

## FACTSHEET - AS OF 21-Oct-2020

# Solactive GBS Singapore Large & Mid Cap Index TR

### DESCRIPTION

The Solactive GBS Singapore Large & Mid Cap Index TR is part of the Solactive Global Benchmark Series which includes benchmark indices for developed and emerging market countries. The index intends to track the performance of the large and mid cap segment covering approximately the largest 85% of the free-float market capitalization in the Singapore market. It is calculated as a Total Return index in SGD and weighted by free-float market capitalization.

### HISTORICAL PERFORMANCE



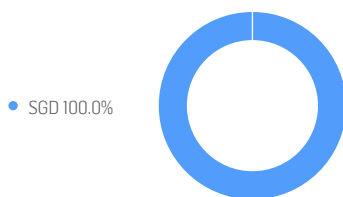
### CHARACTERISTICS

ISIN / WKN	DE000SLA4SU5 / SLA4SU	Base Value / Base Date	533.34 Points / 08.05.2006
Bloomberg / Reuters	- / .SSGLMCT	Last Price	966.98
Index Calculator	Solactive AG	Dividends	Included (Total Return Index)
Index Type	Total Return	Calculation	09:00am to 22:30pm (CET), every 15 seconds
Index Currency	SGD	History	Available daily back to 08.05.2006
Index Members	28		

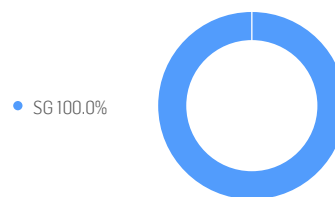
## STATISTICS

	30D	90D	180D	360D	YTD	Since Inception
Performance	1.58%	-2.35%	6.82%	-15.27%	-17.14%	81.31%
Performance (p.a.)	-	-	-	-	-	4.20%
Volatility (p.a.)	11.76%	11.32%	16.13%	23.30%	25.46%	18.18%
High	984.56	990.24	1043.68	1188.32	1188.32	1201.07
Low	938.97	938.97	905.27	797.78	797.78	340.04
Sharpe Ratio	1.79	-0.81	0.89	-0.66	-0.82	0.23
Max. Drawdown	-1.79%	-5.18%	-10.03%	-32.86%	-32.86%	-60.35%
VaR 95 \ 99				-33.1% \ -86.9%		-26.9% \ -54.1%
CVaR 95 \ 99				-65.8% \ -109.7%		-44.7% \ -74.3%

## Composition by Currencies



## Composition by Countries



## TOP COMPONENTS AS OF 21-Oct-2020

Company	Ticker	Country	Currency	Index Weight (%)
DBS GROUP HOLDINGS LTD	DBS SP Equity	SG	SGD	16.85%
OVERSEA-CHINESE BANKING CORP	OCBC SP Equity	SG	SGD	14.40%
UNITED OVERSEAS BANK LTD	UOB SP Equity	SG	SGD	12.70%
SINGAPORE TELECOMMUNICATIONS LIMITED	ST SP Equity	SG	SGD	7.35%
ASCENDAS REAL ESTATE INVESTMENT TRUST	AREIT SP Equity	SG	SGD	4.11%
WILMAR INTERNATIONAL LTD	WIL SP Equity	SG	SGD	3.99%
CAPITALAND MALL TRUST	CT SP Equity	SG	SGD	3.84%
SINGAPORE EXCHANGE (SGX) LTD ORD	SGX SP Equity	SG	SGD	3.16%
CAPITALAND LTD ORD	CAPL SP Equity	SG	SGD	3.02%
KEPPEL CORP LTD ORD	KEP SP Equity	SG	SGD	2.88%

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