

# FTSE ST Index Series

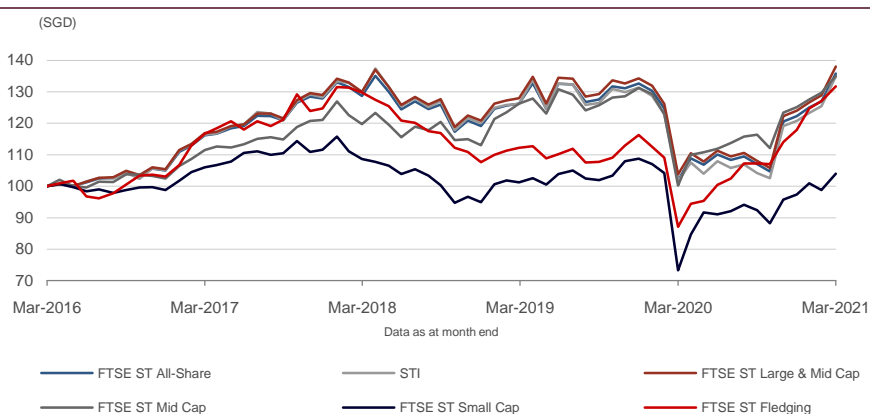
Data as at: 31 March 2021

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.

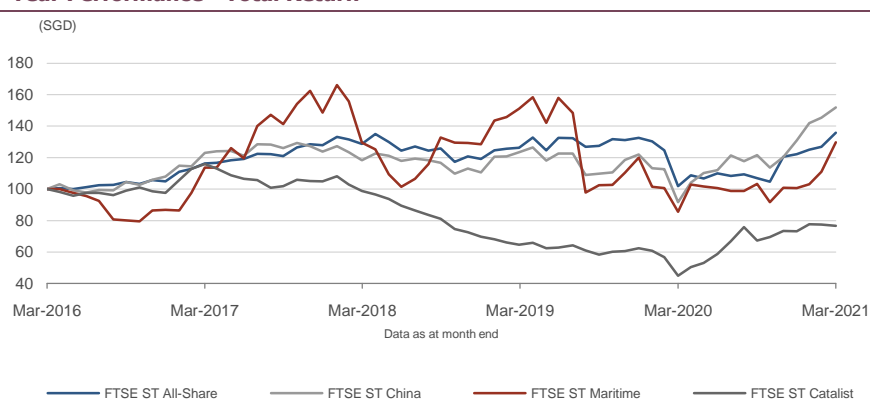
The Straits Times Index (STI) is the flagship index, capturing the most liquid companies on the Singapore market.

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

### Transparency

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

### Availability

The indices are calculated based on price and total return methodologies, both real time and 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.

## 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	11.1	26.9	11.1	33.4	5.5	35.8	1.8	6.3	15.6	16.3	15.2
STI	11.7	29.5	11.7	32.7	4.0	34.9	1.3	6.2	16.0	16.5	15.6
FTSE ST Large & Mid Cap	11.3	27.8	11.3	33.0	6.2	38.0	2.0	6.7	15.7	16.2	15.2
FTSE ST Mid Cap	7.9	16.0	7.9	34.7	12.7	35.0	4.1	6.2	16.0	16.9	14.0
FTSE ST Small Cap	6.9	12.6	6.9	41.9	-4.2	4.0	-1.4	0.8	17.2	21.8	19.6
FTSE ST Fledgling	11.7	22.9	11.7	51.2	1.5	31.7	0.5	5.7	10.1	12.9	14.6
FTSE ST China	15.9	24.9	15.9	65.5	28.4	51.8	8.7	8.7	22.2	19.3	18.3
FTSE ST Maritime	28.9	25.5	28.9	51.5	0.2	29.7	0.1	5.3	28.1	33.0	35.1
FTSE ST Catalyst	4.7	14.0	4.7	70.5	-22.3	-23.3	-8.1	-5.2	26.8	19.4	19.8

\* 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)	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020
FTSE ST All-Share	-17.3	26.4	2.2	8.4	-10.4	5.5	21.8	-6.9	11.3	-7.8
STI	-14.5	23.4	3.0	9.6	-11.2	3.8	22.1	-6.4	9.4	-8.1
FTSE ST Large & Mid Cap	-16.2	25.9	1.9	9.5	-10.2	5.9	22.4	-6.3	11.1	-7.7
FTSE ST Mid Cap	-24.3	38.6	-2.8	8.4	-7.0	6.5	18.2	-6.6	16.1	-4.6
FTSE ST Small Cap	-31.5	36.1	7.9	-5.2	-14.4	-1.3	13.0	-14.9	14.6	-10.5
FTSE ST Fledgling	-25.3	33.4	22.4	-3.9	6.4	-11.8	21.0	-13.6	8.0	1.4
FTSE ST China	-31.3	11.0	-2.5	1.5	-3.0	1.0	14.7	-10.6	10.2	7.4
FTSE ST Maritime	-50.1	2.0	10.6	-12.9	-3.9	-20.2	71.4	-13.6	-6.7	-16.1
FTSE ST Catalyst	-28.0	15.0	16.4	-31.0	-31.9	-9.8	7.5	-33.4	-10.8	17.6

## 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	2.2	0.2	0.4	0.3	-11.4	-32.6	-32.8	-32.8
STI	2.0	0.1	0.4	0.3	-11.8	-33.5	-33.5	-33.5
FTSE ST Large & Mid Cap	2.1	0.2	0.4	0.3	-11.6	-32.2	-32.2	-32.2
FTSE ST Mid Cap	2.2	0.3	0.4	0.3	-6.9	-34.3	-34.3	-34.3
FTSE ST Small Cap	2.4	0.0	0.0	0.0	-8.3	-43.1	-45.7	-53.4
FTSE ST Fledgling	5.1	0.1	0.4	0.3	-3.2	-35.8	-37.8	-37.8
FTSE ST China	3.0	0.5	0.5	0.1	-9.8	-35.6	-37.3	-40.9
FTSE ST Maritime	1.8	0.1	0.2	-0.2	-20.0	-50.4	-54.3	-65.5
FTSE ST Catalyst	2.6	-0.4	-0.3	-0.5	-16.1	-57.5	-64.3	-84.0

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	ICB Sector	Net MCap (SGDm)	Wgt %
DBS Group Holdings	Singapore	Banks	51,367	16.85
Oversea-Chinese Banking	Singapore	Banks	41,047	13.46
United Overseas Bank	Singapore	Banks	33,152	10.88
Singapore Telecommunications	Singapore	Telecommunications Service Providers	18,334	6.01
Jardine Matheson Holdings	Hong Kong	General Industrials	18,088	5.93
Wilmar International Limited	Singapore	Food Producers	11,479	3.77
Ascendas Real Estate Investment Trust	Singapore	Real Estate Investment Trusts	9,942	3.26
Capitaland	Singapore	Real Estate Investment and Services Development	9,664	3.17
Capitaland Integrated Commercial Trust	Singapore	Real Estate Investment Trusts	9,454	3.10
Singapore Exchange	Singapore	Investment Banking and Brokerage Services	8,178	2.68
<b>Totals</b>			<b>210,705</b>	<b>69.12</b>

## INFORMATION

## Index Universe

SGX Main Board and SGX Catalist

## 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 Catalist 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	ICB Sector	Net MCap (SGDm)	Wgt %
DBS Group Holdings	Singapore	Banks	51,367	13.93
Oversea-Chinese Banking	Singapore	Banks	41,047	11.13
United Overseas Bank	Singapore	Banks	33,152	8.99
Singapore Telecommunications	Singapore	Telecommunications Service Providers	18,334	4.97
Jardine Matheson Holdings	Hong Kong	General Industrials	18,088	4.91
Wilmar International Limited	Singapore	Food Producers	11,479	3.11
Ascendas Real Estate Investment Trust	Singapore	Real Estate Investment Trusts	9,942	2.70
Capitaland	Singapore	Real Estate Investment and Services Development	9,664	2.62
CapitaLand Integrated Commercial Trust	Singapore	Real Estate Investment Trusts	9,454	2.56
Singapore Exchange	Singapore	Investment Banking and Brokerage Services	8,178	2.22
<b>Totals</b>			<b>210,705</b>	<b>57.15</b>

## ICB Supersector Breakdown

ICB Code	ICB Supersector	FTSE ST All-Share			STI		
		No. of Cons	Net MCap (SGDm)	Wgt %	No. of Cons	Net MCap (SGDm)	Wgt %
1010	Technology	4	2,023	0.55	-	-	-
1510	Telecommunications	4	22,020	5.97	1	18,334	6.01
2010	Health Care	5	4,536	1.23	-	-	-
3010	Banks	3	125,567	34.06	3	125,567	41.19
3020	Financial Services	1	8,178	2.22	1	8,178	2.68
3510	Real Estate	44	97,614	26.48	10	62,231	20.41
4010	Automobiles and Parts	1	2,224	0.60	1	2,224	0.73
4020	Consumer Products and Services	1	2,756	0.75	1	2,756	0.90
4030	Media	1	2,427	0.66	-	-	-
4050	Travel and Leisure	6	16,537	4.49	3	15,893	5.21
4510	Food Beverage and Tobacco	9	22,817	6.19	2	18,727	6.14
4520	Personal Care Drug and Grocery Stores	2	2,397	0.65	1	1,739	0.57
5010	Construction and Materials	2	349	0.09	-	-	-
5020	Industrial Goods and Services	16	46,051	12.49	5	39,906	13.09
5510	Basic Resources	2	1,334	0.36	-	-	-
5520	Chemicals	1	163	0.04	-	-	-
6010	Energy	2	7,904	2.14	1	7,622	2.50
6510	Utilities	3	3,756	1.02	1	1,669	0.55
<b>Totals</b>		<b>107</b>	<b>368,656</b>	<b>100.00</b>	<b>30</b>	<b>304,847</b>	<b>100.00</b>

## Index Characteristics

Attributes	FTSE ST All-Share	STI	FTSE ST Fledging
Number of constituents	107	30	213
Net MCap (SGDm)	368,656	304,847	9,787
Dividend Yield %	3.63	3.46	3.12
Constituent Sizes (Net MCap SGDm)			
Average	3,445	10,162	46
Largest	51,367	51,367	329
Smallest	68	1,669	1
Median	921	6,497	30
Weight of Largest Constituent (%)	13.93	16.85	3.36
Top 10 Holdings (% Index MCap)	57.15	69.12	20.10

## Index Characteristics

Attributes	FTSE ST China	FTSE ST Maritime	FTSE ST Catalyst
Number of constituents	15	2	176
Net MCap (SGDm)	20,816	3,849	4,635
Dividend Yield %	3.43	2.41	1.21
Constituent Sizes (Net MCap SGDm)			
Average	1,388	1,925	26
Largest	11,479	2,637	511
Smallest	98	1,212	1
Median	282	1,925	11
Weight of Largest Constituent (%)	55.14	68.51	11.02
Top 10 Holdings (% Index MCap)	96.57	100	38.58



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