

FTSE Singapore Broad Bond 0+ Years Index

Multi-Sector | Singapore Dollar

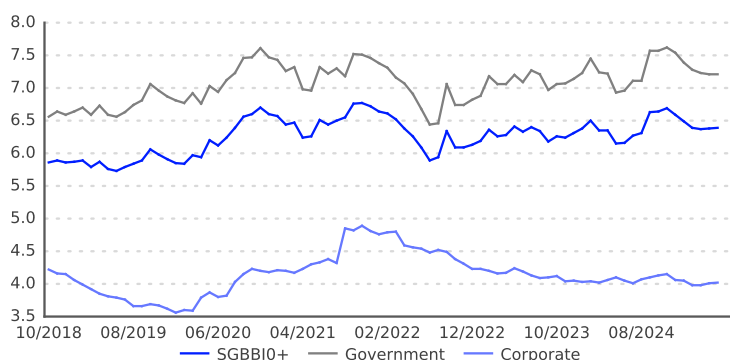
The FTSE Singapore Broad Bond 0+ Years Index (SGBBI0+) tracks the universe of securities that meet the eligibility criteria for the flagship FTSE Singapore Broad Bond Index through to maturity. A minimum maturity of one month applies.

INDEX PROFILE

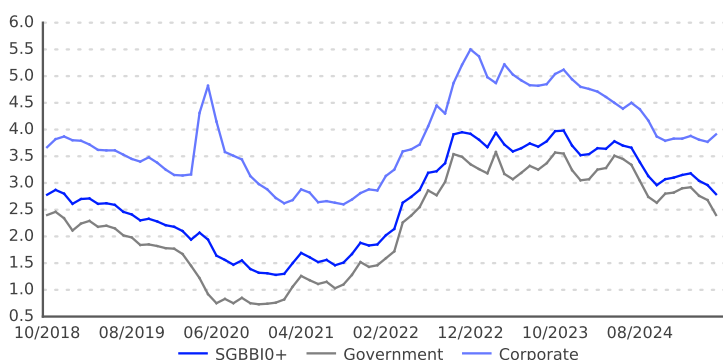
Description	# of Issues	Par Amount*	Market Value*	Market Weight (%)	Average Coupon (%)	Average Life (Years)	Yield to Maturity (%)	Effective Duration	OAS (bps)
SGBBI0+	291	281.69	285.27	100.00	2.85	8.32	2.79	6.39	50
Investment-Grade	125	208.18	210.64	73.84	2.68	8.92	2.55	6.85	23
AAA	53	180.79	182.69	64.04	2.48	9.65	2.38	7.35	5
AA	6	1.90	1.87	0.66	2.77	4.23	2.95	3.84	74
A	29	10.10	10.31	3.61	3.43	5.39	3.34	4.55	109
BBB	37	15.39	15.77	5.53	4.51	3.17	3.91	2.85	173
High-Yield	3	0.80	0.78	0.27	4.35	0.99	23.42	0.90	2,488
BB	2	0.65	0.66	0.23	4.01	1.16	4.57	1.04	237
B	1	0.15	0.12	0.04	5.80	0.23	127.47	0.13	14,92
Not-Rated	163	72.71	73.85	25.89	3.33	6.67	3.24	5.16	100
0-1 Year	36	30.97	31.06	10.89	2.21	0.36	3.39	0.35	118
1-3 Years	90	70.49	71.32	25.00	2.99	1.79	2.75	1.70	64
3-5 Years	82	58.59	60.06	21.05	3.28	3.92	2.77	3.60	65
5-7 Years	34	28.81	29.03	10.18	2.62	5.86	2.57	5.37	32
7-10 Years	20	26.00	27.14	9.51	3.10	8.40	2.59	7.40	15
10+ Years	29	66.84	66.66	23.37	2.63	23.76	2.72	16.79	12
Government	85	209.88	212.50	74.49	2.54	9.43	2.40	7.21	8
SGGB	25	165.34	167.14	58.59	2.48	9.63	2.35	7.39	2
Government-Related	60	44.54	45.36	15.90	2.73	8.68	2.56	6.55	29
Corporate	206	71.81	72.77	25.51	3.78	5.07	3.91	4.02	173
Finance	122	43.79	44.75	15.69	3.95	5.75	3.76	4.36	153
Industrial	65	19.64	19.54	6.85	3.40	3.66	4.41	3.19	236
Utility	19	8.38	8.48	2.97	3.73	4.83	3.59	4.16	136

* In SGD billions

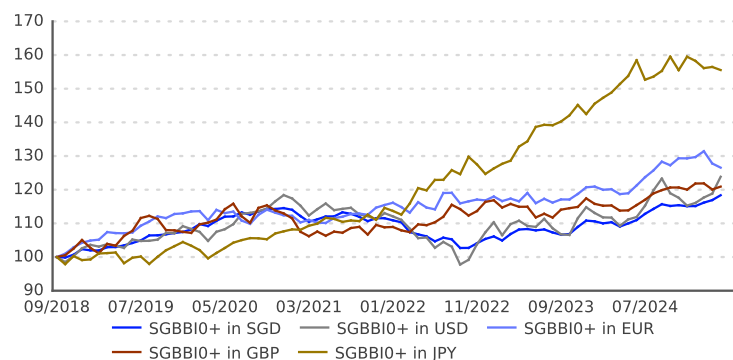
HISTORICAL EFFECTIVE DURATION



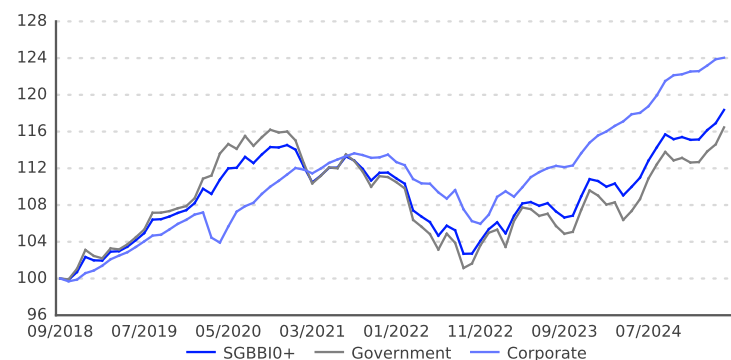
HISTORICAL YIELD TO MATURITY



HISTORICAL INDEX LEVEL (By Currency)



HISTORICAL INDEX LEVEL (By Sector, in SGD)



	Return*	Standard Deviation*
SGBBI0+ in SGD	2.59	3.30
SGBBI0+ in USD	3.30	7.07
SGBBI0+ in EUR	3.64	4.69
SGBBI0+ in GBP	2.93	5.63
SGBBI0+ in JPY	6.94	5.78

* Annualized Since Inception (in %)

	Return*	Standard Deviation*
SGBBI0+	2.59	3.30
Government	2.34	4.18
Corporate	3.33	2.43

* in SGD, Annualized Since Inception (in %)

ANNUALIZED RETURNS (in %)

	SGD	USD		EUR		GBP		JPY	
	Unhedged	Unhedged	Hedged	Unhedged	Hedged	Unhedged	Hedged	Unhedged	Hedged
YTD*	2.83	7.44	3.45	-2.13	2.80	0.74	3.44	-2.49	1.97
1 Year	8.53	13.36	10.60	6.63	8.66	6.27	10.37	2.75	5.07
3 Years	3.50	5.45	4.94	2.86	2.80	3.30	4.34	8.89	-0.22
5 Years	1.34	2.87	2.16	2.11	0.52	1.70	1.72	8.97	-1.14

* Not annualized

TOP 10 ISSUERS (By Market Weight)

Description	# of Issues	Par Amount*	Market Value*	Market Weight (%)	Average Coupon (%)	Average Life (Years)	Yield to Maturity (%)	Effective Duration	OAS (bps)
SINGAPORE GOVT OF	27	127.89	129.17	59.12	2.48	9.75	2.36	7.46	2
HOUSING AND DEVELOPMENT BOARD	41	24.21	24.46	11.19	2.53	3.75	2.43	3.46	24
TEMASEK HOLDINGS PTE LTD	43	14.51	14.82	6.78	3.52	8.86	3.41	6.22	113
LAND TRANSPORT AUTHORITY	9	6.62	7.04	3.22	3.34	23.49	2.90	15.29	39
HSBC HOLDINGS PLC	5	3.01	3.13	1.43	5.06	3.21	3.95	2.91	185
SEMBCORP INDUSTRIES LTD	7	2.85	2.88	1.32	3.40	5.12	3.24	4.56	103
PUBLIC UTILITIES BOARD	5	1.55	1.62	0.74	3.28	13.50	2.77	9.73	36
CAPITAMALL TRUST	8	1.58	1.59	0.73	3.06	5.84	3.10	5.18	81
FRASER AND NEAVE LTD	6	1.46	1.48	0.68	4.11	2.29	3.51	1.97	140
CITY DEVELOPMENTS LTD	7	1.46	1.48	0.68	3.32	2.67	3.29	2.50	116

DESIGN CRITERIA AND CALCULATION METHODOLOGY

Coupon:	Fixed-rate, fixed-to-floating rate and zero-coupon
Currency:	SGD
Minimum maturity:	At least one month. Fixed-to-floating bonds are removed one month prior to the fixed-to-floating rate start date.
Minimum issue size:	Sovereign: SGD 1.5 billion (excludes Monetary Authority of Singapore holdings) Other: SGD 150 million
Minimum credit quality:	No minimum S&P or Moody's rating requirements, defaulted bonds are excluded
Composition:	SG Dollar-denominated debt issued by governments, agencies and corporations excluding private placements, convertible bonds, fixed-rate perpetual bonds, index-linked notes and certificates of deposits. Contingent capital securities that convert to common equity or suffer principal write-downs based on explicit balance-sheet or regulatory capital pre-specified triggers are excluded. Asset-backed and mortgage-backed securities are excluded.
Weighting:	Market capitalization
Rebalancing:	Once a month on the last business day of the month
Reinvestment of cash flow:	Intra-month cash flows from interest and principal payments are not reinvested as part of monthly index total return calculations.
Pricing:	LSEG Pricing Service bid-side 6:00 p.m. (Tokyo)
Calculation Frequency:	Daily
Settlement Date:	Monthly – Settlement is on the last calendar day of the month. Daily – Same day settlement except if the last business day of the month is not the last calendar day of the month; then, settlement is on the last calendar day of the month.
Base Date:	September 30, 2018

VENDOR CODES

SBSGBBZL FTSE Singapore Broad Bond 0+ Years Index, in SGD terms

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