

31/10/2023



SGA CPFOA Global Allocation - Growth

Portfolio vs Benchmark (Rebased at 100)



Portfolio Description

The Portfolio seeks to maximise total return. The Portfolio invests globally CPF-OA list of Collective-Investment-Schemes (CIS). In normal market conditions the Portfolio will invest at least 80% of its total assets in the equities CIS. The Portfolio generally will seek to invest in CIS that are relative outperformer against its peer group based on a quantitative approach. The Portfolio may also invest a portion of its debt exposure in short term duration CIS.

Risk Statistics

	Portfolio
Realized Alpha	-0.59%
Realized Beta	0.54
Realized Tracking Error	7.35%
Standard Deviation	8.08
Sharpe Ratio	-0.86
Treynor Ratio	-0.10%
Information Ratio	0.32
Profitable Periods	49.48%
Losing Periods	49.48%
Maximum Drawdown	-11.05%

Period Return

	Portfolio	Benchmark	Difference
1 M	-3.0	-1.9	-1.2
3 M	-6.2	-5.4	-0.8
6 M	-2.8	0.5	-3.3
1 Y	3.0	5.2	-2.2
YTD	1.3	7.9	-6.7
S.I.	-6.9	-11.2	4.2

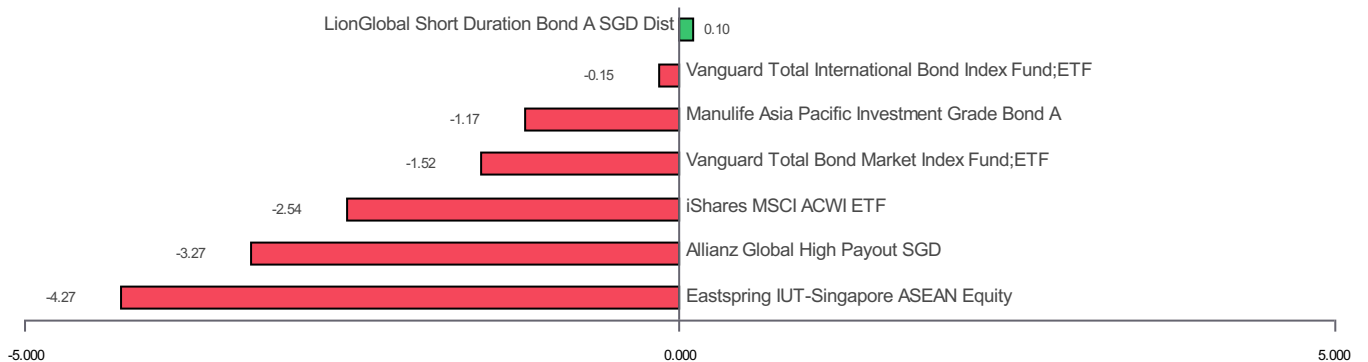
Portfolio Holdings

Issue Name	Weight
Eastspring IUT-Singapore ASEAN Equity	38.0%
Allianz Global High Payout SGD	36.0%
Manulife Asia Pacific Investment Grade Bond A	21.0%
LionGlobal Short Duration Bond A SGD Dist	5.0%

Benchmark Holdings

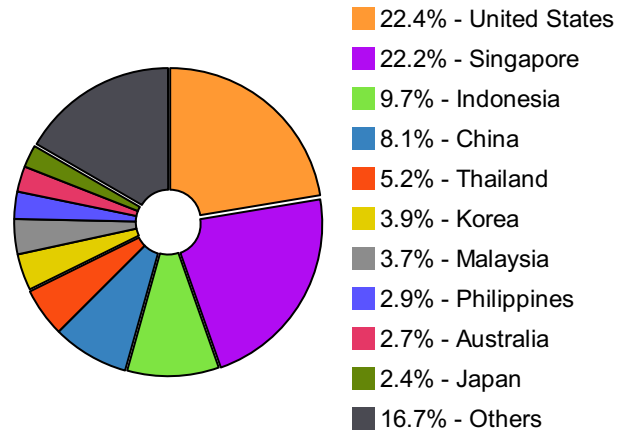
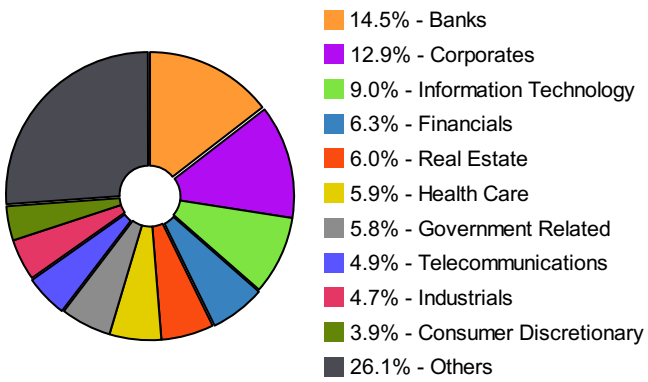
Issue Name	Benchmark Weight
iShares MSCI ACWI ETF	80.0%
Vanguard Total Bond Market Index Fund;ETF	10.0%
Vanguard Total International Bond Index Fund;E.	10.0%

Month Return



Portfolio Allocation - Industry

Portfolio Allocation - Country/Region



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