

FTSE Singapore Broad Investment-Grade Bond Index

Multi-Sector | Singapore Dollar

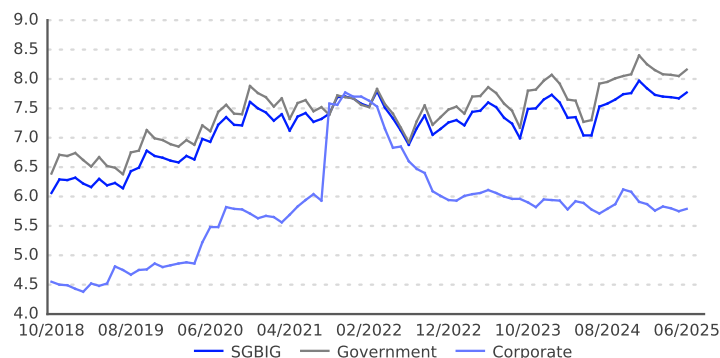
The FTSE Singapore Broad Investment-Grade Bond Index (SGBIG) tracks the universe of securities that meet the eligibility criteria for the flagship FTSE Singapore Broad Bond Index with minimum credit quality either BBB- by S&P or Baa3 by Moody's.

INDEX PROFILE

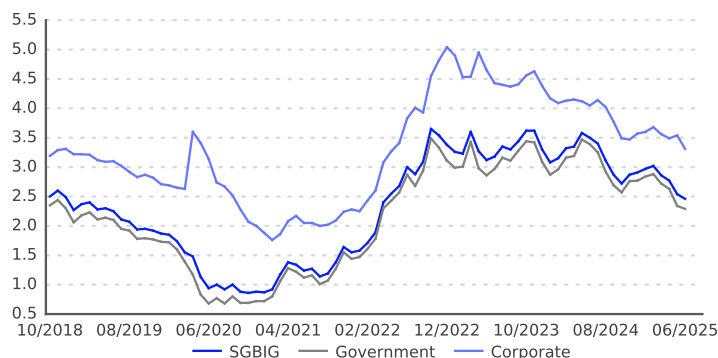
Description	# of Issues	Par Amount*	Market Value*	Market Weight (%)	Average Coupon (%)	Average Life (Years)	Yield to Maturity (%)	Effective Duration	OAS (bps)
SGBIG	109	186.85	190.50	100.00	2.79	10.12	2.46	7.77	19
AAA	48	162.65	165.55	86.91	2.60	10.93	2.31	8.32	3
AA	5	1.70	1.70	0.89	2.66	4.58	2.75	4.17	61
A	23	8.58	8.81	4.62	3.67	5.96	3.20	5.05	101
BBB	33	13.92	14.44	7.58	4.56	3.92	3.64	3.47	153
1-3 Years	31	54.31	55.17	28.96	2.75	1.81	2.24	1.74	23
3-5 Years	31	30.81	31.93	16.76	3.29	3.98	2.55	3.69	47
5-7 Years	15	19.73	19.88	10.44	2.45	5.65	2.39	5.22	18
7-10 Years	16	23.89	25.20	13.23	3.15	8.37	2.52	7.34	12
10+ Years	16	58.10	58.32	30.61	2.55	23.39	2.60	16.75	5
Government	35	156.00	158.74	83.33	2.59	10.60	2.29	8.16	1
SGGB	23	149.20	151.91	79.74	2.60	10.90	2.28	8.36	-0
Government-Related	12	6.80	6.82	3.58	2.28	4.10	2.34	3.82	22
Corporate	74	30.84	31.76	16.67	3.85	7.69	3.31	5.79	111
Finance	56	24.25	25.30	13.28	4.18	8.17	3.39	5.94	120
Industrial	15	5.09	4.96	2.60	2.41	5.69	2.91	5.02	71
Utility	3	1.50	1.51	0.79	3.29	6.60	3.30	5.89	98

* In SGD billions

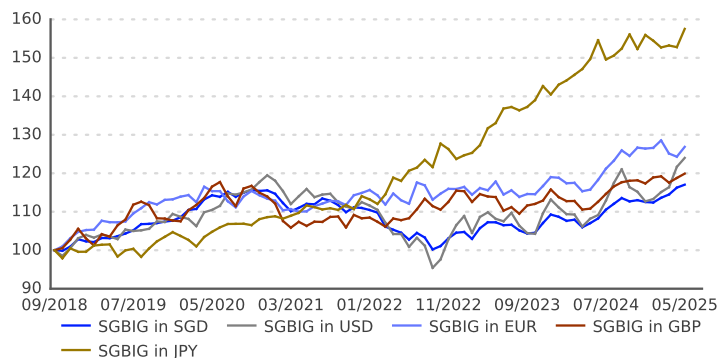
HISTORICAL EFFECTIVE DURATION



HISTORICAL YIELD TO MATURITY



HISTORICAL INDEX LEVEL (By Currency)



HISTORICAL INDEX LEVEL (By Sector, in SGD)



	Return*	Standard Deviation*
SGBIG in SGD	2.39	4.25
SGBIG in USD	3.28	7.79
SGBIG in EUR	3.63	5.31
SGBIG in GBP	2.76	6.09
SGBIG in JPY	7.05	5.63

* Annualized Since Inception (in %)

	Return*	Standard Deviation*
SGBIG	2.39	4.25
Government	2.34	4.74
Corporate	2.87	3.09

* in SGD, Annualized Since Inception (in %)

ANNUALIZED RETURNS (in %)

	SGD	USD		EUR		GBP		JPY	
	Unhedged	Unhedged	Hedged	Unhedged	Hedged	Unhedged	Hedged	Unhedged	Hedged
YTD*	4.01	10.02	4.83	0.36	3.96	2.18	4.79	1.02	2.96
1 Year	9.35	14.62	11.50	9.60	9.45	8.21	11.23	5.24	5.97
3 Years	3.83	5.97	5.39	3.94	3.17	3.61	4.71	10.10	0.02
5 Years	0.48	2.34	1.36	1.92	-0.33	0.57	0.87	8.49	-2.06

* 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	23	115.69	117.80	79.74	2.60	10.90	2.28	8.36	-0
HOUSING AND DEVELOPMENT BOARD	11	5.16	5.17	3.50	2.25	4.10	2.32	3.82	21
TEMASEK HOLDINGS PTE LTD	11	4.58	4.80	3.25	3.14	19.45	2.85	12.14	47
HSBC HOLDINGS PLC	5	3.04	3.22	2.18	5.06	3.12	3.58	2.83	154
CAPITAMALL TRUST	7	1.48	1.51	1.02	3.05	6.19	2.91	5.50	67
BNP PARIBAS SA	4	1.36	1.39	0.94	4.26	3.41	3.77	3.09	171
SAS RUE LA BOETIE	4	1.16	1.21	0.82	4.63	3.27	3.81	2.96	176
AUSTRALIA & NEW ZEALAND BKG GRP	2	0.93	0.96	0.65	4.12	3.48	3.36	3.18	130
NATIONAL UNIVERSITY OF SINGAPORE	4	0.88	0.87	0.59	2.38	5.91	2.79	5.45	55
SINGAPORE TELECOMMUNICATIONS LTD	1	0.78	0.77	0.52	3.30	6.37	3.48	5.69	119

DESIGN CRITERIA AND CALCULATION METHODOLOGY

Coupon:	Fixed-rate, fixed-to-floating rate and zero-coupon
Currency:	SGD
Minimum maturity:	At least one year. 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:	BBB- by S&P or Baa3 by Moody's
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

SBSGBIG FTSE Singapore Broad Investment-Grade Bond Index, in SGD terms

© 2025 London Stock Exchange Group plc and its applicable group undertakings (the "LSE Group"). The LSE Group includes (1) FTSE International Limited ("FTSE"), (2) Frank Russell Company ("Russell"), (3) FTSE Global Debt Capital Markets Inc. and FTSE Global Debt Capital Markets Limited (together, "FTSE Canada"), (4) MTSNext Limited ("MTSNext"), (5) Mergent, Inc. ("Mergent"), (6) FTSE Fixed Income LLC ("FTSE FI"), (7) The Yield Book Inc. ("YB"), and (8) Beyond Ratings S.A.S. ("BR"). All rights reserved.

The FTSE Fixed Income Indices are calculated by or on behalf of FTSE Fixed Income LLC or its affiliate, agent or partner. FTSE International Limited is authorized and regulated by the Financial Conduct Authority as a benchmark administrator. FTSE Russell® is a trading name of FTSE, Russell, FTSE Canada, MTSNext, Mergent, FTSE FI, YB, and BR. "FTSE®", "Russell®", "FTSE Russell®", "MTS®", "FTSE4Good®", "ICB®", "Mergent®", "WorldBIG®", "USBIG®", "EuroBIG®", "AusBIG®", "The Yield Book®", Beyond Ratings®, and all other trademarks and service marks used herein (whether registered or unregistered) are trademarks and/or service marks owned or licensed by the applicable member of the LSE Group or their respective licensors and are owned, or used under license, by FTSE, Russell, MTSNext, FTSE Canada, Mergent, FTSE FI, YB, or BR.

All information is provided for information purposes only. All information and data contained in this publication is obtained by the LSE Group, from sources believed by it to be accurate and reliable. Because of the possibility of human and mechanical error or otherwise) or other circumstance involved in procuring, collecting, compiling, interpreting, analyzing, editing, transcribing, transmitting, communicating or delivering any such information or data or from use of this document or links to this document or (b) any direct, indirect, special, consequential or incidental damages whatsoever, even if any member of the LSE Group is advised in advance of the possibility of such damages, resulting from the use of, or inability to use, such information. No member of the LSE Group nor their respective directors, officers, employees, partners or licensors provide investment advice and nothing contained in this document or accessible through FTSE Russell Indices, including statistical data and industry reports, should be taken as constituting financial or investment advice or a financial promotion.

No responsibility or liability can be accepted by any member of the LSE Group nor their respective directors, officers, employees, partners or licensors for (a) any loss or damage in whole or in part caused by, resulting from, or relating to any error (negligent or otherwise) or other circumstance involved in procuring, collecting, compiling, interpreting, analyzing, editing, transcribing, transmitting, communicating or delivering any such information or data or from use of this document or links to this document or (b) any direct, indirect, special, consequential or incidental damages whatsoever, even if any member of the LSE Group is advised in advance of the possibility of such damages, resulting from the use of, or inability to use, such information. No member of the LSE Group nor their respective directors, officers, employees, partners or licensors provide investment advice and nothing contained in this document or accessible through FTSE Russell Indices, including statistical data and industry reports, should be taken as constituting financial or investment advice or a financial promotion.

Past performance is no guarantee of future results. Charts and graphs are provided for illustrative purposes only. Index returns shown may not represent the results of the actual trading of investable assets. Certain returns shown may reflect back-tested performance. All performance presented prior to the index inception date is back-tested performance. Back-tested performance is not actual performance, but is hypothetical. The back-test calculations are based on the same methodology that was in effect when the index was officially launched. However, back-tested data may reflect the application of the index methodology with the benefit of hindsight, and the historic calculations of an index may change from month to month based on revisions to the underlying economic data used in the calculation of the index.

No part of this information may be reproduced, stored in a retrieval system or transmitted in any form or by any means, electronic, mechanical, photocopying, recording or otherwise, without prior written permission of the applicable member of the LSE Group. Use and distribution of the LSE Group data requires a license from FTSE, Russell, FTSE Canada, MTSNext, Mergent, FTSE FI, YB, BR, and/or their respective licensors.