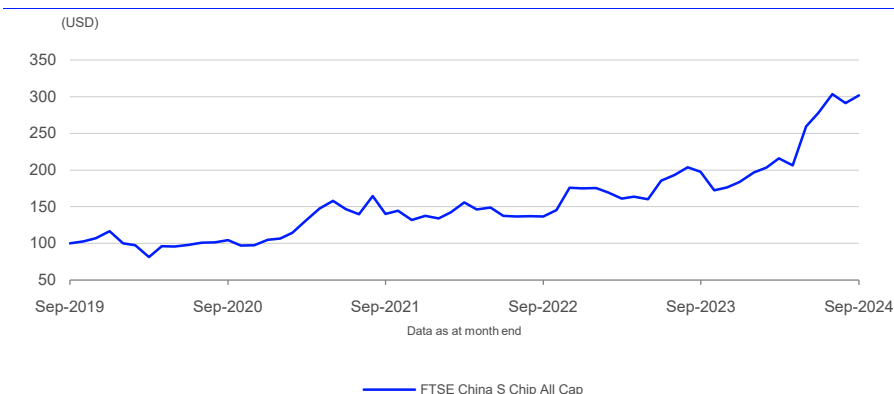


# FTSE China S Chip All Cap Index

Data as at: 30 September 2024

The FTSE China S Chip All Cap Index is a free float adjusted market-capitalisation weighted index representing the performance of S Chips in the FTSE Global All Cap Index. Constituents of this index have passed the the size, free float, and liquidity screens that are applied across all companies in the FTSE Global Equity Index Series. "S Chips" are companies controlled by Mainland Chinese entities, companies or individuals. It must be incorporated outside the PRC and traded on the Singapore Exchange with a majority of its revenue or assets derived from PRC. The definitions of S Chips are reviewed annually in March effective on the same day as the Global Equity Index Series.

## 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 China S Chip All Cap | 8.5      | 39.8 | 64.2 | 52.4 | 115.4 | 201.6 | 29.2         | 24.7 | 30.5           | 27.9 | 28.5 |

\* 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 % (USD)             | 2014  | 2015 | 2016  | 2017 | 2018  | 2019 | 2020  | 2021 | 2022 | 2023 |
|---------------------------|-------|------|-------|------|-------|------|-------|------|------|------|
| FTSE China S Chip All Cap | -21.3 | -9.0 | -15.8 | 49.7 | -21.6 | -2.3 | -10.1 | 31.1 | 27.1 | 4.9  |

## Return/Risk Ratio and Drawdown - Total Return

| Index (USD)               | Return/Risk Ratio |     |     |      | Drawdown (%) |       |       |       |
|---------------------------|-------------------|-----|-----|------|--------------|-------|-------|-------|
|                           | 1YR               | 3YR | 5YR | 10YR | 1YR          | 3YR   | 5YR   | 10YR  |
| FTSE China S Chip All Cap | 1.6               | 1.1 | 0.9 | 0.3  | -15.0        | -22.6 | -38.6 | -57.5 |

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

Drawdown - based on daily data

## Top 10 Constituents

| Constituent                                | ICB Sector                                      | Net MCap (USDm) | Wgt %         |
|--|---|-----------------|---------------|
| Yangzijiang Shipbuilding Holdings (S Chip) | Industrial Transportation                       | 4,850           | 82.72         |
| Yangzijiang Financial Holding (S Chip)     | Investment Banking and Brokerage Services       | 708             | 12.07         |
| Yanlord Land Group (S Chip)                | Real Estate Investment and Services Development | 306             | 5.21          |
| <b>Totals</b>                              |   | <b>5,863</b>    | <b>100.00</b> |

## 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 indices are investable.

### Liquidity

Stocks are screened to ensure that the index is tradable.

### Transparency

Index rules are freely available on the FTSE website.

### Availability

The index is calculated based on price and total return methodologies, available end-of-day.

### Industry Classification Benchmark

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

ICB Supersector Breakdown

| ICB Code | ICB Supersector               | No. of Cons | Net MCap (USDm) | Wgt %  |
|----------|-------------------------------|-------------|-----------------|--------|
| 3020     | Financial Services            | 1           | 708             | 12.07  |
| 3510     | Real Estate                   | 1           | 306             | 5.21   |
| 5020     | Industrial Goods and Services | 1           | 4,850           | 82.72  |
| Totals   |                               | 3           | 5,863           | 100.00 |

Index Characteristics

| Attributes                        | FTSE China S Chip All Cap |
|-----------------------------------|---------------------------|
| Number of constituents            | 3                         |
| Net MCap (USDm)                   | 5,863                     |
| Dividend Yield %                  | 2.86                      |
| Constituent Sizes (Net MCap USDm) |                           |
| Average                           | 1,954                     |
| Largest                           | 4,850                     |
| Smallest                          | 306                       |
| Median                            | 708                       |
| Weight of Largest Constituent (%) | 82.72                     |
| Top 10 Holdings (% Index MCap)    | 100                       |

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INFORMATION

Base Date

19 March 2004

Base Value

1000

Investability Screen

Actual free-float applied and liquidity screened

Index Calculation

End-of-Day indices available

End-of-Day Distribution

Via FTP and email

Currency

USD, GBP, EUR, JPY, HKD, SGD

Review Dates

Quarterly in March, June, September, December

Index Rules

Available at [www.ftse.com/china](http://www.ftse.com/china)

Data definitions available from [info@ftserussell.com](mailto:info@ftserussell.com)

To learn more, visit [lseg.com/ftse-russell](http://lseg.com/ftse-russell); email [info@ftserussell.com](mailto:info@ftserussell.com); or call your regional Client Services Team office:

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