

# FTSE Emerging Markets incl China Overseas Inclusion (no Quota) Index

Data as at: 29 March 2024

The FTSE Emerging Markets incl China Overseas Inclusion (no Quota) Index comprises large and mid cap securities of the FTSE Emerging Index, FTSE China A Index and FTSE China Overseas Index (China N-shares and S Chips). Constituents are weighted by free float and foreign ownership-adjusted market capitalisation.

The index is part of the FTSE Global China A Inclusion Index Series which has been created to provide market participants with a choice of how to include China A Shares in global benchmarks.

## 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 incl China Overseas Inclusion (no Quota)	2.1	7.3	2.1	4.2	-12.6	14.4	-4.4	2.7	11.2	14.9	17.8
FTSE Emerging Markets incl China Overseas Inclusion (no Quota) Net Tax	2.0	7.2	2.0	3.8	-13.6	12.4	-4.7	2.4	11.2	14.9	17.8

\* 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 incl China Overseas Inclusion (no Quota)	8.8	-9.9	4.5	31.3	-16.6	23.4	19.2	1.2	-18.5	5.8
FTSE Emerging Markets incl China Overseas Inclusion (no Quota) Net Tax	8.5	-10.2	4.2	31.0	-16.8	23.0	18.9	0.9	-18.8	5.3

## FEATURES

### Objective

The indexes 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 indexes 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 incl China Overseas Inclusion (no Quota)	0.5	-0.3	0.2	0.2	-11.7	-33.2	-35.2	-35.4
FTSE Emerging Markets incl China Overseas Inclusion (no Quota) Net Tax	0.4	-0.3	0.1	0.2	-11.8	-33.6	-35.6	-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 Supersector	Net MCap (USDm)	Wgt %
Taiwan Semiconductor Manufacturing	Taiwan	Technology	584,199	7.24
Tencent Holdings (P Chip)	China	Technology	239,394	2.97
Alibaba Group Holding (P Chip)	China	Retailers	152,500	1.89
Reliance Industries	India	Energy	119,708	1.48
HDFC Bank	India	Banks	96,957	1.20
Kweichow Moutai (A)	China	Food Beverage and Tobacco	82,874	1.03
PDD Holdings Inc ADS (N Shares)	China	Technology	70,274	0.87
Meituan Dianping (P Chip)	China	Technology	66,123	0.82
Infosys	India	Technology	62,927	0.78
China Construction Bank (H)	China	Banks	56,298	0.70
Totals			1,531,253	18.97

ICB Supersector Breakdown

ICB Code	ICB Supersector	No. of Cons	Net MCap (USDm)	Wgt %
1010	Technology	235	1,815,666	22.50
1510	Telecommunications	73	298,624	3.70
2010	Health Care	180	324,953	4.03
3010	Banks	165	1,316,170	16.31
3020	Financial Services	115	277,453	3.44
3030	Insurance	44	199,418	2.47
3510	Real Estate	102	167,243	2.07
4010	Automobiles and Parts	70	234,623	2.91
4020	Consumer Products and Services	83	231,380	2.87
4030	Media	31	37,606	0.47
4040	Retailers	52	301,835	3.74
4050	Travel and Leisure	42	125,976	1.56
4510	Food Beverage and Tobacco	114	424,759	5.26
4520	Personal Care Drug and Grocery Stores	49	127,528	1.58
5010	Construction and Materials	88	183,970	2.28
5020	Industrial Goods and Services	284	582,475	7.22
5510	Basic Resources	137	366,760	4.54
5520	Chemicals	108	188,878	2.34
6010	Energy	113	538,746	6.68
6510	Utilities	139	326,754	4.05
Totals		2224	8,070,818	100.00

INFORMATION

Index Universe

FTSE Emerging Index + FTSE China A Index + FTSE China Overseas Index

Index Launch

5 June 2014

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

Country Breakdown

Country	No. of Cons	Net MCap (USDm)	Wgt %
Brazil	82	419,170	5.19
Chile	21	40,959	0.51
China	1252	3,110,911	38.55
Colombia	3	8,610	0.11
Czech Rep.	4	10,027	0.12
Egypt	3	4,284	0.05
Greece	28	44,416	0.55
Hungary	4	18,733	0.23
Iceland	11	7,877	0.10
India	228	1,513,179	18.75
Indonesia	42	147,141	1.82
Kuwait	8	61,094	0.76
Malaysia	39	122,353	1.52
Mexico	38	225,980	2.80
Pakistan	1	282	0.00
Philippines	24	51,939	0.64
Qatar	17	65,538	0.81
Romania	7	10,738	0.13
Saudi Arabia	60	335,809	4.16
South Africa	40	210,899	2.61
Taiwan	122	1,319,644	16.35
Thailand	50	135,590	1.68
Turkiye	109	85,458	1.06
UAE	31	120,185	1.49
Totals	2224	8,070,818	100.00

Index Characteristics

Attributes	FTSE Emerging Markets incl China Overseas Inclusion (no Quota)
Number of constituents	2224
Net MCap (USDm)	8,070,818
Dividend Yield %	2.96
Constituent Sizes (Net MCap USDm)	
Average	3,629
Largest	584,199
Smallest	80
Median	1,253
Weight of Largest Constituent (%)	7.24
Top 10 Holdings (% Index MCap)	18.97

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