



FTSE Singapore Broad Investment-Grade Bond Index

Multi-Sector | Singapore Dollar

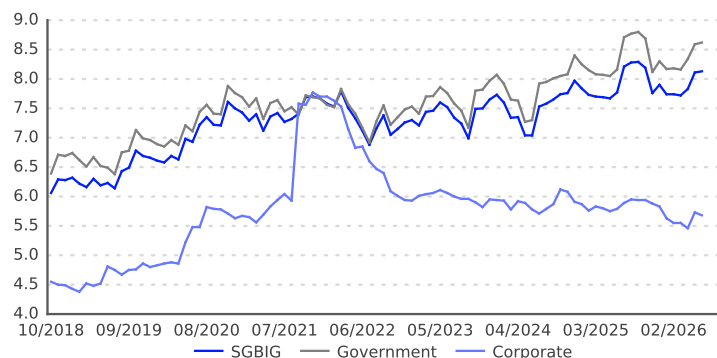
The FTSE Singapore Broad Investment-Grade Bond Index (SGBIG) tracks the universe of securities that meet the eligibility criteria for the flagship FTSE Singapore Broad Bond Index with minimum credit quality either BBB- by S&P or Baa3 by Moody's.

INDEX PROFILE

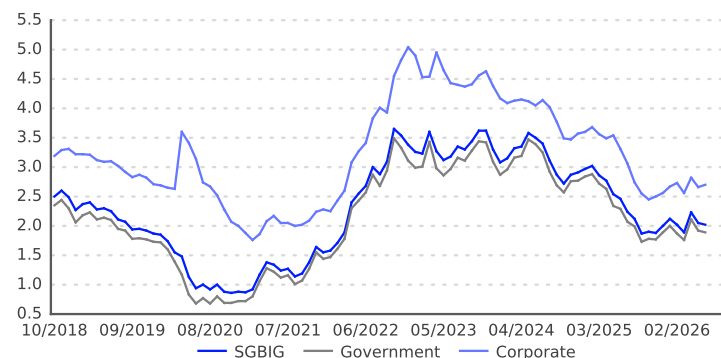
Description	# of Issues	Par Amount*	Market Value*	Market Weight (%)	Average Coupon (%)	Average Life (Years)	Yield to Maturity (%)	Effective Duration	OAS (bps)
SGBIG	148	209.71	221.50	100.00	2.81	10.02	2.02	8.13	19
AAA	73	180.55	191.24	86.34	2.65	10.84	1.91	8.74	6
AA	7	2.20	2.20	0.99	2.44	10.56	2.43	8.28	55
A	37	13.79	14.26	6.44	3.36	5.72	2.66	5.00	87
BBB	31	13.17	13.81	6.23	4.54	3.12	2.89	2.82	122
1-3 Years	45	47.34	48.91	22.08	3.21	1.98	1.85	1.90	29
3-5 Years	37	46.11	47.94	21.64	2.84	3.87	1.93	3.64	24
5-7 Years	27	22.25	22.73	10.26	2.41	5.82	2.14	5.39	28
7-10 Years	21	28.21	30.07	13.57	3.02	8.25	2.18	7.30	19
10+ Years	18	65.80	71.86	32.44	2.56	22.27	2.10	16.56	6
Government	59	174.11	184.43	83.26	2.64	10.56	1.89	8.62	4
SGGB	21	142.80	152.54	68.86	2.67	11.83	1.86	9.50	0
Government-Related	38	31.31	31.89	14.40	2.53	4.77	1.99	4.40	25
Corporate	89	35.60	37.08	16.74	3.66	7.34	2.70	5.68	92
Finance	67	28.50	29.95	13.52	3.95	7.21	2.75	5.44	99
Industrial	17	5.24	5.23	2.36	2.28	8.39	2.37	7.05	50
Utility	5	1.86	1.90	0.86	3.15	6.33	2.85	5.65	98

* In SGD billions

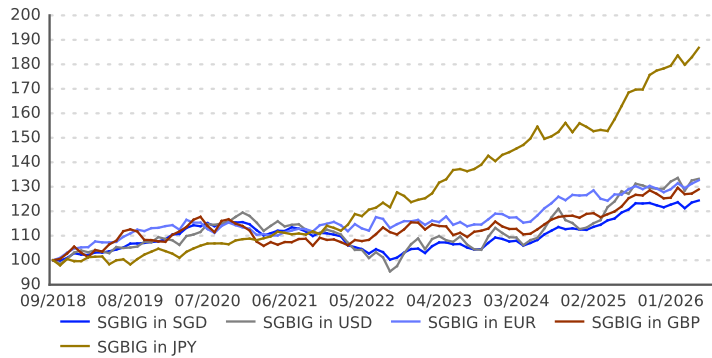
HISTORICAL EFFECTIVE DURATION



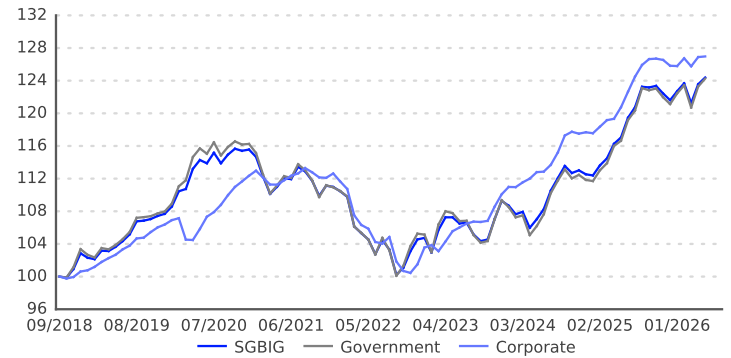
HISTORICAL YIELD TO MATURITY



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*	2.29	3.14	3.45	3.80	2.63	2.92	3.36	4.75	2.05
1 Year	6.29	7.47	9.26	4.55	6.90	7.52	9.03	18.57	5.31
3 Years	5.06	7.20	7.36	4.02	5.29	4.25	7.03	11.97	2.16
5 Years	2.11	2.83	3.57	3.79	1.59	3.93	3.08	10.84	-0.53

* 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	21	111.97	119.60	68.86	2.67	11.83	1.86	9.50	0
HOUSING AND DEVELOPMENT BOARD	37	24.43	24.88	14.33	2.52	4.78	1.99	4.41	25
TEMASEK HOLDINGS PTE LTD	13	4.79	5.09	2.93	3.12	21.09	2.64	13.61	65
HSBC HOLDINGS PLC	6	3.47	3.67	2.11	4.87	2.56	2.71	2.37	112
CAPITAMALL TRUST	9	1.97	2.03	1.17	2.85	5.28	2.40	4.81	61
SAS RUE LA BOETIE	5	1.49	1.55	0.89	4.24	2.77	2.83	2.56	124
ASCENDAS REAL ESTATE INVESTMENT	4	1.18	1.21	0.70	2.94	5.72	2.62	5.23	78
BNP PARIBAS SA	3	1.10	1.15	0.66	4.54	2.83	2.87	2.61	126
AIA GROUP LTD	2	1.06	1.12	0.65	4.20	6.48	3.06	5.49	120
AUSTRALIA & NEW ZEALAND BKG GRP	2	0.94	0.98	0.57	4.12	2.48	2.55	2.32	98

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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