

STOXX® SINGAPORE 75 INDEX

Index description

STOXX global benchmark indices provide a broad yet liquid representation of different regions and countries. The indices are derived from their respective Total Market Index (TMI). They are weighted according to free-float market cap and cover about 95% of the free-float market cap of the relevant region or country.

Key facts

- » Broad and liquid benchmarks for market regions and countries worldwide
- » Broad number of components
- » Serve as benchmarks for their respective regions/actively managed funds
- » Serve as an underlying for a variety of financial products, are used for academic research and receive wide media coverage

Descriptive statistics

Index	Market cap (EUR mn.)		Components (EUR mn.)				Component weight (%)		Turnover (%)
	Full	Free-float	Mean	Median	Largest	Smallest	Largest	Smallest	Last 12 months
STOXX Singapore 75 Index	401,066.9	250,219.2	3336.3	1109.4	39218.9	72.4	15.7	0.0	2.1
STOXX Singapore Total Market Index	426,223.9	258,990.2	2055.5	414.7	39,218.9	36.8	15.1	0.0	3.7

Supersector weighting (top 10)



Country weighting



Risk and return figures¹

Index returns	Return (%)					Annualized return (%)				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
STOXX Singapore 75 Index	-0.7	-2.2	4.4	43.2	28.9	N/A	N/A	4.5	12.8	5.3
STOXX Singapore Total Market Index	-0.7	-2.4	4.0	42.0	27.7	N/A	N/A	4.0	12.5	5.1
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio ²				
STOXX Singapore 75 Index	7.0	11.2	11.5	12.1	15.2	N/A	N/A	0.2	1.0	0.3
STOXX Singapore Total Market Index	6.9	11.1	11.4	12.0	15.1	N/A	N/A	0.1	1.0	0.3
Index to benchmark	Correlation					Tracking error (%)				
STOXX Singapore 75 Index	1.0	1.0	1.0	1.0	1.0	0.2	0.2	0.2	0.2	0.2
Index to benchmark	Beta					Annualized information ratio				
STOXX Singapore 75 Index	1.0	1.0	1.0	1.0	1.0	2.4	2.7	2.5	1.6	0.9

¹ For information on data calculation, please refer to STOXX calculation reference guide.

² Based on EURIBOR1M

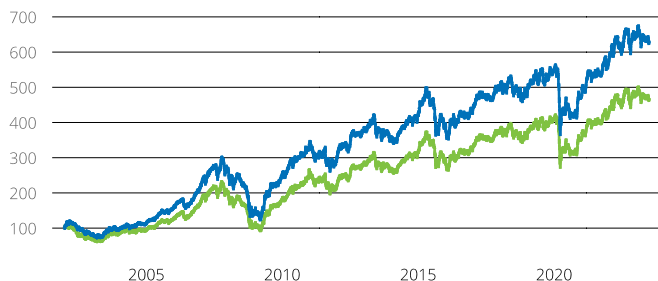
(EUR, gross return), all data as of Jun. 30, 2023

BROAD INDICES

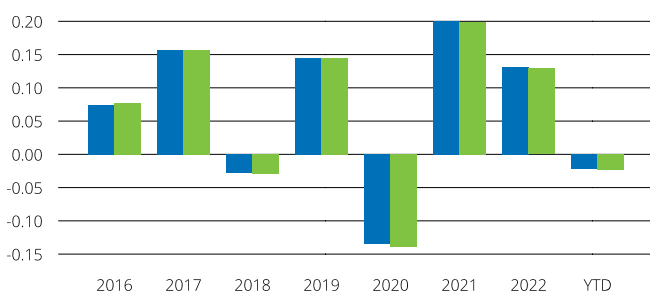
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Fundamentals (for last 12 months)

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 75 Index	0.3	0.4	0.3	0.4	0.1	4.5	0.0	0.0
STOXX Singapore Total Market Index	0.3	0.4	0.3	0.4	0.1	4.5	0.0	0.0

Performance and annual returns⁴

— STOXX® Singapore 75 Index — STOXX® Singapore Total Market Index



■ STOXX® Singapore 75 Index ■ STOXX® Singapore Total Market Index

Methodology

The universe is the relevant Total Market Index (TMI). All stocks in the index universe are ranked by free-float market cap to produce the index selection list. Target coverage: 95% of the free-float market cap of the index universe. The detailed methodology including the calculation formula can be found in our rulebook : www.stoxx.com/indices/rulebooks.html

Versions and symbols

Index	ISIN	Symbol	Bloomberg	Reuters
Gross Return EUR	CH0149416833	SX75SGR	SX75SGR INDEX	.SX75SGR
Gross Return EUR	CH0149416833	SX75SGR	SX75SGR INDEX	.SX75SGR
Net Return EUR	CH0149416858	SX75SR	SX75SR INDEX	.SX75SR
Net Return EUR	CH0149416858	SX75SR	SX75SR INDEX	.SX75SR
Price EUR	CH0149416874	SX75SP	SX75SP INDEX	.SX75SP
Price EUR	CH0149416874	SX75SP	SX75SP INDEX	.SX75SP
Gross Return USD	CH0149416841	SX75SGV	SX75SGV INDEX	.SX75SGV
Gross Return USD	CH0149416841	SX75SGV	SX75SGV INDEX	.SX75SGV
Net Return USD	CH0149416866	SX75SV	SX75SV INDEX	.SX75SV
Net Return USD	CH0149416866	SX75SV	SX75SV INDEX	.SX75SV

Complete list available here: www.stoxx.com/data/vendor_codes.html

Quick facts

Weighting	Free-float market cap
Cap factor	20%
No. of components	Fixed component (exact number indicated in index name)
Review frequency	Quarterly, in Mar., Jun., Sep., Dec.

To learn more about the inception date, currency versions, 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 a wide range of customization, in terms of component selection, weighting schemes and personalized calculation methodologies.

³ gr. div. yield is calculated as gr. return index return minus price index return

⁴ STOXX data from Dec. 27, 2001 to Jun. 30, 2023

(EUR, gross return), all data as of Jun. 30, 2023

STOXX® SINGAPORE 75 INDEX

Top 10 Components⁵

Company	Supersector	Country	Weight (%)
DBS Group Holdings Ltd.	Banks	Singapore	15.67
Oversea-Chinese Banking Corp.	Banks	Singapore	12.85
United Overseas Bank Ltd.	Banks	Singapore	11.77
Singapore Telecommunications L	Telecommunications	Singapore	5.37
Jardine Matheson Holdings Ltd.	Industrial Goods & Services	Singapore	3.86
Wilmar International Ltd.	Food, Beverage & Tobacco	Singapore	2.94
Keppel Corp. Ltd.	Utilities	Singapore	2.62
CAPTIALAND INT COMM TRUST	Real Estate	Singapore	2.62
Singapore Airlines Ltd.	Travel & Leisure	Singapore	2.57
CAPTIALAND ASCENDAS REIT	Real Estate	Singapore	2.48

⁵ Based on the composition as of Jun. 30, 2023
