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

Supersector weighting (top 10)

Country weighting

Risk and return figures[1]

Index returns	Return (%)					Annualized return (%)				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
STOXX Singapore Large Cap Index	8.8	8.3	11.2	30.3	22.2	N/A	N/A	11.2	9.2	4.1
STOXX Developed World Large Cap Index	3.2	20.0	14.4	40.0	58.1	N/A	N/A	14.3	11.9	9.6
Index volatility and risk	**Annualized volatility (%)**					**Annualized Sharpe ratio[2]**				
STOXX Singapore Large Cap Index	15.0	14.5	15.8	17.6	18.4	N/A	N/A	0.5	0.5	0.2
STOXX Developed World Large Cap Index	9.3	11.5	16.1	15.7	18.3	N/A	N/A	0.8	0.7	0.5
Index to benchmark	**Correlation**					**Tracking error (%)**				
STOXX Singapore Large Cap Index	0.8	0.4	0.4	0.5	0.5	10.1	15.1	16.9	16.7	17.9
Index to benchmark	**Beta**					**Annualized information ratio**				
STOXX Singapore Large Cap Index	1.4	0.4	0.4	0.6	0.5	6.5	-1.2	-0.3	-0.2	-0.4

[1] For information on data calculation, please refer to STOXX calculation reference guide.
[2] Based on EURIBOR1M

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

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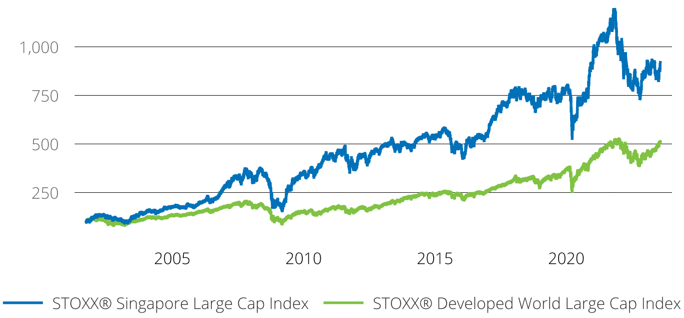
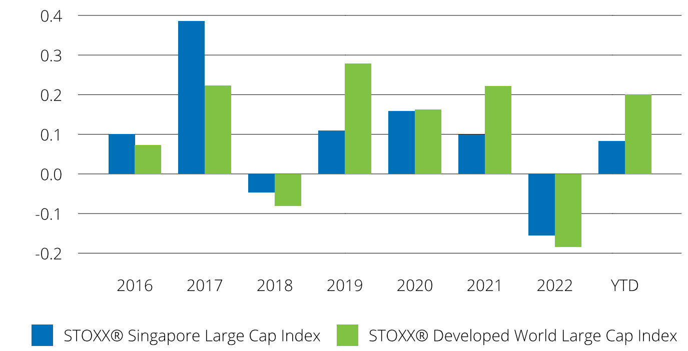
Fundamentals (for last 12 months)

Index	Price/earnings incl. negative		Price/earnings excl. negative		Price/ book	Dividend yield (%) [3]	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[4]





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	EUR	CH1213337228	SWSGLCGR		.SWSGLCGR
Net Return	EUR	CH1213337210	SWSGLCR		.SWSGLCR
Price	EUR	CH1213337236	SWSGLCP		.SWSGLCP
Gross Return	USD	CH1213337194	SWSGLCGV		.SWSGLCGV
Net Return	USD	CH1213337186	SWSGLCV		.SWSGLCV
Price	USD	CH1213337202	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	00:00:00 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 inception date, the currency, the calculation hours and historical values, please see our data vendor code sheet.

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.

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

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

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Top 10 Components[5]

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

[5] Based on the composition as of Jul. 31, 2023