# STOXX INDICES STOXX® SINGAPORE LARGE CAP INDEX

## Index description

The STOXX Singapore Large Cap Index is a broad market cap weighted index designed to represent the performance of the Large Cap companies from Singapore covering approximately 70% of investable market capitalization. STOXX Singapore Large Cap Index is suitable for global investment products which include funds, exchange traded funds, and derivatives and can also be used for further building block approach strategies when appropriate. It follows a robust and modular framework which enables investors to utilize this index for a variety of investment objectives whilst using a consistent approach. It is derived from STOXX World Equity Index series and its countries follow the STOXX World Country Classification Framework.

## Key facts

»Broad, yet liquid coverage of Large cap companies that supports clients' global investment decisions whilst avoiding home biases.

»A consistent and transparent methodology which fully embraces global standards of governance.

»Can serve as a basis for numerous derived strategies.

»Constructed using STOXX World Methodology.

»Its countries follow the STOXX World Country classification framework.

### **Descriptive statistics**

Index	Market cap (USD bn.)		Components (USD bn.)			Component weight (%)		Turnover (%)	
	Full	Free-float	Mean	Median	Largest	Smallest	Largest	Smallest	Last 12 months
STOXX Singapore Large Cap Index	328.9	223.9	16.0	8.0	47.4	2.4	21.2	1.1	7.9
STOXX Developed World Large Cap Index	55,631.7	50,465.6	64.9	32.4	2,940.1	0.3	5.8	0.0	2.3

**Country weighting** 

### Supersector weighting (top 10)

	54.1% Banks 14.6% Technology 8.0% Real Estate 7.1% Telecommunications 5.4% Food, Beverage & Tobacco 5.2% Travel & Leisure	100.0% Singapore
<b>F</b>	5.2% Travel & Leisure 4.6% Industrial Goods & Services 1.1% Automobiles & Parts	

### Risk and return figures<sup>1</sup>

			R	eturn (%)			An	nualized ret	turn (%)
Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
8.8	8.3	11.2	30.3	22.2	N/A	N/A	11.2	9.2	4.1
3.2	20.0	14.4	40.0	58.1	N/A	N/A	14.3	11.9	9.6
Annualized volatility (%) Annualized Sharpe ra					pe ratio <sup>2</sup>				
15.0	14.5	15.8	17.6	18.4	N/A	N/A	0.5	0.5	0.2
9.3	11.5	16.1	15.7	18.3	N/A	N/A	0.8	0.7	0.5
	Correlation				Tracking error (%)			error (%)	
0.8	0.4	0.4	0.5	0.5	10.1	15.1	16.9	16.7	17.9
	Beta Annualized information					tion ratio			
1.4	0.4	0.4	0.6	0.5	6.5	-1.2	-0.3	-0.2	-0.4
	8.8 3.2 15.0 9.3 0.8	8.8 8.3   3.2 20.0   15.0 14.5   9.3 11.5   0.8 0.4	8.8 8.3 11.2   3.2 20.0 14.4   15.0 14.5 15.8   9.3 11.5 16.1   0.8 0.4 0.4	Last month YTD 1Y 3Y   8.8 8.3 11.2 30.3   3.2 20.0 14.4 40.0   Annualized vo Annualized vo   15.0 14.5 15.8 17.6   9.3 11.5 16.1 15.7   Corr Corr Corr   0.8 0.4 0.4 0.5	8.8 8.3 11.2 30.3 22.2   3.2 20.0 14.4 40.0 58.1   Annualized volatility (%)   15.0 14.5 15.8 17.6 18.4   9.3 11.5 16.1 15.7 18.3   Correlation   0.8 0.4 0.4 0.5 0.5   Beta	Last month YTD 1Y 3Y 5Y Last month   8.8 8.3 11.2 30.3 22.2 N/A   3.2 20.0 14.4 40.0 58.1 N/A   Annualized volatility (%)   15.0 14.5 15.8 17.6 18.4 N/A   9.3 11.5 16.1 15.7 18.3 N/A   Correlation   0.8 0.4 0.4 0.5 0.5 10.1	Last month YTD 1Y 3Y 5Y Last month YTD   8.8 8.3 11.2 30.3 22.2 N/A N/A   3.2 20.0 14.4 40.0 58.1 N/A N/A   Annualized volatility (%)   15.0 14.5 15.8 17.6 18.4 N/A N/A   9.3 11.5 16.1 15.7 18.3 N/A N/A   Correlation   0.8 0.4 0.4 0.5 0.5 10.1 15.1   Beta	Last month YTD 1Y 3Y 5Y Last month YTD 1Y   8.8 8.3 11.2 30.3 22.2 N/A N/A 11.2   3.2 20.0 14.4 40.0 58.1 N/A N/A 14.3   Annualized volatility (%) Annualized volatility (%) Annualized volatility (%)   15.0 14.5 15.8 17.6 18.4 N/A N/A 0.5   9.3 11.5 16.1 15.7 18.3 N/A N/A 0.8   0.8 0.4 0.4 0.5 0.5 10.1 15.1 16.9   Beta Annualized volatility (%)	Last month YTD 1Y 3Y 5Y Last month YTD 1Y 3Y   8.8 8.3 11.2 30.3 22.2 N/A N/A 11.2 9.2   3.2 20.0 14.4 40.0 58.1 N/A N/A 11.2 9.2   Annualized volatility (%) Annualized volatility (%) Annualized Shar   15.0 14.5 15.8 17.6 18.4 N/A N/A 0.5 0.5   9.3 11.5 16.1 15.7 18.3 N/A N/A 0.8 0.7   Correlation   Tracking   0.8 0.4 0.5 0.5 10.1 15.1 16.9 16.7   Beta Annualized information

<sup>1</sup> For information on data calculation, please refer to STOXX <u>calculation reference guide</u>.

<sup>2</sup> Based on EURIBOR1M



(USD, net return), all data as of Jul. 31, 2023

STOXX Ltd. is part of Qontigo

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### Fundamentals (for last 12 months)

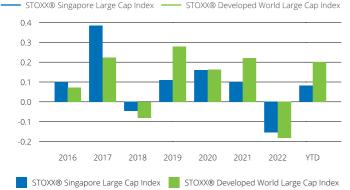
Index		Price/earnings incl. negative		rice/earnings excl. negative	Price/ book	Dividend yield (%) <sup>3</sup>	Price/ sales	Price/ cash flow
	Trailing	Projected	Trailing	Projected	Trailing	Trailing	Trailing	Trailing
STOXX Singapore Large Cap Index	8.6	8.2	6.9	8.2	1.0	4.1	1.2	0.0
STOXX Developed World Large Cap Index	22.6	19.2	21.0	18.9	0.1	1.9	2.1	12.7

## Performance and annual returns<sup>4</sup>



## Methodology

The STOXX Singapore Large Cap Index is a broad market cap weighted index designed to represent the performance of the Large Cap companies from Singapore covering approximately 70% of investable market capitalization. STOXX Singapore Large Cap Index is suitable for global investment products which include funds, exchange traded funds, and derivatives and can also be used for further building block approach strategies when appropriate. It follows a robust and modular framework which enables investors to utilize this index for a variety of investment objectives whilst using a consistent approach. It is derived from STOXX World Equity Index series and its countries follow the STOXX World Country Classification Framework.



## Versions and symbols

Index	ISIN	Symbol	Bloomberg	Reuters
Gross Return EU	R CH12133372	28 SWSGLCGR		.SWSGLCGR
Net Return EU	R CH12133372	10 SWSGLCR		.SWSGLCR
Price EU	R CH12133372	36 SWSGLCP		.SWSGLCP
Gross Return US	D CH12133371	94 SWSGLCGV		.SWSGLCGV
Net Return US	D CH12133371	86 SWSGLCV		.SWSGLCV
Price US	D CH12133372	02 SWSGLCL		.SWSGLCL

Complete list available here: www.stoxx.com/data/vendor\_codes.html

### **Quick facts**

Weighting	Free-float market capitalization
Cap factor	N/A
No. of components	Variable
Review frequency	Semi Annual
Calculation/distribution	Realtime 15 sec
Calculation hours	0:00:00 22:15:00
Base value/base date	1000 as of September. 24, 2001
History	Available from Sep. 24, 2001
Inception date	November. 16, 2022
To learn more about the ince see our data vendor code she	ption date, the currency, the calculation hours and historical values, please et.

#### CONTACT DETAILS

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### BACKTESTED PERFORMANCE

This document contains index performance data based on backtesting, i.e. calculations of how the index might have performed prior to launch if it had existed using the same index methodology and based on historical constituents. Backtested performance information is purely hypothetical and is provided in this document solely for information purposes. Backtested performance does not represent actual performance and should not be interpreted as an indication of actual performance.

#### CUSTOMIZATION

The index can be used as a basis for the definition of STOXX® Customized Indices, which can be tailored to specific client or mandate needs. STOXX offers customization in almost unlimited forms for example in terms of component selection, weighting schemes and personalized calculation methodologies.

<sup>3</sup> Net dividend yield is calculated as net return index return minus price index return <sup>4</sup> STOXX data from Sep. 24, 2001 to Jul. 31, 2023

## STOXX INDICES STOXX® SINGAPORE LARGE CAP INDEX

## Top 10 Components<sup>5</sup>

Company	Supersector	Country	Weight (%)	
DBS Group Holdings Ltd.	Banks	Singapore	21.15	
Oversea-Chinese Banking Corp.	Banks	Singapore	17.27	
United Overseas Bank Ltd.	Banks	Singapore	15.69	
SEA 'A' SPN.ADR	Technology	Singapore	14.57	
Singapore Telecommunications L	Telecommunications	Singapore	7.09	
Jardine Matheson Holdings Ltd.	Industrial Goods & Services	Singapore	4.58	
Wilmar International Ltd.	Food, Beverage & Tobacco	Singapore	3.70	
CAPTIALAND INT COMM TRUST	Real Estate	Singapore	3.48	
Singapore Airlines Ltd.	Travel & Leisure	Singapore	3.36	
CAPITALAND INVESTMENT LIMITED	Real Estate	Singapore	2.84	

 $^{\rm 5}$  Based on the composition as of Jul. 31, 2023