

FTSE Singapore Broad Investment-Grade Bond Index

Multi-Sector | Singapore Dollar

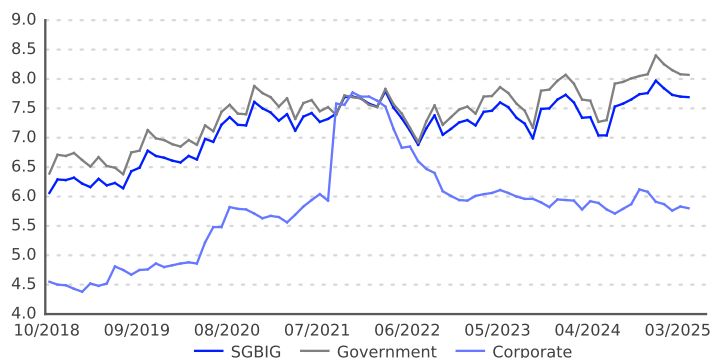
The FTSE Singapore Broad Investment-Grade Bond Index (SGBIG) tracks the universe of securities that meet the eligibility criteria for the flagship FTSE Singapore Broad Bond Index with minimum credit quality either BBB- by S&P or Baa3 by Moody's.

INDEX PROFILE

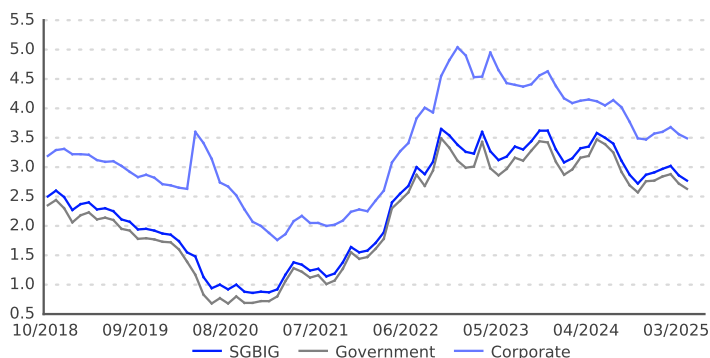
Description	# of Issues	Par Amount*	Market Value*	Market Weight (%)	Average Coupon (%)	Average Life (Years)	Yield to Maturity (%)	Effective Duration	OAS (bps)
SGBIG	105	181.22	181.02	100.00	2.79	10.19	2.77	7.69	16
AAA	47	158.15	157.37	86.93	2.59	11.00	2.64	8.24	3
AA	5	1.70	1.68	0.93	2.66	4.75	3.02	4.28	48
A	21	8.18	8.33	4.60	3.70	6.08	3.39	5.11	82
BBB	32	13.20	13.64	7.54	4.61	3.71	3.82	3.30	129
1-3 Years	30	47.34	47.75	26.38	2.75	1.80	2.72	1.73	22
3-5 Years	30	34.41	35.13	19.40	3.22	3.83	2.84	3.55	34
5-7 Years	14	19.88	19.67	10.86	2.48	5.77	2.74	5.31	17
7-10 Years	14	23.09	23.90	13.20	3.13	8.48	2.74	7.41	8
10+ Years	17	56.50	54.58	30.15	2.53	23.33	2.80	16.55	4
Government	34	151.50	150.65	83.22	2.58	10.66	2.63	8.07	1
SGGB	22	144.70	143.94	79.52	2.59	10.96	2.62	8.26	0
Government-Related	12	6.80	6.70	3.70	2.28	4.26	2.80	3.94	27
Corporate	71	29.72	30.38	16.78	3.86	7.79	3.49	5.80	92
Finance	54	23.38	24.18	13.36	4.20	8.26	3.58	5.94	101
Industrial	15	5.09	4.94	2.73	2.41	5.86	3.10	5.12	52
Utility	2	1.25	1.26	0.70	3.32	6.73	3.39	5.88	78

* In SGD billions

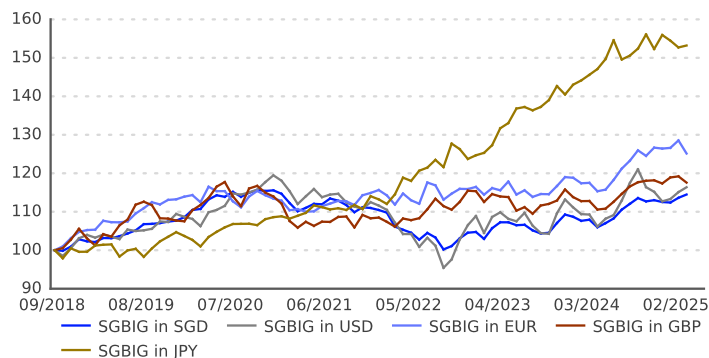
HISTORICAL EFFECTIVE DURATION



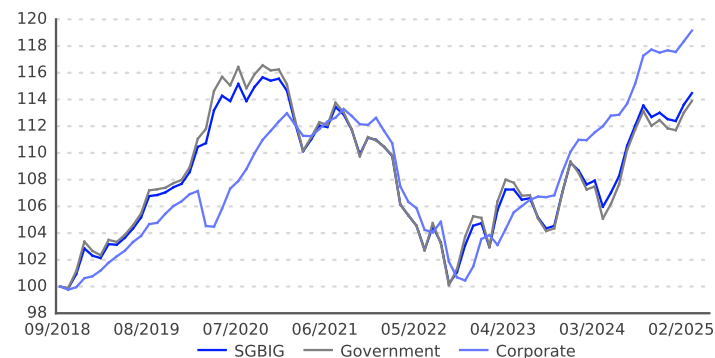
HISTORICAL YIELD TO MATURITY



HISTORICAL INDEX LEVEL (By Currency)



HISTORICAL INDEX LEVEL (By Sector, in SGD)



	Return*	Standard Deviation*
SGBIG in SGD	2.10	4.26
SGBIG in USD	2.36	7.68
SGBIG in EUR	3.51	5.32
SGBIG in GBP	2.52	6.15
SGBIG in JPY	6.78	5.60

* Annualized Since Inception (in %)

	Return*	Standard Deviation*
SGBIG	2.10	4.26
Government	2.02	4.76
Corporate	2.73	3.11

* in SGD, Annualized Since Inception (in %)

ANNUALIZED RETURNS (in %)

	SGD	USD		EUR		GBP		JPY	
	Unhedged	Unhedged	Hedged	Unhedged	Hedged	Unhedged	Hedged	Unhedged	Hedged
YTD*	1.73	3.26	2.14	-1.02	1.71	0.19	2.16	-1.75	1.07
1 Year	6.07	6.51	8.09	6.49	6.24	4.24	7.81	5.23	2.44
3 Years	2.55	2.79	3.96	3.81	1.82	3.47	3.29	10.19	-1.17
5 Years	0.67	1.83	1.49	2.15	-0.16	1.02	0.99	8.69	-1.82

* 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	22	107.66	107.09	79.52	2.59	10.96	2.62	8.26	0
HOUSING AND DEVELOPMENT BOARD	11	4.95	4.87	3.62	2.25	4.27	2.79	3.95	26
TEMASEK HOLDINGS PTE LTD	10	4.20	4.34	3.22	3.14	20.18	3.07	12.47	40
HSBC HOLDINGS PLC	5	2.92	3.05	2.26	5.06	3.29	3.79	3.00	130
SAS RUE LA BOETIE	5	1.36	1.39	1.03	4.48	3.02	3.98	2.75	148
BNP PARIBAS SA	4	1.30	1.33	0.99	4.26	3.57	3.97	3.23	146
CAPITAMALL TRUST	6	1.31	1.32	0.98	3.05	6.31	3.16	5.57	57
AUSTRALIA & NEW ZEALAND BKG GRP	2	0.89	0.92	0.68	4.12	3.65	3.56	3.30	106
NATIONAL UNIVERSITY OF SINGAPORE	4	0.85	0.83	0.61	2.38	6.08	3.00	5.56	42
SINGAPORE TELECOMMUNICATIONS LTD	1	0.74	0.75	0.56	3.30	6.54	3.44	5.71	84

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

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