

FTSE ST Index Series

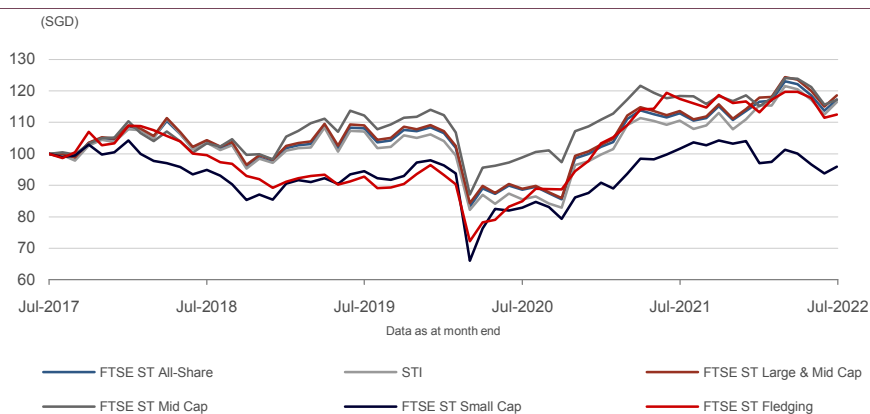
Data as at: 29 July 2022

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	-4.0	0.6	3.2	3.9	8.4	17.3	2.7	3.2	10.9	16.3	15.6
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 Large & Mid Cap	-4.0	0.7	3.9	4.4	8.8	18.6	2.8	3.5	11.1	16.2	15.7
FTSE ST Mid Cap	-5.5	1.8	-1.2	-1.1	4.4	17.1	1.5	3.2	9.5	17.1	14.5
FTSE ST Small Cap	-4.2	-1.2	-7.8	-5.6	1.5	-4.1	0.5	-0.8	11.1	22.4	20.1
FTSE ST Fledgling	-6.1	-0.7	-3.5	-4.3	21.3	12.5	6.6	2.4	8.1	13.4	14.7
FTSE ST China	-5.0	-4.4	-1.3	-3.7	12.4	7.1	4.0	1.4	15.8	20.0	18.0
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 Catalyst	-7.4	-7.8	-12.8	-28.3	-8.2	-44.3	-2.8	-11.1	16.1	21.3	20.4

* 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 All-Share	26.4	2.2	8.4	-10.4	5.5	21.8	-6.9	11.3	-7.8	13.7
STI	23.4	3.0	9.6	-11.2	3.8	22.1	-6.4	9.4	-8.1	13.6
FTSE ST Large & Mid Cap	25.9	1.9	9.5	-10.2	5.9	22.4	-6.3	11.1	-7.7	13.3
FTSE ST Mid Cap	38.6	-2.8	8.4	-7.0	6.5	18.2	-6.6	16.1	-4.6	9.0
FTSE ST Small Cap	36.1	7.9	-5.2	-14.4	-1.3	13.0	-14.9	14.6	-10.5	18.8
FTSE ST Fledgling	33.4	22.4	-3.9	6.4	-11.8	21.0	-13.6	8.0	1.4	19.3
FTSE ST China	11.0	-2.5	1.5	-3.0	1.0	14.7	-10.6	10.2	7.4	6.5
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 Catalyst	15.0	16.4	-31.0	-31.9	-9.8	7.5	-33.4	-10.8	17.6	-7.8

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	0.3	0.2	0.2	0.3	-9.1	-32.6	-32.8	-32.8
STI	0.4	0.2	0.2	0.3	-8.8	-31.9	-33.5	-33.5
FTSE ST Large & Mid Cap	0.4	0.2	0.2	0.4	-9.0	-32.1	-32.2	-32.2
FTSE ST Mid Cap	-0.1	0.1	0.2	0.3	-9.4	-34.3	-34.3	-34.3
FTSE ST Small Cap	-0.5	0.0	0.0	0.0	-12.8	-43.1	-45.7	-53.4
FTSE ST Fledgling	-0.6	0.5	0.2	0.4	-8.7	-29.8	-37.8	-37.8
FTSE ST China	-0.3	0.2	0.1	0.2	-11.6	-34.8	-37.3	-37.3
FTSE ST Maritime	0.5	0.0	0.0	0.1	-20.9	-46.3	-54.3	-54.3
FTSE ST Catalyst	-1.8	-0.1	-0.5	-0.5	-29.7	-34.9	-61.5	-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	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

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	56,910	15.63
Oversea-Chinese Banking	Singapore	Banks	41,012	11.26
United Overseas Bank	Singapore	Banks	35,501	9.75
Singapore Telecommunications	Singapore	Telecommunications Service Providers	19,608	5.39
Jardine Matheson Holdings	Hong Kong	General Industrials	11,876	3.26
CapitaLand Integrated Commercial Trust	Singapore	Real Estate Investment Trusts	11,021	3.03
Ascendas Real Estate Investment Trust	Singapore	Real Estate Investment Trusts	10,119	2.78
CapitaLand Investment	Singapore	Real Estate Investment and Services Development	9,990	2.74
Keppel Corporation	Singapore	Oil Gas and Coal	9,725	2.67
Wilmar International Limited	Singapore	Food Producers	8,446	2.32
Totals			214,206	58.84

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	2,248	0.62	-	-	-
1510	Telecommunications	4	23,341	6.41	1	19,608	6.49
2010	Health Care	7	5,596	1.54	-	-	-
3010	Banks	3	133,423	36.65	3	133,423	44.15
3020	Financial Services	2	9,114	2.50	1	8,107	2.68
3510	Real Estate	45	100,311	27.55	11	68,040	22.51
4010	Automobiles and Parts	1	2,767	0.76	1	2,767	0.92
4020	Consumer Products and Services	1	2,525	0.69	1	2,525	0.84
4040	Retailers	1	495	0.14	-	-	-
4050	Travel and Leisure	4	14,859	4.08	3	14,520	4.80
4510	Food Beverage and Tobacco	10	19,431	5.34	2	14,765	4.89
4520	Personal Care Drug and Grocery Stores	2	1,844	0.51	1	1,160	0.38
5010	Construction and Materials	2	350	0.10	-	-	-
5020	Industrial Goods and Services	17	31,681	8.70	4	24,953	8.26
5510	Basic Resources	3	807	0.22	-	-	-
5520	Chemicals	1	135	0.04	-	-	-
6010	Energy	3	10,275	2.82	1	9,725	3.22
6510	Utilities	3	4,870	1.34	1	2,639	0.87
Totals		113	364,072	100.00	30	302,231	100.00

Index Characteristics

Attributes	FTSE ST All-Share	STI	FTSE ST Fledging
Number of constituents	113	30	196
Net MCap (SGDm)	364,072	302,231	8,916
Dividend Yield %	4.21	4	3.33
Constituent Sizes (Net MCap SGDm)			
Average	3,222	10,074	45
Largest	56,910	56,910	309
Smallest	58	1,160	1
Median	824	5,878	29
Weight of Largest Constituent (%)	15.63	18.83	3.46
Top 10 Holdings (% Index MCap)	58.84	70.88	19.76

Index Characteristics

Attributes	FTSE ST China	FTSE ST Maritime	FTSE ST Catalyst
Number of constituents	21	2	169
Net MCap (SGDm)	30,285	4,032	3,447
Dividend Yield %	4.53	-	1.85
Constituent Sizes (Net MCap SGDm)			
Average	1,442	2,016	20
Largest	11,876	2,360	260
Smallest	58	1,672	0
Median	292	2,016	10
Weight of Largest Constituent (%)	39.21	58.53	7.53
Top 10 Holdings (% Index MCap)	93.98	100	32.94



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