

# FTSE ST China Index

Data as at: 28 June 2024

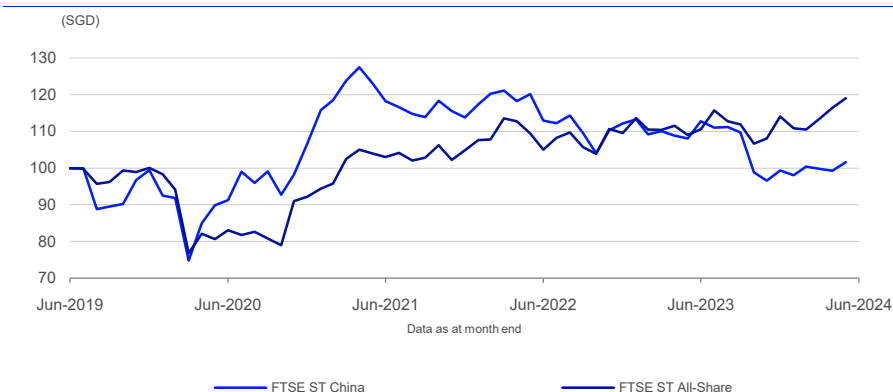
The FTSE ST China Index is based on the underlying constituents of the FTSE ST All-Share Index, which have the majority of their sales revenue derived from or operating assets located in Mainland China.

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	2.5	2.9	2.9	-9.3	-13.5	2.3	-4.7	0.5	12.1	13.0	17.9
FTSE ST All-Share	4.8	4.2	4.2	7.4	15.4	18.8	4.9	3.5	9.1	10.7	15.0

\* 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)	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
FTSE ST China	1.5	-3.0	1.0	14.7	-10.6	10.2	7.4	6.5	-1.4	-11.4
FTSE ST All-Share	8.4	-10.4	5.5	21.8	-6.9	11.3	-7.8	13.7	4.5	4.1

## 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	-0.3	0.0	0.1	-15.3	-23.8	-34.8	-37.3
FTSE ST All-Share	0.8	0.5	0.2	0.3	-8.5	-13.0	-32.6	-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	9,377	36.49
Yangzijiang Shipbuilding Holdings (S Chip)	China	Industrial Transportation	6,243	24.29
Wilmar International Limited	Singapore	Food Producers	6,160	23.97
Hutchison Port Holdings Trust	Singapore	Industrial Transportation	877	3.41
Yangzijiang Financial Holding (S Chip)	China	Investment Banking and Brokerage Services	794	3.09
CapitalLand China Trust Management	Singapore	Real Estate Investment Trusts	774	3.01
Sasseur REIT (S Chip)	China	Real Estate Investment Trusts	358	1.39
Yanlord Land Group (S Chip)	China	Real Estate Investment and Services Development	287	1.12
Geo Energy Resources	Singapore	Oil Gas and Coal	252	0.98
Aztech Global	Singapore	Electronic and Electrical Equipment	223	0.87
Totals			25,344	98.63

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	4,914	1.36
1510	Telecommunications	-	-	-	3	23,773	6.60
2010	Health Care	-	-	-	2	1,461	0.41
3010	Banks	-	-	-	3	160,684	44.64
3020	Financial Services	1	794	3.09	3	9,723	2.70
3510	Real Estate	3	1,419	5.52	40	74,614	20.73
4010	Automobiles and Parts	-	-	-	1	2,628	0.73
4020	Consumer Products and Services	-	-	-	2	2,908	0.81
4050	Travel and Leisure	-	-	-	2	14,542	4.04
4510	Food Beverage and Tobacco	1	6,160	23.97	10	15,717	4.37
4520	Personal Care Drug and Grocery Stores	-	-	-	2	1,771	0.49
5010	Construction and Materials	-	-	-	2	190	0.05
5020	Industrial Goods and Services	4	16,719	65.07	13	30,979	8.61
5510	Basic Resources	1	137	0.53	2	290	0.08
5520	Chemicals	-	-	-	1	1,882	0.52
6010	Energy	2	467	1.82	3	613	0.17
6510	Utilities	-	-	-	2	13,300	3.69
Totals		12	25,696	100.00	94	359,988	100.00

Index Characteristics

Attributes	FTSE ST China	FTSE ST All-Share
Number of constituents	12	94
Net MCap (SGDm)	25,696	359,988
Dividend Yield %	5.51	5.24
Constituent Sizes (Net MCap SGDm)		
Average	2,141	3,830
Largest	9,377	72,017
Smallest	137	66
Median	566	902
Weight of Largest Constituent (%)	36.49	20.01
Top 10 Holdings (% Index MCap)	98.63	65.57

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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#### EMEA

+44 (0) 20 7866 1810

#### North America

+1 877 503 6437

#### Asia-Pacific

Hong Kong +852 2164 3333

Tokyo +81 3 6441 1430

Sydney +61 (0) 2 7228 5659