

FTSE ST Index Series

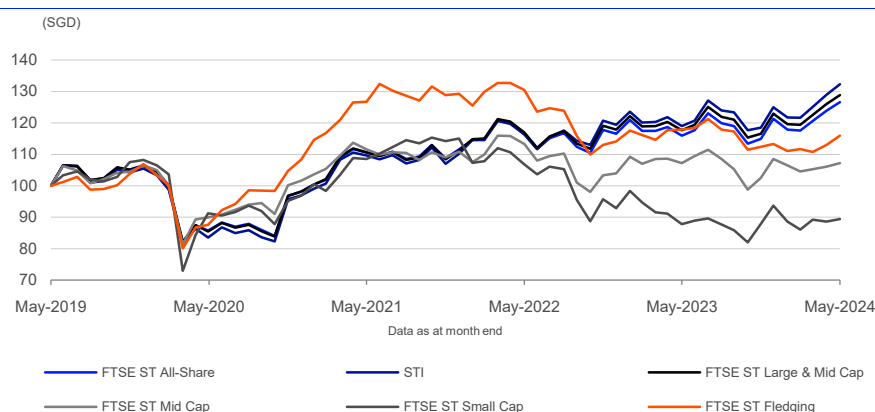
Data as at: 31 May 2024

FTSE Group, Singapore Exchange (SGX) and Singapore Press Holdings (SPH) have jointly created the FTSE ST Index Series to provide investors with a comprehensive series of indices for accessing segments the Singapore market, including size, sectors, and China indices.

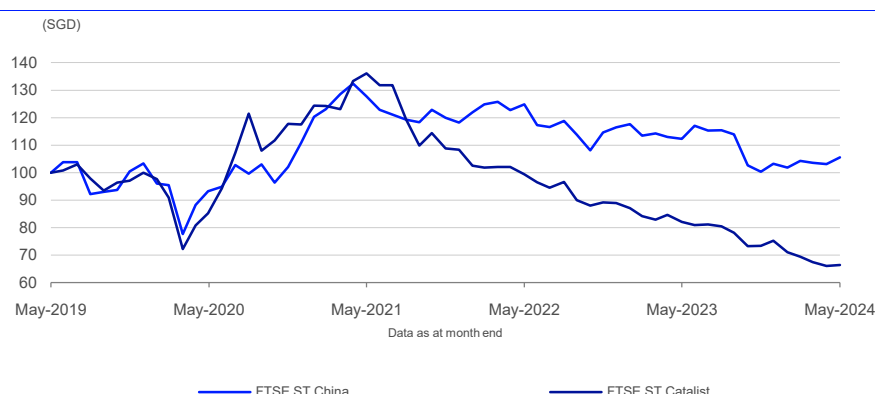
The Straits Times Index (STI) is the flagship index, capturing the most liquid companies on the Singapore market.

Please see the relevant factsheet for information about the other major indices in the series.

5-Year Performance - Total Return



5-Year Performance - Total Return



FEATURES

Coverage

All eligible stocks listed on SGX Main Board and SGX Catalist.

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 (with the exception of FTSE ST Fledgling Index and FTSE ST Catalist Index to which no liquidity screen is applied).

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.

Performance and Volatility - Total Return

Index (SGD)	Return %						Return pa %*		Volatility %**		
	3M	6M	YTD	12M	3YR	5YR	3YR	5YR	1YR	3YR	5YR
FTSE ST All-Share	7.8	10.2	4.4	9.2	14.6	26.7	4.6	4.8	9.3	10.7	15.2
STI	8.8	11.6	5.8	11.2	20.7	32.3	6.5	5.8	9.8	11.2	15.3
FTSE ST Large & Mid Cap	7.9	10.6	4.8	9.5	16.4	28.9	5.2	5.2	9.4	10.8	15.1
FTSE ST Fledgling	3.8	3.1	2.3	-1.6	-8.5	15.9	-2.9	3.0	6.5	7.5	14.7
FTSE ST China	1.2	5.2	2.2	-6.0	-17.4	5.5	-6.2	1.1	12.1	13.0	18.0
FTSE ST Catalyst	-4.5	-9.6	-11.8	-19.1	-51.3	-33.7	-21.3	-7.9	9.7	12.1	20.0
FTSE ST Mid Cap	2.5	4.5	-1.3	-0.1	-3.9	7.2	-1.3	1.4	10.2	10.5	15.0
FTSE ST Small Cap	4.0	1.8	-4.5	1.9	-17.6	-10.5	-6.2	-2.2	10.7	12.3	21.6

* 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 All-Share	8.4	-10.4	5.5	21.8	-6.9	11.3	-7.8	13.7	4.5	4.1
STI	9.6	-11.2	3.8	22.1	-6.4	9.4	-8.1	13.6	8.4	4.8
FTSE ST Large & Mid Cap	9.5	-10.2	5.9	22.4	-6.3	11.1	-7.7	13.3	6.0	4.2
FTSE ST Fledgling	-3.9	6.4	-11.8	21.0	-13.6	8.0	1.4	19.3	-11.8	-0.7
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 Catalyst	-31.0	-31.9	-9.8	7.5	-33.4	-10.8	17.6	-7.8	-17.9	-15.4
FTSE ST Mid Cap	8.4	-7.0	6.5	18.2	-6.6	16.1	-4.6	9.0	-6.2	4.4
FTSE ST Small Cap	-5.2	-14.4	-1.3	13.0	-14.9	14.6	-10.5	18.8	-19.3	0.9

Return/Risk Ratio and Drawdown - Total Return

Index (SGD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE ST All-Share	1.0	0.4	0.3	0.3	-8.5	-13.0	-32.6	-32.8
STI	1.2	0.6	0.4	0.3	-8.0	-11.1	-32.3	-33.5
FTSE ST Large & Mid Cap	1.0	0.5	0.3	0.3	-8.4	-12.4	-32.1	-32.2
FTSE ST Fledgling	-0.3	-0.4	0.2	0.1	-10.0	-18.4	-29.8	-37.8
FTSE ST China	-0.5	-0.5	0.1	0.1	-15.7	-23.8	-34.8	-37.3
FTSE ST Catalyst	-2.0	-1.7	-0.4	-0.8	-21.1	-53.2	-53.2	-80.8
FTSE ST Mid Cap	0.0	-0.1	0.1	0.2	-12.8	-19.4	-34.3	-34.3
FTSE ST Small Cap	0.2	-0.5	-0.1	-0.2	-10.0	-30.8	-43.1	-52.3

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

Top 10 Constituents - Straits Times Index

Constituent	Country/Market	ICB Sector	Net MCap (SGDm)	Wgt %
DBS Group Holdings	Singapore	Banks	71,742	22.90
Oversea-Chinese Banking	Singapore	Banks	50,923	16.25
United Overseas Bank	Singapore	Banks	37,357	11.92
Singapore Telecommunications	Singapore	Telecommunications Service Providers	18,627	5.95
CapitaLand Integrated Commercial Trust	Singapore	Real Estate Investment Trusts	9,944	3.17
Jardine Matheson Holdings	Hong Kong	General Industrials	9,782	3.12
Keppel	Singapore	Gas Water and Multi-utilities	9,319	2.97
Singapore Airlines	Singapore	Travel and Leisure	9,305	2.97
CapitaLand Ascendas REIT	Singapore	Real Estate Investment Trusts	9,294	2.97
Singapore Exchange	Singapore	Investment Banking and Brokerage Services	7,828	2.50
Totals			234,121	74.73

INFORMATION

Index Universe

SGX Main Board and SGX Catalyst

Base Date

STI - 9 January 2008
Other FTSE ST indices - 5 October 2007

Base Value

STI - 3344.53
Other FTSE ST indices - 1000

Investability Screen

Free-float adjusted and liquidity screened
(except FTSE ST Fledgling Index and FTSE ST Catalyst Index)

Index Calculation

Real time and end-of-day indices available.
The STI is available on an intra-second streaming basis.

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

Top 10 Constituents - FTSE ST All-Share Index

Constituent	Country/Market	ICB Sector	Net MCap (SGDm)	Wgt %
DBS Group Holdings	Singapore	Banks	71,742	19.93
Oversea-Chinese Banking	Singapore	Banks	50,923	14.14
United Overseas Bank	Singapore	Banks	37,357	10.38
Singapore Telecommunications	Singapore	Telecommunications Service Providers	18,627	5.17
CapitaLand Integrated Commercial Trust	Singapore	Real Estate Investment Trusts	9,944	2.76
Jardine Matheson Holdings	Hong Kong	General Industrials	9,782	2.72
Keppel	Singapore	Gas Water and Multi-utilities	9,319	2.59
Singapore Airlines	Singapore	Travel and Leisure	9,305	2.58
CapitaLand Ascendas REIT	Singapore	Real Estate Investment Trusts	9,294	2.58
Singapore Exchange	Singapore	Investment Banking and Brokerage Services	7,828	2.17
Totals			234,121	65.03

ICB Supersector Breakdown

		FTSE ST All-Share			STI		
ICB Code	ICB Supersector	No. of Cons	Net MCap (SGDm)	Wgt %	No. of Cons	Net MCap (SGDm)	Wgt %
1010	Technology	3	4,721	1.31	1	3,670	1.17
1510	Telecommunications	3	21,806	6.06	1	18,627	5.95
2010	Health Care	2	1,453	0.40	-	-	-
3010	Banks	3	160,022	44.44	3	160,022	51.08
3020	Financial Services	3	9,647	2.68	1	7,828	2.50
3510	Real Estate	40	75,988	21.10	11	52,921	16.89
4010	Automobiles and Parts	1	2,543	0.71	1	2,543	0.81
4020	Consumer Products and Services	2	2,857	0.79	1	2,473	0.79
4050	Travel and Leisure	2	14,573	4.05	2	14,573	4.65
4510	Food Beverage and Tobacco	10	16,365	4.55	2	10,469	3.34
4520	Personal Care Drug and Grocery Stores	2	1,744	0.48	1	748	0.24
5010	Construction and Materials	2	185	0.05	-	-	-
5020	Industrial Goods and Services	13	31,482	8.74	4	25,497	8.14
5510	Basic Resources	2	298	0.08	-	-	-
5520	Chemicals	1	1,822	0.51	-	-	-
6010	Energy	3	605	0.17	-	-	-
6510	Utilities	2	13,937	3.87	2	13,937	4.45
Totals		94	360,047	100.00	30	313,308	100.00

Index Characteristics

Attributes	FTSE ST All-Share	STI	FTSE ST Fledging
Number of constituents	94	30	183
Net MCap (SGDm)	360,047	313,308	8,955
Dividend Yield %	5.23	5.08	3.91
Constituent Sizes (Net MCap SGDm)			
Average	3,830	10,444	49
Largest	71,742	71,742	246
Smallest	67	748	0
Median	892	5,153	32
Weight of Largest Constituent (%)	19.93	22.90	2.75
Top 10 Holdings (% Index MCap)	65.03	74.73	22.24

Index Characteristics

Attributes	FTSE ST Large & Mid Cap	FTSE ST Small Cap	FTSE ST Catalyst
Number of constituents	54	40	159
Net MCap (SGDm)	346,538	13,509	2,431
Dividend Yield %	5.15	7.16	3.07
Constituent Sizes (Net MCap SGDm)			
Average	6,417	338	15
Largest	71,742	1,040	224
Smallest	546	67	1
Median	2,584	250	8
Weight of Largest Constituent (%)	20.70	7.70	9.21
Top 10 Holdings (% Index MCap)	67.56	52.54	37.76



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