

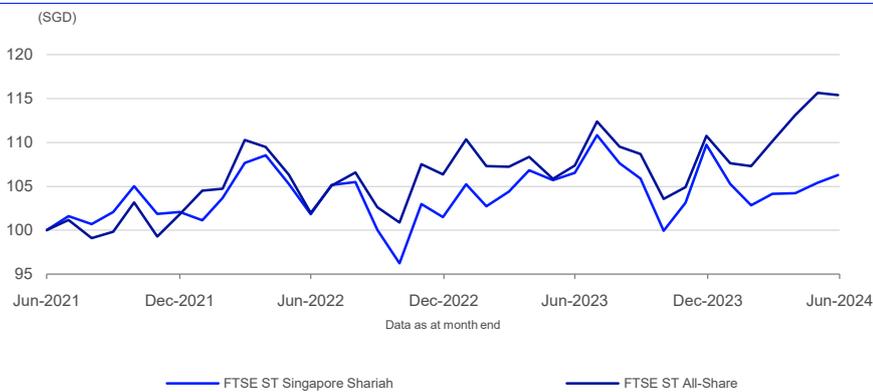
FTSE ST Singapore Shariah Index

Data as at: 28 June 2024

The FTSE ST Singapore Shariah Index has been designed to be used as the basis of Shariah compliant investment products that focus on Shariah-compliant companies listed on the Singapore Exchange (SGX). Independent screening is carried out by Yasaar Ltd, an organisation with a global network of expert Shariah scholars. Their approach is described below.

Using the FTSE ST All-Share Index as a base universe, constituents are screened against a clear set of Shariah principles to create a robust Shariah-compliant index for the Singapore market.

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 Singapore Shariah | 2.1 | -3.1 | -3.1 | -0.2 | 6.3 | -5.2 | 2.1 | -1.1 | 10.7 | 11.0 | 14.9 |
| 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) | 2019 | 2020 | 2021 | 2022 | 2023 |
|---------------------------|------|-------|------|------|------|
| FTSE ST Singapore Shariah | 14.5 | -16.9 | 8.7 | -0.6 | 8.2 |
| FTSE ST All-Share | 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 Singapore Shariah | -0.1 | 0.2 | -0.1 | - | -11.5 | -14.9 | -31.6 | - |
| 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

All eligible stocks listed on SGX Main Board.

Objective

The indexes are designed for the creation of index tracking funds, derivatives and as a performance benchmark.

Investability

Stocks are selected and weighted to ensure that the index is investable.

Liquidity

Stocks are screened to ensure that the indexes are tradable.

Transparency

The indexes use a transparent, methodologies-based construction process. Index methodologies are freely available on the FTSE Russell website.

Availability

The indexes are calculated based on price and total return methodologies, both real time and end-of-day.

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

| Constituent | Country/Market | ICB Sector | Net MCap (SGDm) | Wgt % |
|--------------------------------------|----------------|---|-----------------|--------------|
| Singapore Telecommunications | Singapore | Telecommunications Service Providers | 20,654 | 29.98 |
| Singapore Airlines | Singapore | Travel and Leisure | 9,534 | 13.84 |
| Hongkong Land Holdings | Hong Kong | Real Estate Investment and Services Development | 4,796 | 6.96 |
| Mapletree Industrial Trust | Singapore | Real Estate Investment Trusts | 4,162 | 6.04 |
| Venture Corp | Singapore | Technology Hardware and Equipment | 3,710 | 5.39 |
| Seatrium | Singapore | Industrial Transportation | 2,796 | 4.06 |
| ComfortDelGro | Singapore | Industrial Transportation | 2,745 | 3.99 |
| Frasers Logistics & Commercial Trust | Singapore | Real Estate Investment Trusts | 2,733 | 3.97 |
| NetLink NBN Trust | Singapore | Telecommunications Service Providers | 2,426 | 3.52 |
| Keppel DC REIT | Singapore | Real Estate Investment Trusts | 2,301 | 3.34 |
| Totals | | | 55,859 | 81.09 |

ICB Supersector Breakdown

| ICB Code | ICB Supersector | FTSE ST Singapore Shariah | | | FTSE ST All-Share | | |
|---------------|---------------------------------------|---------------------------|-----------------|---------------|-------------------|-----------------|---------------|
| | | No. of Cons | Net MCap (SGDm) | Wgt % | No. of Cons | Net MCap (SGDm) | Wgt % |
| 1010 | Technology | 3 | 4,914 | 7.13 | 3 | 4,914 | 1.36 |
| 1510 | Telecommunications | 2 | 23,080 | 33.51 | 3 | 23,773 | 6.60 |
| 2010 | Health Care | - | - | - | 2 | 1,461 | 0.41 |
| 3010 | Banks | - | - | - | 3 | 160,684 | 44.64 |
| 3020 | Financial Services | - | - | - | 3 | 9,723 | 2.70 |
| 3510 | Real Estate | 10 | 19,338 | 28.07 | 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 | 1 | 9,534 | 13.84 | 2 | 14,542 | 4.04 |
| 4510 | Food Beverage and Tobacco | 5 | 3,071 | 4.46 | 10 | 15,717 | 4.37 |
| 4520 | Personal Care Drug and Grocery Stores | - | - | - | 2 | 1,771 | 0.49 |
| 5010 | Construction and Materials | 2 | 190 | 0.28 | 2 | 190 | 0.05 |
| 5020 | Industrial Goods and Services | 7 | 8,153 | 11.84 | 13 | 30,979 | 8.61 |
| 5510 | Basic Resources | 1 | 137 | 0.20 | 2 | 290 | 0.08 |
| 5520 | Chemicals | - | - | - | 1 | 1,882 | 0.52 |
| 6010 | Energy | 2 | 467 | 0.68 | 3 | 613 | 0.17 |
| 6510 | Utilities | - | - | - | 2 | 13,300 | 3.69 |
| Totals | | 33 | 68,883 | 100.00 | 94 | 359,988 | 100.00 |

Index Characteristics

| Attributes | FTSE ST Singapore Shariah | FTSE ST All-Share |
|-----------------------------------|---------------------------|-------------------|
| Number of constituents | 33 | 94 |
| Net MCap (SGDm) | 68,883 | 359,988 |
| Dividend Yield % | 5.01 | 5.24 |
| Constituent Sizes (Net MCap SGDm) | | |
| Average | 2,087 | 3,830 |
| Largest | 20,654 | 72,017 |
| Smallest | 84 | 66 |
| Median | 698 | 902 |
| Weight of Largest Constituent (%) | 29.98 | 20.01 |
| Top 10 Holdings (% Index MCap) | 81.09 | 65.57 |

INFORMATION

Index Universe

FTSE ST All-Share Index

Base Date

15 June 2018

Base Value

1000

Investability Screen

Actual free float applied and liquidity screened

Index Calculation

Real-time, end-of-day

End-of-Day Distribution

FTP

Currency

USD, EUR, GBP, JPY, SGD

Real time SGD only

Review Dates

Semi-annually in March and September (underlying FTSE ST All-Share Index). Shariah screening reviewed quarterly in March, June, September and December



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