

Strait Times Index (STI)

Data as at: 31 March 2021

The Straits Times Index (STI) is the most globally-recognised benchmark index and market barometer for Singapore. With a history dating back to 1966, it tracks the performance of the top 30 largest and most liquid companies listed on the Singapore Exchange. It is also the headline index of the FTSE ST Index Series, a family of indices created by Singapore Press Holdings (SPH), Singapore Exchange (SGX) and FTSE Group (FTSE), offering a wider set of investment choices and opportunities by segmenting the Singapore market.

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
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 All-Share	11.1	26.9	11.1	33.4	5.5	35.8	1.8	6.3	15.6	16.3	15.2

* 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)	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020
STI	-14.5	23.4	3.0	9.6	-11.2	3.8	22.1	-6.4	9.4	-8.1
FTSE ST All-Share	-17.3	26.4	2.2	8.4	-10.4	5.5	21.8	-6.9	11.3	-7.8

Return/Risk Ratio and Drawdown - Total Return

Index (SGD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
STI	2.0	0.1	0.4	0.3	-11.8	-33.5	-33.5	-33.5
FTSE ST All-Share	2.2	0.2	0.4	0.3	-11.4	-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

FEATURES

Coverage

The STI represents the top 30 companies by market capitalization on the SGX Main Board that pass the relevant investability screens.

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 index uses a transparent, rules-based construction process. 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.

Top 10 Constituents

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
Totals			210,705	69.12

ICB Supersector Breakdown

ICB Code	ICB Supersector	No. of Cons	Net MCap (SGDm)	Wgt %
1510	Telecommunications	1	18,334	6.01
3010	Banks	3	125,567	41.19
3020	Financial Services	1	8,178	2.68
3510	Real Estate	10	62,231	20.41
4010	Automobiles and Parts	1	2,224	0.73
4020	Consumer Products and Services	1	2,756	0.90
4050	Travel and Leisure	3	15,893	5.21
4510	Food Beverage and Tobacco	2	18,727	6.14
4520	Personal Care Drug and Grocery Stores	1	1,739	0.57
5020	Industrial Goods and Services	5	39,906	13.09
6010	Energy	1	7,622	2.50
6510	Utilities	1	1,669	0.55
Totals		30	304,847	100.00

Index Characteristics

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

INFORMATION**Index Universe**

FTSE ST All-Share Index

Index Launch

10 January 2008

Base Date

9 January 2008

Base Value

3344.53

Investability Screen

Free-float adjusted and liquidity screened

Index Calculation

Real-time (intra-second streaming) and end-of-day indices available.

End-of-Day Distribution

Via FTP and email

Currency

USD, EUR, GBP, JPY, SGD

Real time SGD only

Review Dates

Semi-annually in March and September

Historical Data

Available from August 1999



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