

FTSE ST China Index

Data as at: 30 May 2025

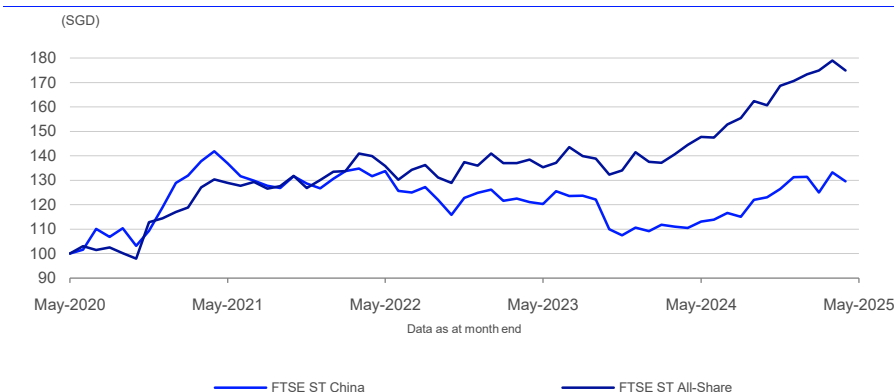
The FTSE ST China Index is based on the underlying constituents of the FTSE ST All-Share Index, which have the majority of their sales revenue derived from or operating assets located in Mainland China.

Companies eligible for inclusion in the FTSE ST China Index must feature in the FTSE ST All-Share Index and at each review derive either:

- At least 50% of their sales revenue from Mainland China; or,
- At least 50% of their operating assets are located in Mainland China.

Buffers are incorporated at the review to reduce index turnover when selecting Chinese companies.

5-Year Performance - Total Return



Performance and Volatility - Total Return

| Index (SGD) | Return % | | | | | | Return pa %* | | Volatility %** | | |
|-------------------|----------|-----|------|------|------|------|--------------|------|----------------|------|------|
| | 3M | 6M | YTD | 12M | 3YR | 5YR | 3YR | 5YR | 1YR | 3YR | 5YR |
| FTSE ST China | 3.7 | 2.5 | -1.4 | 14.5 | -3.1 | 29.6 | -1.1 | 5.3 | 19.1 | 16.9 | 13.1 |
| FTSE ST All-Share | 2.1 | 5.9 | 4.7 | 20.9 | 31.5 | 78.7 | 9.6 | 12.3 | 13.7 | 14.3 | 11.2 |

* 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 % (SGD) | 2015 | 2016 | 2017 | 2018 | 2019 | 2020 | 2021 | 2022 | 2023 | 2024 |
|-------------------|-------|------|------|-------|------|------|------|------|-------|------|
| FTSE ST China | -3.0 | 1.0 | 14.7 | -10.6 | 10.2 | 7.4 | 6.5 | -1.4 | -11.4 | 18.7 |
| FTSE ST All-Share | -10.4 | 5.5 | 21.8 | -6.9 | 11.3 | -7.8 | 13.7 | 4.5 | 4.1 | 20.6 |

Return/Risk Ratio and Drawdown - Total Return

| Index (SGD) | Return/Risk Ratio | | | | | Drawdown (%) | | | |
|-------------------|-------------------|------|-----|------|--|--------------|-------|-------|-------|
| | 1YR | 3YR | 5YR | 10YR | | 1YR | 3YR | 5YR | 10YR |
| FTSE ST China | 0.8 | -0.1 | 0.4 | 0.1 | | -16.8 | -21.5 | -25.3 | -37.3 |
| FTSE ST All-Share | 1.6 | 0.7 | 1.1 | 0.4 | | -14.0 | -14.0 | -14.0 | -32.8 |

Return/Risk Ratio – based on compound annual returns and volatility in Performance and Volatility table

Drawdown – based on daily data

FEATURES

Coverage

Constituents in the FTSE ST All-Share Index which have the majority of their sales revenue derived from or operating assets located in Mainland China.

Objective

The indexes have been designed for the creation of structured products, index tracking funds and ETFs, or for use as a performance benchmark.

Investability

Stocks are free-float weighted to ensure that only the investable opportunity set is included within the indexes.

Liquidity

Stocks are liquidity screened to ensure that the indexes are tradable.

Transparency

Index methodologies are freely available on the FTSE Russell website.

Availability

The indexes are calculated based on price and total return methodologies.

Industry Classification Benchmark (ICB)

Index constituents are categorized in accordance with the Industry Classification Benchmark (ICB), the global standard for industry sector analysis.

Top 10 Constituents - FTSE ST China Index

| Constituent | Country/Market | ICB Sector | Net MCap (SGDm) | Wgt % |
|--|----------------|---|-----------------|-------|
| Jardine Matheson Holdings | Hong Kong | General Industrials | 11,359 | 41.23 |
| Wilmar International Limited | Singapore | Food Producers | 6,060 | 21.99 |
| Yangzijiang Shipbuilding Holdings (S Chip) | China | Industrial Transportation | 5,380 | 19.52 |
| Yangzijiang Financial Holding (S Chip) | China | Investment Banking and Brokerage Services | 1,644 | 5.97 |
| Hutchison Port Holdings Trust | Singapore | Industrial Transportation | 1,036 | 3.76 |
| CapitaLand China Trust Management | Singapore | Real Estate Investment Trusts | 797 | 2.89 |
| Geo Energy Resources | Singapore | Oil Gas and Coal | 335 | 1.21 |
| Sasseur REIT (S Chip) | China | Real Estate Investment Trusts | 334 | 1.21 |
| Yanlord Land Group (S Chip) | China | Real Estate Investment and Services Development | 300 | 1.09 |
| China Aviation Oil (Singapore) (S Chip) | China | Oil Gas and Coal | 210 | 0.76 |
| Totals | | | 27,456 | 99.64 |

ICB Supersector Breakdown

| | | FTSE ST China | | | FTSE ST All-Share | | |
|----------|---------------------------------------|---------------|-----------------|--------|-------------------|-----------------|--------|
| ICB Code | ICB Supersector | No. of Cons | Net MCap (SGDm) | Wgt % | No. of Cons | Net MCap (SGDm) | Wgt % |
| 1010 | Technology | - | - | - | 3 | 3,933 | 0.96 |
| 1510 | Telecommunications | - | - | - | 3 | 31,796 | 7.73 |
| 2010 | Health Care | - | - | - | 2 | 1,300 | 0.32 |
| 3010 | Banks | - | - | - | 3 | 189,921 | 46.18 |
| 3020 | Financial Services | 1 | 1,644 | 5.97 | 3 | 14,180 | 3.45 |
| 3510 | Real Estate | 3 | 1,432 | 5.20 | 40 | 77,922 | 18.95 |
| 4010 | Automobiles and Parts | - | - | - | 1 | 1,640 | 0.40 |
| 4020 | Consumer Products and Services | - | - | - | 2 | 2,880 | 0.70 |
| 4050 | Travel and Leisure | - | - | - | 2 | 13,847 | 3.37 |
| 4510 | Food Beverage and Tobacco | 1 | 6,060 | 21.99 | 8 | 14,007 | 3.41 |
| 4520 | Personal Care Drug and Grocery Stores | - | - | - | 2 | 2,281 | 0.55 |
| 5010 | Construction and Materials | - | - | - | 3 | 409 | 0.10 |
| 5020 | Industrial Goods and Services | 3 | 17,775 | 64.51 | 12 | 38,983 | 9.48 |
| 5510 | Basic Resources | - | - | - | 1 | 158 | 0.04 |
| 5520 | Chemicals | 1 | 98 | 0.36 | 2 | 1,787 | 0.43 |
| 6010 | Energy | 2 | 544 | 1.97 | 2 | 544 | 0.13 |
| 6510 | Utilities | - | - | - | 2 | 15,636 | 3.80 |
| Totals | | 11 | 27,554 | 100.00 | 91 | 411,224 | 100.00 |

Index Characteristics

| Attributes | FTSE ST China | FTSE ST All-Share |
|-----------------------------------|---------------|-------------------|
| Number of constituents | 11 | 91 |
| Net MCap (SGDm) | 27,554 | 411,224 |
| Dividend Yield % | 5.42 | 5 |
| Constituent Sizes (Net MCap SGDm) | | |
| Average | 2,505 | 4,519 |
| Largest | 11,359 | 89,986 |
| Smallest | 98 | 87 |
| Median | 797 | 972 |
| Weight of Largest Constituent (%) | 41.23 | 21.88 |
| Top 10 Holdings (% Index MCap) | 99.64 | 69.14 |

INFORMATION

Index Universe

FTSE ST All-Share Index

Launch Date

FTSE ST China Index - 10 January 2008

Base Date

5 October 2007

Base Value

1000

Investability Screen

Free-float adjusted and liquidity screened

Index Calculation

Real-time and end-of-day indices available

End-of-Day Distribution

By FTP and email

Currency

USD, EUR, GBP, JPY, SGD (real time in SGD only)

Review Dates

Semi-annually in March and September

History

Available from August 1999



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