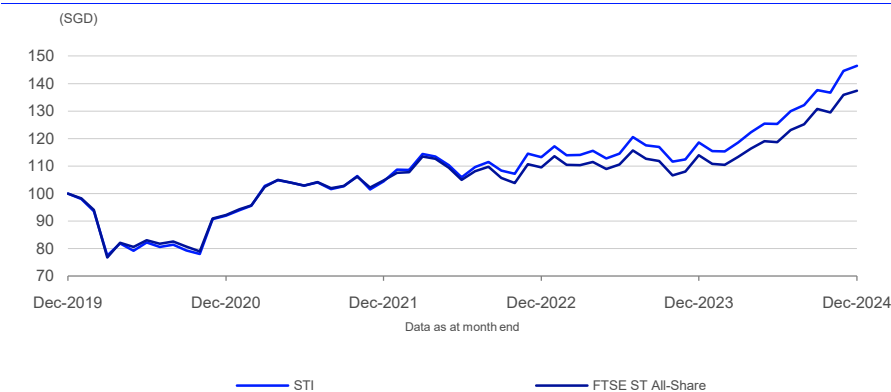


# Straits Times Index (STI) Chinese Version

Data as at: 31 December 2024

海峡时报指数(新加坡) (STI) 是新加坡最受全球认可的基准指数和市场晴雨表。它的历史可以追溯到 1966 年，追踪在新加坡交易所上市的前 30 家市值最大、流动性最强的公司的表现。它也是富时海峡时报指数系列的头条指数，该系列指数由新加坡报业控股公司 (SPH)、新加坡交易所 (SGX) 和富时集团 (FTSE) 创建，通过细分新加坡市场提供更广泛的投资选择和机会。

## 5 年业绩表现 - 总收益



## 收益率和波动率 - 总收益

| Index (SGD)       | Return % |      |      |      |      |      | Return pa %* |     | Volatility %** |      |      |
|-------------------|----------|------|------|------|------|------|--------------|-----|----------------|------|------|
|                   | 3M       | 6M   | YTD  | 12M  | 3YR  | 5YR  | 3YR          | 5YR | 1YR            | 3YR  | 5YR  |
| STI               | 6.4      | 16.9 | 23.5 | 23.5 | 40.3 | 46.5 | 11.9         | 7.9 | 10.3           | 12.0 | 15.2 |
| FTSE ST All-Share | 5.1      | 15.7 | 20.6 | 20.6 | 31.1 | 37.4 | 9.5          | 6.6 | 9.6            | 11.4 | 15.1 |

\* 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

## 年度收益率 - 总收益

| Index % (SGD)     | 2015  | 2016 | 2017 | 2018 | 2019 | 2020 | 2021 | 2022 | 2023 | 2024 |
|-------------------|-------|------|------|------|------|------|------|------|------|------|
| STI               | -11.2 | 3.8  | 22.1 | -6.4 | 9.4  | -8.1 | 13.6 | 8.4  | 4.8  | 23.5 |
| FTSE ST All-Share | -10.4 | 5.5  | 21.8 | -6.9 | 11.3 | -7.8 | 13.7 | 4.5  | 4.1  | 20.6 |

## 收益/风险比率和回撤 - 总收益

| Index (SGD)       | Return/Risk Ratio |     |     |      | Drawdown (%) |       |       |       |
|-------------------|-------------------|-----|-----|------|--------------|-------|-------|-------|
|                   | 1YR               | 3YR | 5YR | 10YR | 1YR          | 3YR   | 5YR   | 10YR  |
| STI               | 2.3               | 0.9 | 0.5 | 0.4  | -8.2         | -11.1 | -31.6 | -33.5 |
| FTSE ST All-Share | 2.1               | 0.8 | 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

### 覆盖范围

海峡时报指数(新加坡) 代表了通过相关可投资性筛选的新加坡交易所主板中市值排名前 30 的公司。

### 目标

本指数旨在用于创建结构化产品，跟踪指数的基金，ETF，或者用作业绩表现基准。

### 可投资性

股票是自由流通加权的，以确保指数的可投资性。

### 流动性

对股票进行筛选，以确保指数具可交易性。

### 透明度

指数采用透明而基于规则的编制流程。指数编制方法公开披露于富时罗素的网站。

### 可用性

该指数的计算基于价格和总收益指数计算方法。

### 行业分类基准 (ICB)

依据产业行业分类领域的全球标准“行业分类基准” (ICB)，可对指数的成分股进行分类。

前十大成分股

| Constituent                            | Country/Market | ICB Sector                                | Net MCap (SGDm) | Wgt % |
|--|----------------|---|-----------------|-------|
| DBS Group Holdings                     | Singapore      | Banks                                     | 87,974          | 24.76 |
| Oversea-Chinese Banking                | Singapore      | Banks                                     | 58,663          | 16.51 |
| United Overseas Bank                   | Singapore      | Banks                                     | 44,004          | 12.38 |
| Singapore Telecommunications           | Singapore      | Telecommunications Service Providers      | 23,133          | 6.51  |
| Jardine Matheson Holdings              | Hong Kong      | General Industrials                       | 11,018          | 3.10  |
| CapitaLand Integrated Commercial Trust | Singapore      | Real Estate Investment Trusts             | 10,516          | 2.96  |
| Singapore Exchange                     | Singapore      | Investment Banking and Brokerage Services | 10,446          | 2.94  |
| Keppel                                 | Singapore      | Gas Water and Multi-utilities             | 9,711           | 2.73  |
| CapitaLand Ascendas REIT               | Singapore      | Real Estate Investment Trusts             | 9,164           | 2.58  |
| Singapore Airlines                     | Singapore      | Travel and Leisure                        | 8,898           | 2.50  |
| Totals                                 |                |   | 273,528         | 76.98 |

ICB 超级行业占比细分

| ICB Code | ICB Supersector                       | No. of Cons | Net MCap (SGDm) | Wgt %  |
|----------|---------------------------------------|-------------|-----------------|--------|
| 1010     | Technology                            | 1           | 3,431           | 0.97   |
| 1510     | Telecommunications                    | 1           | 23,133          | 6.51   |
| 3010     | Banks                                 | 3           | 190,640         | 53.66  |
| 3020     | Financial Services                    | 1           | 10,446          | 2.94   |
| 3510     | Real Estate                           | 11          | 53,028          | 14.92  |
| 4010     | Automobiles and Parts                 | 1           | 1,901           | 0.53   |
| 4020     | Consumer Products and Services        | 1           | 3,245           | 0.91   |
| 4050     | Travel and Leisure                    | 2           | 13,328          | 3.75   |
| 4510     | Food Beverage and Tobacco             | 2           | 10,598          | 2.98   |
| 4520     | Personal Care Drug and Grocery Stores | 1           | 944             | 0.27   |
| 5020     | Industrial Goods and Services         | 4           | 29,897          | 8.41   |
| 6510     | Utilities                             | 2           | 14,711          | 4.14   |
| Totals   |                                       | 30          | 355,303         | 100.00 |

指数特征

| Attributes                        | STI     | FTSE ST All-Share |
|-----------------------------------|---------|-------------------|
| Number of constituents            | 30      | 92                |
| Net MCap (SGDm)                   | 355,303 | 405,060           |
| Dividend Yield %                  | 4.88    | 5.03              |
| Constituent Sizes (Net MCap SGDm) |         |                   |
| Average                           | 11,843  | 4,403             |
| Largest                           | 87,974  | 87,974            |
| Smallest                          | 944     | 98                |
| Median                            | 5,497   | 951               |
| Weight of Largest Constituent (%) | 24.76   | 21.72             |
| Top 10 Holdings (% Index MCap)    | 76.98   | 67.53             |

INFORMATION

指数选股范围

富时海峡时报全盘指数

指数发布日期

2008 年 1 月 10 日

基日

2008 年 1 月 9 日

基点

3344.53

可投资性筛选

自由流通调整和流动性筛选

指数计算

实时（更新频率少于 1 秒）和收盘指数

日终发布

通过 FTP 和电子邮件

币种

美元，欧元，英镑，日元，新加坡元，实时指数仅以新加坡元计算

审核日期

半年度审核，3 月和 9 月

历史数据

1999 年 8 月起提供



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