

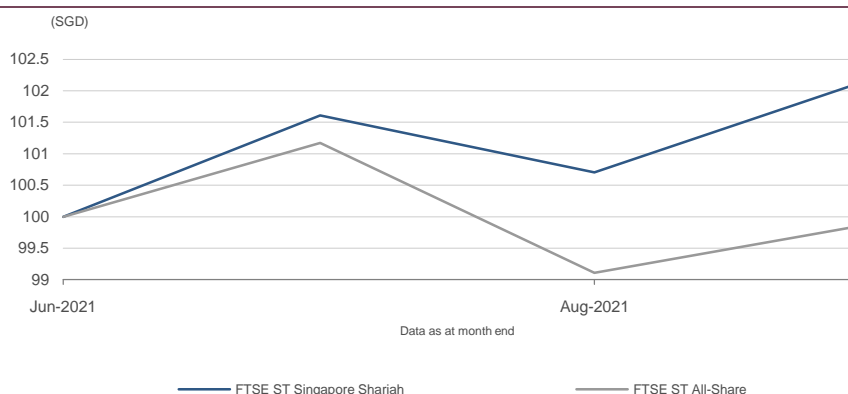
# FTSE ST Singapore Shariah Index

Data as at: 30 September 2021

The FTSE ST Singapore Shariah Index has been designed to be used as the basis of Shariah compliant investment products that focus on Shariah-compliant companies listed on the Singapore Exchange (SGX). Independent screening is carried out by Yasaar Ltd, an organisation with a global network of expert Shariah scholars. Their approach is described below.

Using the FTSE ST All-Share Index as a base universe, constituents are screened against a clear set of Shariah principles to create a robust Shariah-compliant index for the Singapore market.

## 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 Singapore Shariah | 2.1      | 0.2 | 8.7  | 18.6 | -5.4 | -    | -1.8         | -   | 10.9           | 14.3 | -    |
| FTSE ST All-Share         | -0.2     | 0.3 | 11.4 | 27.3 | 8.2  | 30.4 | 2.7          | 5.4 | 11.7           | 15.9 | 15.3 |

\* 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

## Top 10 Constituents

| Constituent                           | Country   | ICB Sector                                      | Net MCap (SGDm) | Wgt %        |
|---------------------------------------|-----------|---|-----------------|--------------|
| Singapore Telecommunications          | Singapore | Telecommunications Service Providers            | 18,488          | 20.50        |
| Ascendas Real Estate Investment Trust | Singapore | Real Estate Investment Trusts                   | 10,214          | 11.32        |
| Hongkong Land Holdings                | Hong Kong | Real Estate Investment and Services Development | 7,561           | 8.38         |
| Keppel Corporation                    | Singapore | Oil Gas and Coal                                | 7,477           | 8.29         |
| Singapore Airlines                    | Singapore | Travel and Leisure                              | 6,408           | 7.10         |
| Mapletree Industrial Trust            | Singapore | Real Estate Investment Trusts                   | 5,144           | 5.70         |
| Venture Corp                          | Singapore | Electronic and Electrical Equipment             | 4,693           | 5.20         |
| Singapore Press Holdings              | Singapore | Media   | 3,108           | 3.45         |
| ComfortDelGro                         | Singapore | Travel and Leisure                              | 3,095           | 3.43         |
| Keppel DC REIT                        | Singapore | Real Estate Investment Trusts                   | 3,006           | 3.33         |
| <b>Totals</b>                         |           |   | <b>69,195</b>   | <b>76.71</b> |

## FEATURES

### Coverage

All eligible stocks listed on SGX Main Board.

### Objective

The indexes 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 indexes are tradable.

### Transparency

The indexes use a transparent, methodologies-based construction process. Index methodologies are freely available on the FTSE Russell website.

### Availability

The indexes are calculated based on price and total return methodologies, both real time and end-of-day.

### Industry Classification Benchmark (ICB)

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

## ICB Supersector Breakdown

| ICB Code      | ICB Supersector                       | FTSE ST Singapore Shariah |                 |               | FTSE ST All-Share |                 |               |
|---------------|---------------------------------------|---------------------------|-----------------|---------------|-------------------|-----------------|---------------|
|               |                                       | No. of Cons               | Net MCap (SGDm) | Wgt %         | No. of Cons       | Net MCap (SGDm) | Wgt %         |
| 1010          | Technology                            | -                         | -               | -             | 4                 | 2,555           | 0.72          |
| 1510          | Telecommunications                    | 2                         | 21,396          | 23.72         | 4                 | 22,327          | 6.28          |
| 2010          | Health Care                           | 3                         | 3,296           | 3.65          | 5                 | 4,318           | 1.21          |
| 3010          | Banks                                 | -                         | -               | -             | 3                 | 127,906         | 35.98         |
| 3020          | Financial Services                    | -                         | -               | -             | 1                 | 8,186           | 2.30          |
| 3510          | Real Estate                           | 12                        | 30,771          | 34.11         | 45                | 97,921          | 27.55         |
| 4010          | Automobiles and Parts                 | -                         | -               | -             | 1                 | 1,915           | 0.54          |
| 4020          | Consumer Products and Services        | -                         | -               | -             | 1                 | 2,641           | 0.74          |
| 4030          | Media                                 | 1                         | 3,108           | 3.45          | 2                 | 3,249           | 0.91          |
| 4050          | Travel and Leisure                    | 3                         | 9,740           | 10.80         | 6                 | 14,322          | 4.03          |
| 4510          | Food Beverage and Tobacco             | 5                         | 2,896           | 3.21          | 9                 | 19,718          | 5.55          |
| 4520          | Personal Care Drug and Grocery Stores | -                         | -               | -             | 2                 | 2,026           | 0.57          |
| 5010          | Construction and Materials            | 2                         | 367             | 0.41          | 2                 | 367             | 0.10          |
| 5020          | Industrial Goods and Services         | 9                         | 10,918          | 12.10         | 17                | 35,308          | 9.93          |
| 5510          | Basic Resources                       | -                         | -               | -             | 2                 | 1,096           | 0.31          |
| 5520          | Chemicals                             | -                         | -               | -             | 1                 | 154             | 0.04          |
| 6010          | Energy                                | 2                         | 7,713           | 8.55          | 2                 | 7,713           | 2.17          |
| 6510          | Utilities                             | -                         | -               | -             | 3                 | 3,760           | 1.06          |
| <b>Totals</b> |                                       | <b>39</b>                 | <b>90,205</b>   | <b>100.00</b> | <b>110</b>        | <b>355,480</b>  | <b>100.00</b> |

## Index Characteristics

| Attributes                        | FTSE ST Singapore Shariah | FTSE ST All-Share |
|-----------------------------------|---------------------------|-------------------|
| Number of constituents            | 39                        | 110               |
| Net MCap (SGDm)                   | 90,205                    | 355,480           |
| Dividend Yield %                  | 3.59                      | 3.65              |
| Constituent Sizes (Net MCap SGDm) |                           |                   |
| Average                           | 2,313                     | 3,232             |
| Largest                           | 18,488                    | 54,466            |
| Smallest                          | 148                       | 63                |
| Median                            | 795                       | 890               |
| Weight of Largest Constituent (%) | 20.50                     | 15.32             |
| Top 10 Holdings (% Index MCap)    | 76.71                     | 58.21             |

## INFORMATION

## Index Universe

FTSE ST All-Share Index

## Base Date

15 June 2018

## Base Value

1000

## Investability Screen

Actual free float applied and liquidity screened

## Index Calculation

Real-time, end-of-day

## End-of-Day Distribution

FTP

## Currency

USD, EUR, GBP, JPY, SGD

Real time SGD only

## Review Dates

Semi-annually in March and September (underlying FTSE ST All-Share Index). Shariah screening reviewed quarterly in March, June, September and December



The FTSE ST Index Series and the Straits Times Index ("Index Series") are calculated by FTSE International Limited ("FTSE") in conjunction with SPH Data Services Pte Ltd ("SPH") and data from Singapore Exchange Securities Trading Ltd ("SGX-ST") (collectively the "Licensor Parties"). All rights in the Index Series vest in the Licensor Parties with all rights in the Straits Times Index ("STI") vesting exclusively in Singapore Press Holdings Limited, the holding company of SPH.

© 2020 London Stock Exchange Group plc and its applicable group undertakings (the "LSE Group"). The LSE Group includes (1) FTSE International Limited ("FTSE"), (2) Frank Russell Company ("Russell"), (3) FTSE Global Debt Capital Markets Inc. and FTSE Global Debt Capital Markets Limited (together, "FTSE Canada"), (4) MTSNext Limited ("MTSNext"), (5) Mergent, Inc. ("Mergent"), (6) FTSE Fixed Income LLC ("FTSE FI"), (7) The Yield Book Inc ("YB") and (8) Beyond Ratings S.A.S. ("BR"). All rights reserved.

FTSE Russell® is a trading name of FTSE, Russell, FTSE Canada, MTSNext, Mergent, FTSE FI, YB and BR. "FTSE®", "Russell®", "FTSE Russell®", "MTS®", "FTSE4Good®", "ICB®", "Mergent®", "The Yield Book®", "Beyond Ratings®" and all other trademarks and service marks used herein (whether registered or unregistered) are trademarks and/or service marks owned or licensed by the applicable member of the LSE Group or their respective licensors and are owned, or used under licence, by FTSE, Russell, MTSNext, FTSE Canada, Mergent, FTSE FI, YB or BR. FTSE International Limited is authorised and regulated by the Financial Conduct Authority as a benchmark administrator.

"Singapore Exchange", "SGX" and "SGX-ST" are trade marks of Singapore Exchange Ltd and "Straits Times", "Straits Times Index", "ST" and "STI" are trade marks of Singapore Press Holdings Limited.

All information is provided for information purposes only. All information and data contained in this publication is obtained by the LSE Group, from sources believed by it to be accurate and reliable. Because of the possibility of human and mechanical error as well as other factors, however, such information and data is provided "as is" without warranty of any kind. No member of the LSE Group nor their respective directors, officers, employees, partners or licensors make any claim, prediction, warranty or representation whatsoever, expressly or impliedly, either as to the accuracy, timeliness, completeness, merchantability of any information or of results to be obtained from the use of FTSE Russell products, including but not limited to indexes, data and analytics, or the fitness or suitability of the FTSE Russell products for any particular purpose to which they might be put. Any representation of historical data accessible through FTSE Russell products is provided for information purposes only and is not a reliable indicator of future performance.

No responsibility or liability can be accepted by any member of the LSE Group nor their respective directors, officers, employees, partners or licensors for (a) any loss or damage in whole or in part caused by, resulting from, or relating to any error (negligent or otherwise) or other circumstance involved in procuring, collecting, compiling, interpreting, analysing, editing, transcribing, transmitting, communicating or delivering any such information or data or from use of this document or links to this document or (b) any direct, indirect, special, consequential or incidental damages whatsoever, even if any member of the LSE Group is advised in advance of the possibility of such damages, resulting from the use of, or inability to use, such information.

No member of the LSE Group nor their respective directors, officers, employees, partners or licensors provide investment advice and nothing contained herein or accessible through FTSE Russell products, including statistical data and industry reports, should be taken as constituting financial or investment advice or a financial promotion.

Past performance is no guarantee of future results. Charts and graphs are provided for illustrative purposes only. Index returns shown may not represent the results of the actual trading of investable assets. Certain returns shown may reflect back-tested performance. All performance presented prior to the index inception date is back-tested performance. Back-tested performance is not actual performance, but is hypothetical. The back-test calculations are based on the same methodology that was in effect when the index was officially launched. However, back-tested data may reflect the application of the index methodology with the benefit of hindsight, and the historic calculations of an index may change from month to month based on revisions to the underlying economic data used in the calculation of the index.

No part of this information may be reproduced, stored in a retrieval system or transmitted in any form or by any means, electronic, mechanical, photocopying, recording or otherwise, without prior written permission of the applicable member of the LSE Group. Use and distribution of the LSE Group data requires a licence from FTSE, Russell, FTSE Canada, MTSNext, Mergent, FTSE FI, YB, BR and/or their respective licensors.

Data definitions available from  
[info@ftserussell.com](mailto:info@ftserussell.com)

To learn more, visit [www.ftserussell.com](http://www.ftserussell.com);  
 email [info@ftserussell.com](mailto:info@ftserussell.com); or  
 call your regional Client Services Team office:

#### EMEA

+44 (0) 20 7866 1810

#### North America

+1 877 503 6437

#### Asia-Pacific

Hong Kong +852 2164 3333

Tokyo +81 3 4563 6346

Sydney +61 (0) 2 8823 3521