDm)	Wgt %
1010	Technology	621	2,848,752	24.16
1510	Telecommunications	144	433,994	3.68
2010	Health Care	418	465,033	3.94
3010	Banks	211	1,866,220	15.83
3020	Financial Services	182	393,100	3.33
3030	Insurance	58	283,349	2.40
3510	Real Estate	260	321,085	2.72
4010	Automobiles and Parts	152	329,429	2.79
4020	Consumer Products and Services	212	369,446	3.13
4030	Media	76	45,846	0.39
4040	Retailers	104	467,865	3.97
4050	Travel and Leisure	85	197,176	1.67
4510	Food Beverage and Tobacco	218	464,894	3.94
4520	Personal Care Drug and Grocery Stores	75	198,595	1.68
5010	Construction and Materials	204	295,656	2.51
5020	Industrial Goods and Services	678	809,318	6.86
5510	Basic Resources	292	539,832	4.58
5520	Chemicals	261	271,284	2.30
6010	Energy	195	749,437	6.36
6510	Utilities	219	442,006	3.75
Totals		4665	11,792,320	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 Breakdown

Country	No. of Cons	Net MCap (AUDm)	Wgt %
Brazil	165	712,719	6.04
Chile	31	69,313	0.59
China	2624	3,183,397	27.00
Colombia	3	13,198	0.11
Czech Rep.	4	15,369	0.13
Egypt	9	11,543	0.10
Greece	32	69,418	0.59
Hungary	4	28,714	0.24
Iceland	15	13,290	0.11
India	505	2,634,403	22.34
Indonesia	77	248,760	2.11
Kuwait	21	105,916	0.90
Malaysia	81	221,828	1.88
Mexico	48	362,180	3.07
Pakistan	14	5,756	0.05
Philippines	31	84,001	0.71
Qatar	21	104,350	0.88
Romania	8	16,671	0.14
Saudi Arabia	88	541,419	4.59
South Africa	76	360,210	3.05
Taiwan	499	2,407,198	20.41
Thailand	125	254,539	2.16
Turkiye	148	139,201	1.18
UAE	36	188,928	1.60
Totals	4665	11,792,320	100.00

Index Characteristics

Attributes	FTSE Emerging Markets All Cap China A Inclusion Net Tax
Number of constituents	4665
Net MCap (AUDm)	11,792,320
Dividend Yield %	2.62
Constituent Sizes (Net MCap AUDm)	
Average	2,528
Largest	895,461
Smallest	30
Median	453
Weight of Largest Constituent (%)	7.59
Top 10 Holdings (% Index MCap)	19.55

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