

FTSE ST China Index

Data as at: 30 April 2024

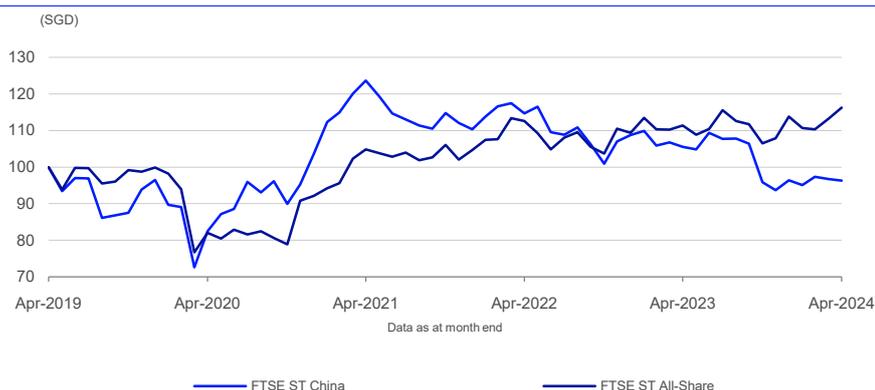
The FTSE ST China Index is based on the underlying constituents of the FTSE ST All-Share Index, which have the majority of their sales revenue derived from or operating assets located in Mainland China.

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	1.3	0.5	-0.1	-8.8	-22.1	-3.7	-8.0	-0.8	12.1	13.0	18.2
FTSE ST All-Share	5.1	9.2	2.1	4.4	10.9	16.3	3.5	3.1	9.3	10.8	15.5

* 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 % (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	-0.7	-0.5	0.0	0.0	-15.7	-24.7	-35.5	-37.3
FTSE ST All-Share	0.5	0.4	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	10,270	40.63
Wilmar International Limited	Singapore	Food Producers	6,730	26.63
Yangzijiang Shipbuilding Holdings (S Chip)	China	Industrial Transportation	4,466	17.67
Hutchison Port Holdings Trust	Singapore	Industrial Transportation	880	3.48
CapitaLand China Trust Management	Singapore	Real Estate Investment Trusts	757	2.99
Yangzijiang Financial Holding (S Chip)	China	Investment Banking and Brokerage Services	720	2.85
Sasseur REIT (S Chip)	China	Real Estate Investment Trusts	355	1.40
Yanlord Land Group (S Chip)	China	Real Estate Investment and Services Development	294	1.16
Geo Energy Resources	Singapore	Oil Gas and Coal	239	0.94
China Aviation Oil (Singapore) (S Chip)	China	Oil Gas and Coal	232	0.92
Totals			24,943	98.69

ICB Supersector Breakdown

ICB Code	ICB Supersector	FTSE ST China			FTSE ST All-Share		
		No. of Cons	Net MCap (SGDm)	Wgt %	No. of Cons	Net MCap (SGDm)	Wgt %
1010	Technology	-	-	-	3	5,054	1.42
1510	Telecommunications	-	-	-	3	21,049	5.91
2010	Health Care	-	-	-	2	1,365	0.38
3010	Banks	-	-	-	3	156,464	43.90
3020	Financial Services	1	720	2.85	3	9,556	2.68
3510	Real Estate	3	1,405	5.56	40	76,438	21.45
4010	Automobiles and Parts	-	-	-	1	2,618	0.73
4020	Consumer Products and Services	-	-	-	2	2,620	0.74
4050	Travel and Leisure	-	-	-	2	14,286	4.01
4510	Food Beverage and Tobacco	1	6,730	26.63	10	16,799	4.71
4520	Personal Care Drug and Grocery Stores	-	-	-	2	1,835	0.51
5010	Construction and Materials	-	-	-	2	183	0.05
5020	Industrial Goods and Services	4	15,830	62.63	13	30,946	8.68
5510	Basic Resources	1	119	0.47	2	286	0.08
5520	Chemicals	-	-	-	1	1,902	0.53
6010	Energy	2	471	1.86	3	609	0.17
6510	Utilities	-	-	-	2	14,413	4.04
Totals		12	25,275	100.00	94	356,423	100.00

Index Characteristics

Attributes	FTSE ST China	FTSE ST All-Share
Number of constituents	12	94
Net MCap (SGDm)	25,275	356,423
Dividend Yield %	5.80	5.21
Constituent Sizes (Net MCap SGDm)		
Average	2,106	3,792
Largest	10,270	69,569
Smallest	119	63
Median	537	896
Weight of Largest Constituent (%)	40.63	19.52
Top 10 Holdings (% Index MCap)	98.69	64.53

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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