

FTSE ST Maritime Index

Data as at: 29 July 2022

The FTSE ST Maritime Index aims to capture the performance of companies that earn a substantial proportion of their revenue from maritime related activities. These activities include manufacturing, ownership, operation and repairing of commercial / cargo vessels.

Screening Highlights

- Eligible constituents are screened in March and September and must be a member of the FTSE ST All-Share Index at the semi-annual review.
- The eligible ICB subsectors are Marine Transportation (2773) and Commercial Vehicles & Trucks (2753).
- To be included in the index a company is required to have greater than 55% of total revenue from maritime related activities.
- Existing constituents will no longer be eligible if total revenue from maritime related activities falls below 45%.

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 Maritime	-2.4	20.7	17.6	12.6	-5.0	0.7	-1.7	0.1	28.5	33.8	35.5
FTSE ST All-Share	-4.0	0.6	3.2	3.9	8.4	17.3	2.7	3.2	10.9	16.3	15.6

* 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)	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021
FTSE ST Maritime	2.0	10.6	-12.9	-3.9	-20.2	71.4	-13.6	-6.7	-16.1	19.3
FTSE ST All-Share	26.4	2.2	8.4	-10.4	5.5	21.8	-6.9	11.3	-7.8	13.7

FEATURES

Coverage

Eligible constituents within the Marine Transportation (2773) and Commercial Vehicles & Trucks (2753) ICB subsectors.

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

Index rules are freely available on the FTSE website.

Availability

The index is calculated based on price and total return methodologies.

Industry Classification Benchmark

Index constituents are categorized in accordance with the Industry Classification Benchmark (ICB), the global standard for industry sector analysis.

Return/Risk Ratio and Drawdown - Total Return

Index (SGD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE ST Maritime	0.5	0.0	0.0	0.1	-20.9	-46.3	-54.3	-54.3
FTSE ST All-Share	0.3	0.2	0.2	0.3	-9.1	-32.6	-32.8	-32.8

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

Top 3 Constituents

Constituent	Country	ICB Subsector	Net MCap (SGDm)	Wgt %
Yangzijiang Shipbuilding Holdings (S Chip)	China	Marine Transportation	2,360	58.53
Sembcorp Marine	Singapore	Marine Transportation	1,672	41.47
Totals			4,032	100.00

ICB Subsector Breakdown

ICB Code	ICB Subsector	No. of Cons	Net MCap (SGDm)	Wgt %
50206030	Marine Transportation	2	4,032	100.00
Totals		2	4,032	100.00

Index Characteristics

Attributes	FTSE ST Maritime	FTSE ST All-Share
Number of constituents	2	113
Net MCap (SGDm)	4,032	364,072
Dividend Yield %	-	4.21
Constituent Sizes (Net MCap SGDm)		
Average	2,016	3,222
Largest	2,360	56,910
Smallest	1,672	58
Median	2,016	824
Weight of Largest Constituent (%)	58.53	15.63
Top 10 Holdings (% Index MCap)	100	58.84

INFORMATION**Index Universe**

FTSE ST All-Share Index

Launch Date

10 January 2008

Base Date

5 October 2007

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

USD, EUR, GBP, JPY, SGD (real time in SGD only)

Review Dates

Semi-annually in March and September

History

Available from August 1999



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