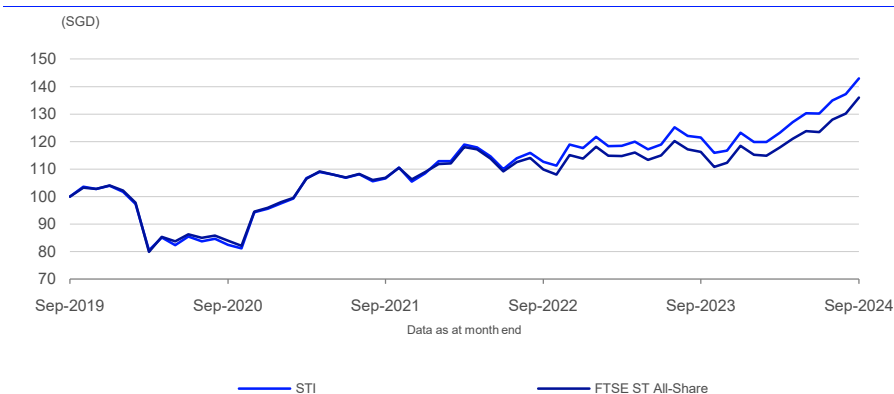


Straits Times Index (STI)

Data as at: 30 September 2024

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	9.9	16.1	16.1	17.7	34.1	43.0	10.3	7.4	10.8	12.1	15.0
FTSE ST All-Share	10.1	15.3	14.7	16.9	27.3	35.9	8.4	6.3	10.3	11.5	15.0

* 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)	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
STI	9.6	-11.2	3.8	22.1	-6.4	9.4	-8.1	13.6	8.4	4.8
FTSE ST All-Share	8.4	-10.4	5.5	21.8	-6.9	11.3	-7.8	13.7	4.5	4.1

Return/Risk Ratio and Drawdown - Total Return

Index (SGD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
STI	1.6	0.9	0.5	0.4	-8.2	-11.1	-31.6	-33.5
FTSE ST All-Share	1.6	0.7	0.4	0.4	-7.6	-13.0	-32.6	-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/Market	ICB Sector	Net MCap (SGDm)	Wgt %
DBS Group Holdings	Singapore	Banks	76,564	22.78
Oversea-Chinese Banking	Singapore	Banks	53,074	15.79
United Overseas Bank	Singapore	Banks	38,965	11.59
Singapore Telecommunications	Singapore	Telecommunications Service Providers	24,335	7.24
CapitaLand Integrated Commercial Trust	Singapore	Real Estate Investment Trusts	11,269	3.35
CapitaLand Ascendas REIT	Singapore	Real Estate Investment Trusts	10,198	3.03
Jardine Matheson Holdings	Hong Kong	General Industrials	9,886	2.94
Singapore Airlines	Singapore	Travel and Leisure	9,396	2.79
Singapore Exchange	Singapore	Investment Banking and Brokerage Services	9,364	2.79
Keppel	Singapore	Gas Water and Multi-utilities	9,165	2.73
Totals			252,217	75.03

ICB Supersector Breakdown

ICB Code	ICB Supersector	No. of Cons	Net MCap (SGDm)	Wgt %
1010	Technology	1	3,663	1.09
1510	Telecommunications	1	24,335	7.24
3010	Banks	3	168,604	50.15
3020	Financial Services	1	9,364	2.79
3510	Real Estate	11	57,831	17.20
4010	Automobiles and Parts	1	1,852	0.55
4020	Consumer Products and Services	1	3,219	0.96
4050	Travel and Leisure	2	14,462	4.30
4510	Food Beverage and Tobacco	2	11,013	3.28
4520	Personal Care Drug and Grocery Stores	1	835	0.25
5020	Industrial Goods and Services	4	26,808	7.97
6510	Utilities	2	14,183	4.22
Totals		30	336,168	100.00

Index Characteristics

Attributes	STI	FTSE ST All-Share
Number of constituents	30	93
Net MCap (SGDm)	336,168	386,757
Dividend Yield %	4.99	5.10
Constituent Sizes (Net MCap SGDm)		
Average	11,206	4,159
Largest	76,564	76,564
Smallest	835	78
Median	5,104	988
Weight of Largest Constituent (%)	22.78	19.80
Top 10 Holdings (% Index MCap)	75.03	65.21

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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