

FTSE ST Consumer Goods & Services Indices

Data as at: 28 June 2024

FTSE ST Consumer Goods & Services Index - comprises the constituents in either the Consumer Discretionary or the Consumer Staples Industries (ICB code 40 or 45) under the FTSE ST All-Share Index.

FTSE ST Consumer Goods & Services Liquid 20 Index - constructed from the most liquid stocks in either the Consumer Discretionary or the Consumer Staples Industries (ICB code 40 or 45) under the FTSE ST All-Share Index. Liquidity information from the previous 252 trading days is used for the stock selection criteria.

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 Consumer Goods & Services	1.8	-3.9	-3.9	-6.3	0.5	-10.7	0.2	-2.2	10.6	11.6	16.3
FTSE ST Consumer Goods & Services Liquid 20	2.7	-3.1	-3.1	-5.1	1.7	-12.0	0.6	-2.5	9.4	11.5	16.2

* 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 Consumer Goods & Services	4.1	-6.8	7.7	2.7	-11.7	8.1	-14.3	3.3	6.2	0.3
FTSE ST Consumer Goods & Services Liquid 20	7.6	-7.9	10.0	2.3	-9.1	3.7	-17.1	7.9	4.5	1.1

Return/Risk Ratio and Drawdown - Total Return

Index (SGD)	Return/Risk Ratio					Drawdown (%)			
	1YR	3YR	5YR	10YR		1YR	3YR	5YR	10YR
FTSE ST Consumer Goods & Services	-0.7	0.0	-0.1	-0.1		-12.4	-15.3	-39.7	-42.8
FTSE ST Consumer Goods & Services Liquid 20	-0.6	0.1	-0.2	-0.1		-11.2	-15.8	-40.7	-43.3

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

Drawdown - based on daily data

FEATURES

Objective

The index has 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 index.

Liquidity

Stocks are liquidity screened to ensure that the index is tradable.

Transparency

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

Availability

The index is calculated based on price and total return methodologies, available 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 - FTSE ST Consumer Goods & Services

Constituent	ICB Sector	Net MCap (SGDm)	Wgt %
Singapore Airlines	Travel and Leisure	9,534	25.38
Wilmar International Limited	Food Producers	6,160	16.40
Genting Singapore	Travel and Leisure	5,008	13.33
Thai Beverage	Beverages	3,665	9.75
Jardine Cycle & Carriage	Automobiles and Parts	2,628	7.00
SATS	Consumer Services	2,541	6.76
Golden Agri-Resources	Food Producers	1,693	4.51
Emperador	Beverages	1,376	3.66
Olam Group	Food Producers	1,316	3.50
Sheng Siong Group	Personal Care Drug and Grocery Stores	997	2.65
Totals		34,917	92.95

Top 10 Constituents - FTSE ST Consumer Goods & Services Liquid 20

Constituent	ICB Sector	Net MCap (SGDm)	Wgt %
Singapore Airlines	Travel and Leisure	2,057	10.33
Wilmar International Limited	Food Producers	2,026	10.18
Genting Singapore	Travel and Leisure	1,995	10.02
SATS	Consumer Services	1,965	9.87
Jardine Cycle & Carriage	Automobiles and Parts	1,953	9.81
Thai Beverage	Beverages	1,881	9.45
Golden Agri-Resources	Food Producers	1,693	8.50
Emperador	Beverages	1,376	6.91
Olam Group	Food Producers	1,316	6.61
Sheng Siong Group	Personal Care Drug and Grocery Stores	997	5.01
Totals		17,256	86.69

ICB Supersector Breakdown

ICB Code	ICB Supersector	FTSE ST Consumer Goods & Services		FTSE ST Consumer Goods & Services Liquid 20		Diff %
		No. of Cons	Wgt %	No. of Cons	Wgt %	
4010	Automobiles and Parts	1	7.00	1	9.81	-2.81
4020	Consumer Products and Services	2	7.74	2	11.71	-3.97
4050	Travel and Leisure	2	38.71	2	20.35	18.36
4510	Food Beverage and Tobacco	10	41.84	10	49.23	-7.39
4520	Personal Care Drug and Grocery Stores	2	4.71	2	8.90	-4.18
Totals		17	100.00	17	100.00	

Index Characteristics

Attributes	FTSE ST Consumer Goods & Services	FTSE ST Consumer Goods & Services Liquid 20
Number of constituents	17	17
Net MCap (SGDm)	37,566	19,906
Dividend Yield %	4.65	4.32
Constituent Sizes (Net MCap SGDm)		
Average	2,210	1,171
Largest	9,534	2,057
Smallest	130	130
Median	1,316	1,316
Weight of Largest Constituent (%)	25.38	10.33
Top 10 Holdings (% Index MCap)	92.95	86.69

INFORMATION

Index Universe

FTSE ST All-Share Index

Launch Date

28 February 2017

Base Date

19 September 2008

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

SGD, USD, EUR, GBP, JPY

Review Dates

Semi-annually in March and September

History

Available from September 2008



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