



FTSE Singapore Broad Bond 0+ Years Index

Multi-Sector | Singapore Dollar

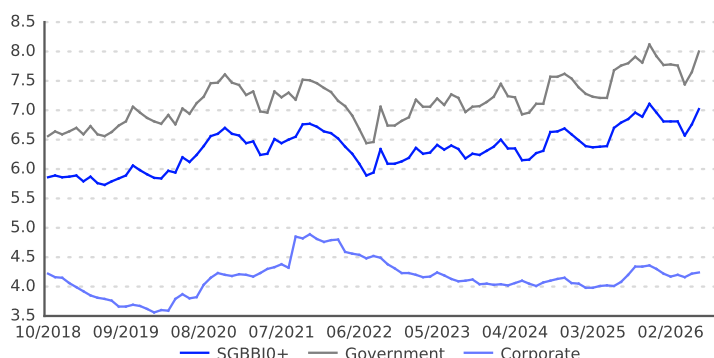
The FTSE Singapore Broad Bond 0+ Years Index (SGBBI0+) tracks the universe of securities that meet the eligibility criteria for the flagship FTSE Singapore Broad Bond Index through to maturity. A minimum maturity of one month applies.

INDEX PROFILE

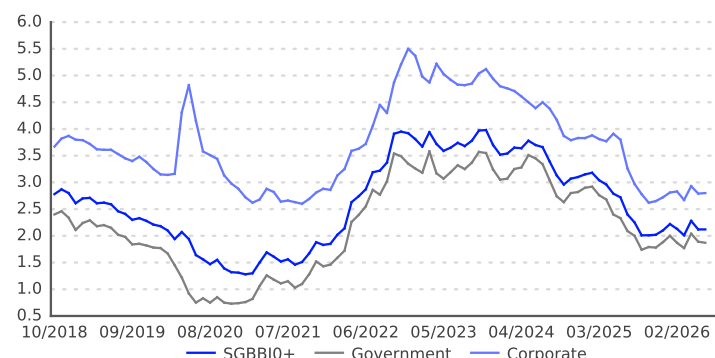
Description	# of Issues	Par Amount*	Market Value*	Market Weight (%)	Average Coupon (%)	Average Life (Years)	Yield to Maturity (%)	Effective Duration	OAS (bps)
SGBBI0+	309	290.99	305.02	100.00	2.92	8.70	2.12	7.02	34
Investment-Grade	167	240.11	252.30	82.72	2.78	8.82	1.96	7.21	18
AAA	84	208.22	219.25	71.88	2.63	9.48	1.85	7.70	6
AA	8	2.85	2.86	0.94	2.54	8.35	2.26	6.58	49
A	39	14.50	14.98	4.91	3.31	5.45	2.63	4.78	86
BBB	36	14.54	15.21	4.99	4.47	2.89	2.81	2.63	116
High-Yield	1	0.25	0.26	0.08	4.35	1.10	3.60	0.81	198
BB	1	0.25	0.26	0.08	4.35	1.10	3.60	0.81	198
Not-Rated	141	50.63	52.47	17.20	3.56	8.14	2.87	6.13	111
0-1 Year	41	37.07	37.56	12.31	2.79	0.59	1.72	0.58	33
1-3 Years	85	60.75	62.68	20.55	3.33	1.97	2.04	1.86	48
3-5 Years	81	58.45	60.70	19.90	3.05	3.89	2.17	3.61	47
5-7 Years	43	27.82	28.40	9.31	2.53	5.83	2.27	5.38	41
7-10 Years	27	30.16	32.07	10.51	3.02	8.29	2.22	7.33	23
10+ Years	32	76.73	83.61	27.41	2.66	22.80	2.21	16.68	17
Government	85	213.60	225.08	73.79	2.65	9.95	1.87	8.00	8
SGGB	23	163.80	173.83	56.99	2.65	10.39	1.81	8.41	1
Government-Related	62	49.80	51.25	16.80	2.67	8.47	2.09	6.63	34
Corporate	224	77.39	79.94	26.21	3.65	5.25	2.80	4.24	108
Finance	127	45.81	47.72	15.64	3.85	5.70	2.78	4.43	106
Industrial	74	22.24	22.59	7.41	3.26	4.42	2.81	3.78	113
Utility	23	9.34	9.63	3.16	3.60	5.07	2.86	4.34	107

* In SGD billions

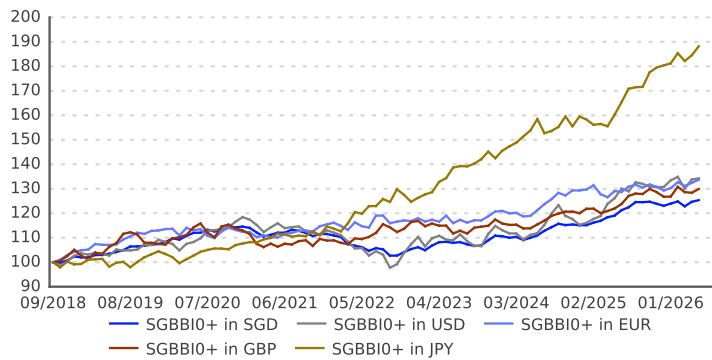
HISTORICAL EFFECTIVE DURATION



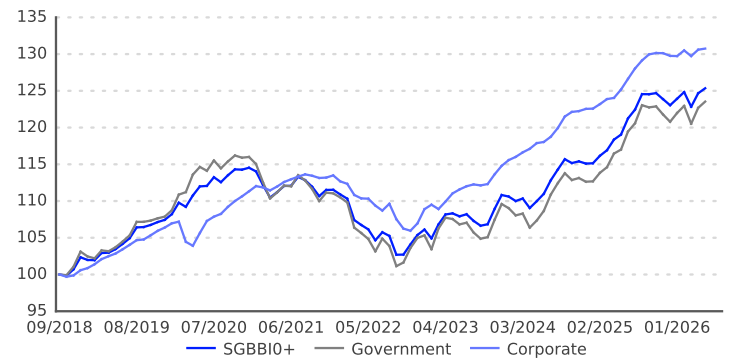
HISTORICAL YIELD TO MATURITY



HISTORICAL INDEX LEVEL (By Currency)



HISTORICAL INDEX LEVEL (By Sector, in SGD)



ANNUALIZED RETURNS (in %)

	SGD	USD		EUR		GBP		JPY	
	Unhedged	Unhedged	Hedged	Unhedged	Hedged	Unhedged	Hedged	Unhedged	Hedged
YTD*	1.88	2.73	3.02	3.39	2.22	2.51	2.95	4.33	1.64
1 Year	5.30	6.48	8.23	3.59	5.92	6.53	8.03	17.47	4.33
3 Years	4.99	7.13	7.25	3.95	5.21	4.17	6.96	11.89	2.12
5 Years	2.27	2.99	3.70	3.95	1.76	4.09	3.26	11.01	-0.33

* 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	25	129.73	137.56	57.52	2.65	10.50	1.82	8.48	1
HOUSING AND DEVELOPMENT BOARD	45	29.27	29.76	12.44	2.50	4.08	1.91	3.78	22
TEMASEK HOLDINGS PTE LTD	46	15.87	16.49	6.89	3.40	8.99	2.76	6.45	98
LAND TRANSPORT AUTHORITY	8	6.39	6.99	2.92	3.35	23.82	2.68	15.85	70
HSBC HOLDINGS PLC	6	3.47	3.67	1.53	4.87	2.56	2.71	2.37	112
SEMBCORP INDUSTRIES LTD	8	3.16	3.28	1.37	3.41	5.19	2.37	4.42	66
CAPITAMALL TRUST	9	1.97	2.03	0.85	2.85	5.28	2.40	4.81	61
PUBLIC UTILITIES BOARD	5	1.74	1.81	0.76	3.05	17.96	2.51	12.65	59
SAS RUE LA BOETIE	5	1.49	1.55	0.65	4.24	2.77	2.83	2.56	124
BNP PARIBAS SA	4	1.37	1.43	0.60	4.26	2.41	2.76	2.24	120

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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