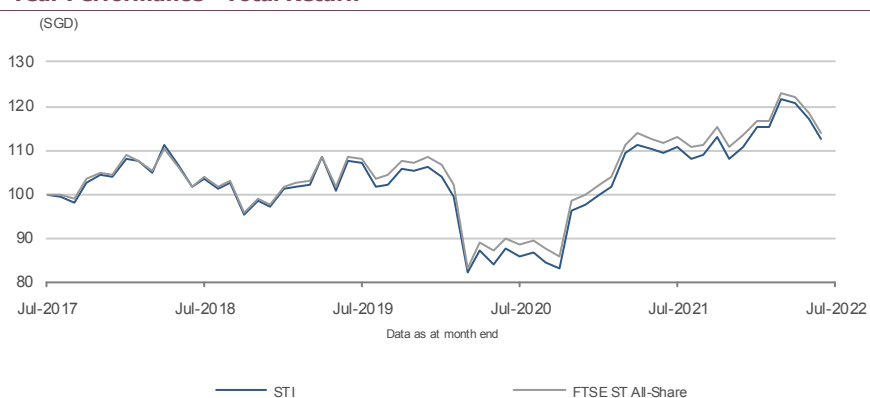


Straits Times Index (STI)

Data as at: 29 July 2022

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	-3.4	0.9	5.0	5.3	8.7	16.4	2.8	3.1	11.8	16.3	16.1
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
STI	23.4	3.0	9.6	-11.2	3.8	22.1	-6.4	9.4	-8.1	13.6
FTSE ST All-Share	26.4	2.2	8.4	-10.4	5.5	21.8	-6.9	11.3	-7.8	13.7

Return/Risk Ratio and Drawdown - Total Return

Index (SGD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
STI	0.4	0.2	0.2	0.3	-8.8	-31.9	-33.5	-33.5
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

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 Methodologies are freely available on the FTSE Russell website.

Availability

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

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

Constituent	Country	ICB Sector	Net MCap (SGDm)	Wgt %
DBS Group Holdings	Singapore	Banks	56,910	18.83
Oversea-Chinese Banking	Singapore	Banks	41,012	13.57
United Overseas Bank	Singapore	Banks	35,501	11.75
Singapore Telecommunications	Singapore	Telecommunications Service Providers	19,608	6.49
Jardine Matheson Holdings	Hong Kong	General Industrials	11,876	3.93
CapitaLand Integrated Commercial Trust	Singapore	Real Estate Investment Trusts	11,021	3.65
Ascendas Real Estate Investment Trust	Singapore	Real Estate Investment Trusts	10,119	3.35
CapitaLand Investment	Singapore	Real Estate Investment and Services Development	9,990	3.31
Keppel Corporation	Singapore	Oil Gas and Coal	9,725	3.22
Wilmar International Limited	Singapore	Food Producers	8,446	2.79
Totals			214,206	70.88

ICB Supersector Breakdown

ICB Code	ICB Supersector	No. of Cons	Net MCap (SGDm)	Wgt %
1510	Telecommunications	1	19,608	6.49
3010	Banks	3	133,423	44.15
3020	Financial Services	1	8,107	2.68
3510	Real Estate	11	68,040	22.51
4010	Automobiles and Parts	1	2,767	0.92
4020	Consumer Products and Services	1	2,525	0.84
4050	Travel and Leisure	3	14,520	4.80
4510	Food Beverage and Tobacco	2	14,765	4.89
4520	Personal Care Drug and Grocery Stores	1	1,160	0.38
5020	Industrial Goods and Services	4	24,953	8.26
6010	Energy	1	9,725	3.22
6510	Utilities	1	2,639	0.87
Totals		30	302,231	100.00

Index Characteristics

Attributes	STI	FTSE ST All-Share
Number of constituents	30	113
Net MCap (SGDm)	302,231	364,072
Dividend Yield %	4	4.21
Constituent Sizes (Net MCap SGDm)		
Average	10,074	3,222
Largest	56,910	56,910
Smallest	1,160	58
Median	5,878	824
Weight of Largest Constituent (%)	18.83	15.63
Top 10 Holdings (% Index MCap)	70.88	58.84

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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