

FTSE China S Chip All Cap Index

Data as at: 30 April 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	5.0	19.8	12.5	26.2	40.0	40.7	11.9	7.1	23.8	24.9	32.3

* 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	1.1	0.4	0.2	0.1	-19.9	-22.6	-49.2	-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	3,275	81.50
Yangzijiang Financial Holding (S Chip)	Investment Banking and Brokerage Services	528	13.14
Yanlord Land Group (S Chip)	Real Estate Investment and Services Development	215	5.36
Totals		4,018	100.00

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	528	13.14
3510	Real Estate	1	215	5.36
5020	Industrial Goods and Services	1	3,275	81.50
Totals		3	4,018	100.00

Index Characteristics

Attributes	FTSE China S Chip All Cap
Number of constituents	3
Net MCap (USDm)	4,018
Dividend Yield %	3.93
Constituent Sizes (Net MCap USDm)	
Average	1,339
Largest	3,275
Smallest	215
Median	528
Weight of Largest Constituent (%)	81.50
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

Data definitions available from info@ftserussell.com

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

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