



31/10/2023

SGA CPFOA Global Allocation - Moderate

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 30% 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	-2.50%
Realized Beta	0.57
Realized Tracking Error	4.69%
Standard Deviation	5.35
Sharpe Ratio	-1.74
Treynor Ratio	-0.13%
Information Ratio	0.04
Profitable Periods	40.21%
Losing Periods	58.76%
Maximum Drawdown	-12.58%

Period Return

	Portfolio	Benchmark	Difference
1 M	-1.8	-1.0	-0.8
3 M	-4.5	-2.2	-2.3
6 M	-3.5	-0.6	-2.9
1 Y	2.4	0.5	1.9
YTD	-0.4	4.2	-4.6
S.I.	-11.1	-11.5	0.3

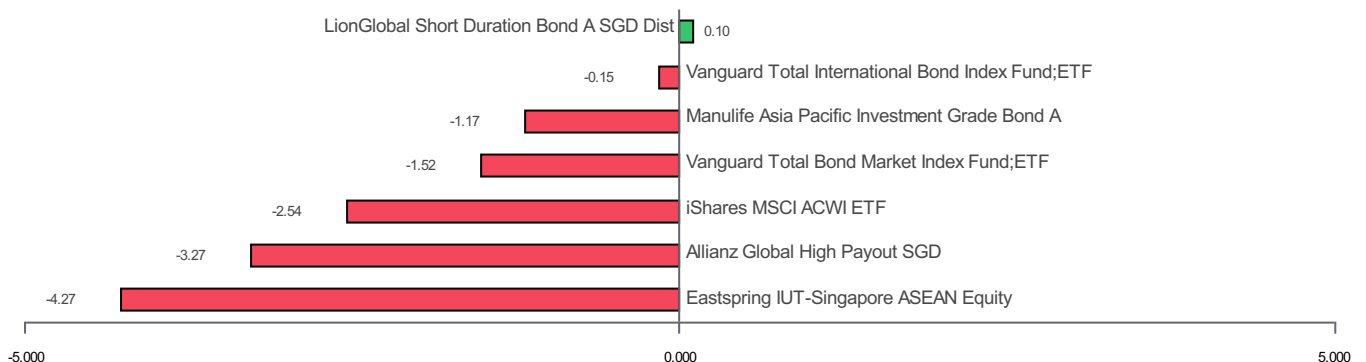
Portfolio Holdings

Issue Name	Weight
Manulife Asia Pacific Investment Grade Bond A	69.0%
Eastspring IUT-Singapore ASEAN Equity	14.0%
Allianz Global High Payout SGD	12.0%
LionGlobal Short Duration Bond A SGD Dist	5.0%

Benchmark Holdings

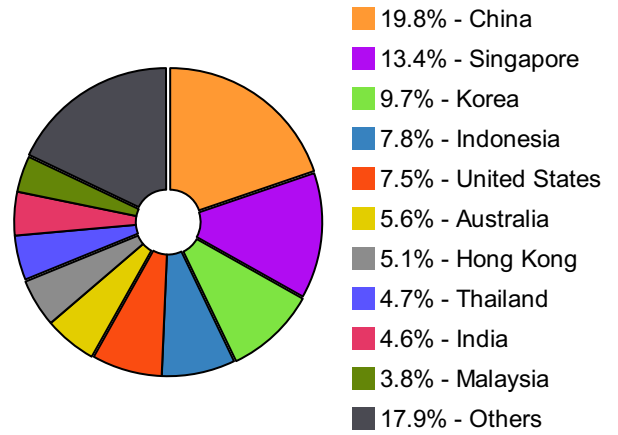
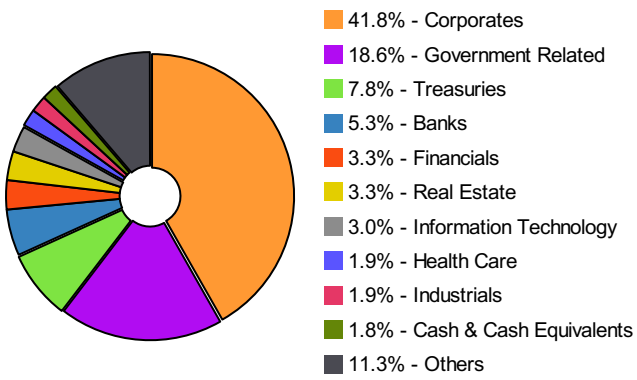
Issue Name	Benchmark Weight
Vanguard Total Bond Market Index Fund;ETF	35.0%
Vanguard Total International Bond Index Fund;E.	35.0%
iShares MSCI ACWI ETF	30.0%

Month Return



Portfolio Allocation - Industry

Portfolio Allocation - Country/Region



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