

# FTSE Singapore Broad Bond 0+ Years Index

Multi-Sector | Singapore Dollar

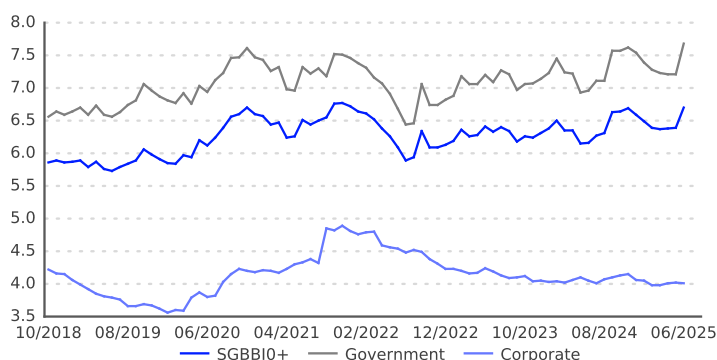
The FTSE Singapore Broad Bond 0+ Years Index (SGBBI0+) tracks the universe of securities that meet the eligibility criteria for the flagship FTSE Singapore Broad Bond Index through to maturity. A minimum maturity of one month applies.

## INDEX PROFILE

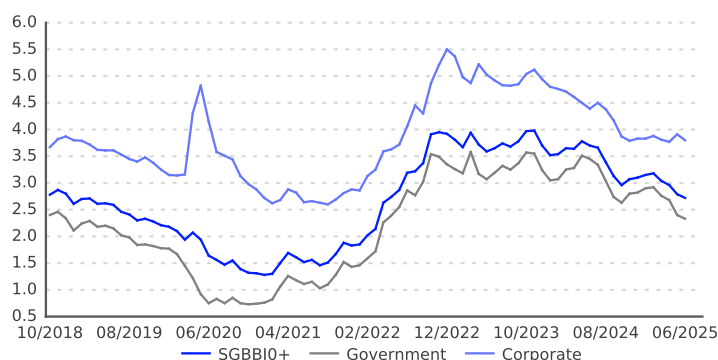
Description	# of Issues	Par Amount*	Market Value*	Market Weight (%)	Average Coupon (%)	Average Life (Years)	Yield to Maturity (%)	Effective Duration	OAS (bps)
<b>SGBBI0+</b>	<b>290</b>	<b>272.86</b>	<b>277.84</b>	<b>100.00</b>	<b>2.88</b>	<b>8.72</b>	<b>2.72</b>	<b>6.70</b>	<b>52</b>
Investment-Grade	124	200.04	203.71	73.32	2.71	9.48	2.46	7.29	20
AAA	52	172.25	175.11	63.02	2.50	10.35	2.31	7.89	3
AA	6	1.90	1.89	0.68	2.77	4.15	2.75	3.77	60
A	27	9.45	9.72	3.50	3.48	5.44	3.15	4.61	95
BBB	39	16.45	17.00	6.12	4.46	3.39	3.57	3.01	144
High-Yield	3	0.80	0.78	0.28	4.35	0.90	34.27	0.82	4,526
BB	2	0.65	0.66	0.24	4.01	1.08	4.53	0.96	237
B	1	0.15	0.12	0.04	5.80	0.15	196.55	0.06	27,92
Not-Rated	163	72.02	73.35	26.40	3.34	6.68	3.11	5.14	92
0-1 Year	37	20.55	20.56	7.40	2.18	0.47	4.00	0.46	229
1-3 Years	88	76.72	77.83	28.01	2.96	1.84	2.54	1.75	53
3-5 Years	80	51.29	52.94	19.05	3.36	3.97	2.73	3.61	64
5-7 Years	35	29.07	29.36	10.57	2.64	5.77	2.54	5.31	31
7-10 Years	22	26.80	28.10	10.12	3.11	8.37	2.56	7.35	16
10+ Years	28	68.44	69.04	24.85	2.65	23.86	2.68	16.86	12
Government	83	200.44	203.94	73.40	2.55	10.04	2.33	7.68	6
SGGB	24	156.80	159.46	57.39	2.50	10.39	2.28	7.98	0
Government-Related	59	43.63	44.48	16.01	2.73	8.77	2.49	6.60	28
Corporate	207	72.43	73.91	26.60	3.79	5.06	3.80	4.01	177
Finance	123	44.45	45.77	16.47	3.97	5.75	3.51	4.37	134
Industrial	65	19.60	19.57	7.04	3.42	3.61	4.65	3.15	304
Utility	19	8.38	8.56	3.08	3.73	4.75	3.39	4.09	114

\* In SGD billions

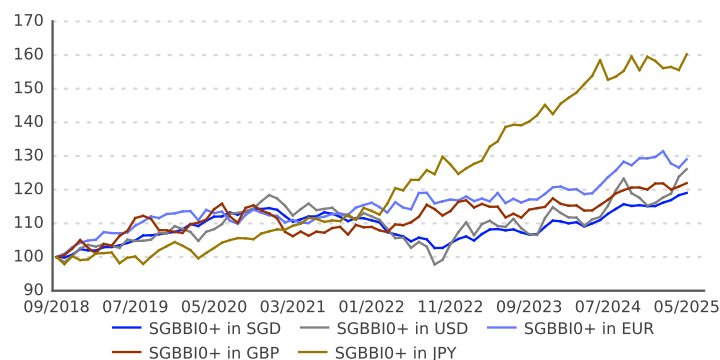
## HISTORICAL EFFECTIVE DURATION



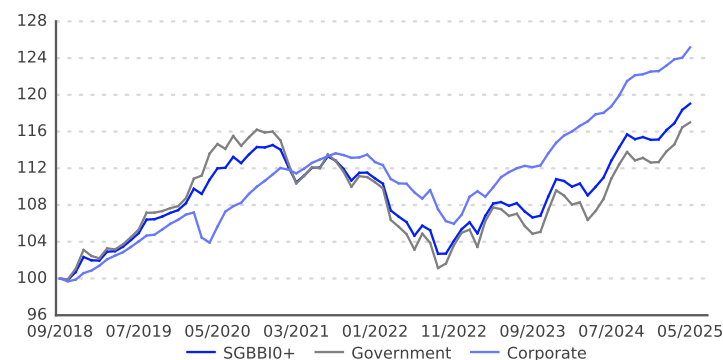
## HISTORICAL YIELD TO MATURITY



## HISTORICAL INDEX LEVEL (By Currency)



## HISTORICAL INDEX LEVEL (By Sector, in SGD)



	Return*	Standard Deviation*
SGBBI0+ in SGD	2.65	3.29
SGBBI0+ in USD	3.54	7.06
SGBBI0+ in EUR	3.90	4.71
SGBBI0+ in GBP	3.02	5.60
SGBBI0+ in JPY	7.33	5.82

\* Annualized Since Inception (in %)

	Return*	Standard Deviation*
SGBBI0+	2.65	3.29
Government	2.38	4.15
Corporate	3.42	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*	3.42	9.41	4.23	-0.21	3.38	1.61	4.21	0.45	2.39
1 Year	8.24	13.45	10.34	8.49	8.34	7.11	10.12	4.18	4.94
3 Years	3.90	6.04	5.41	4.01	3.24	3.67	4.80	10.17	0.14
5 Years	1.23	3.10	2.08	2.68	0.42	1.32	1.64	9.31	-1.27

\* 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	26	122.87	124.84	57.95	2.50	10.52	2.29	8.06	1
HOUSING AND DEVELOPMENT BOARD	40	23.81	24.08	11.18	2.53	3.77	2.34	3.49	21
TEMASEK HOLDINGS PTE LTD	43	14.69	15.13	7.02	3.52	8.77	3.23	6.18	98
LAND TRANSPORT AUTHORITY	9	6.71	7.11	3.30	3.34	23.41	2.89	15.18	42
HSBC HOLDINGS PLC	5	3.04	3.22	1.49	5.06	3.12	3.58	2.83	154
SEMBCORP INDUSTRIES LTD	7	2.89	2.94	1.36	3.40	5.03	3.05	4.49	89
PUBLIC UTILITIES BOARD	5	1.57	1.64	0.76	3.28	13.41	2.78	9.67	42
CAPITAMALL TRUST	8	1.60	1.63	0.76	3.06	5.76	2.89	5.12	64
FRASER AND NEAVE LTD	6	1.48	1.51	0.70	4.11	2.20	3.42	1.84	138
CITY DEVELOPMENTS LTD	7	1.48	1.51	0.70	3.32	2.59	3.13	2.42	107

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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