

FTSE Singapore Broad Investment-Grade Bond 0+ Years Index

Multi-Sector | Singapore Dollar

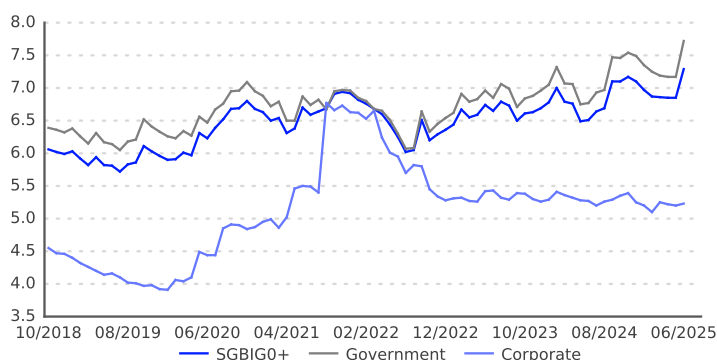
The FTSE Singapore Broad Investment-Grade Bond 0+ Years Index (SGBIG0+) tracks the universe of securities that meet the eligibility criteria for the flagship FTSE Singapore Broad Bond Index with minimum credit quality either BBB- by S&P or Baa3 by Moody's through to maturity. A minimum maturity of one month applies.

INDEX PROFILE

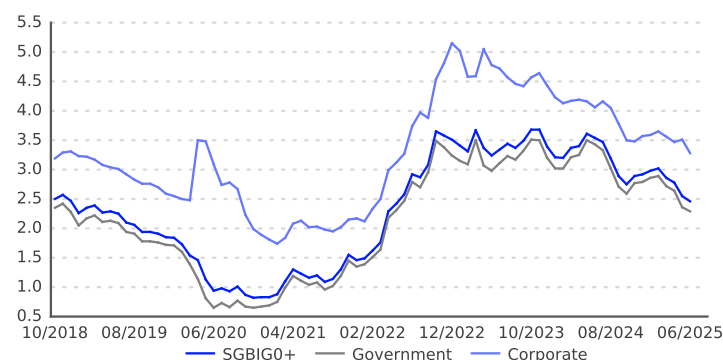
| Description | # of Issues | Par Amount* | Market Value* | Market Weight (%) | Average Coupon (%) | Average Life (Years) | Yield to Maturity (%) | Effective Duration | OAS (bps) |
|--------------------|-------------|---------------|---------------|-------------------|--------------------|----------------------|-----------------------|--------------------|-----------|
| SGBIG0+ | 124 | 200.04 | 203.71 | 100.00 | 2.71 | 9.48 | 2.46 | 7.29 | 20 |
| AAA | 52 | 172.25 | 175.11 | 85.96 | 2.50 | 10.35 | 2.31 | 7.89 | 3 |
| AA | 6 | 1.90 | 1.89 | 0.93 | 2.77 | 4.15 | 2.75 | 3.77 | 60 |
| A | 27 | 9.45 | 9.72 | 4.77 | 3.48 | 5.44 | 3.15 | 4.61 | 95 |
| BBB | 39 | 16.45 | 17.00 | 8.34 | 4.46 | 3.39 | 3.57 | 3.01 | 144 |
| 1-3 Months | 4 | 1.22 | 1.24 | 0.61 | 3.90 | 0.16 | 2.69 | 0.16 | 38 |
| 3-6 Months | 7 | 10.39 | 10.38 | 5.09 | 0.99 | 0.39 | 2.43 | 0.38 | 20 |
| 6-9 Months | 1 | 0.55 | 0.56 | 0.27 | 3.38 | 0.74 | 3.18 | 0.71 | 107 |
| 9-12 Months | 3 | 1.02 | 1.04 | 0.51 | 2.42 | 0.82 | 2.76 | 0.81 | 67 |
| 0-1 Year | 15 | 13.19 | 13.21 | 6.49 | 1.47 | 0.42 | 2.51 | 0.41 | 29 |
| 1-3 Years | 31 | 54.31 | 55.17 | 27.08 | 2.75 | 1.81 | 2.24 | 1.74 | 23 |
| 3-5 Years | 31 | 30.81 | 31.93 | 15.67 | 3.29 | 3.98 | 2.55 | 3.69 | 47 |
| 5-7 Years | 15 | 19.73 | 19.88 | 9.76 | 2.45 | 5.65 | 2.39 | 5.22 | 18 |
| 7-10 Years | 16 | 23.89 | 25.20 | 12.37 | 3.15 | 8.37 | 2.52 | 7.34 | 12 |
| 10+ Years | 16 | 58.10 | 58.32 | 28.63 | 2.55 | 23.39 | 2.60 | 16.75 | 5 |
| Government | 39 | 165.60 | 168.29 | 82.61 | 2.48 | 10.01 | 2.29 | 7.72 | 1 |
| SGGB | 24 | 156.80 | 159.46 | 78.28 | 2.50 | 10.39 | 2.28 | 7.98 | 0 |
| Government-Related | 15 | 8.80 | 8.83 | 4.33 | 2.18 | 3.26 | 2.34 | 3.04 | 20 |
| Corporate | 85 | 34.43 | 35.43 | 17.39 | 3.79 | 6.93 | 3.28 | 5.23 | 108 |
| Finance | 66 | 27.65 | 28.76 | 14.12 | 4.08 | 7.22 | 3.35 | 5.27 | 115 |
| Industrial | 16 | 5.29 | 5.15 | 2.53 | 2.45 | 5.50 | 2.91 | 4.84 | 71 |
| Utility | 3 | 1.50 | 1.51 | 0.74 | 3.29 | 6.60 | 3.30 | 5.89 | 98 |

* In SGD billions

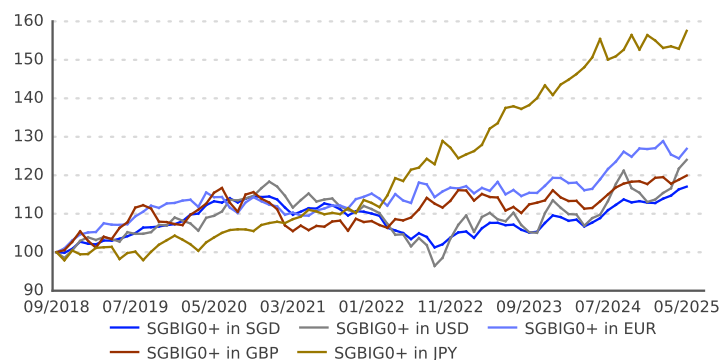
HISTORICAL EFFECTIVE DURATION



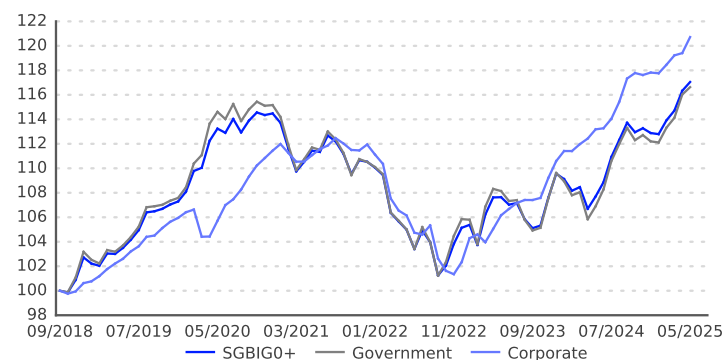
HISTORICAL YIELD TO MATURITY



HISTORICAL INDEX LEVEL (By Currency)



HISTORICAL INDEX LEVEL (By Sector, in SGD)



| | Return* | Standard Deviation* |
|----------------|---------|---------------------|
| SGBIG0+ in SGD | 2.39 | 3.78 |
| SGBIG0+ in USD | 3.28 | 7.41 |
| SGBIG0+ in EUR | 3.64 | 5.04 |
| SGBIG0+ in GBP | 2.76 | 5.86 |
| SGBIG0+ in JPY | 7.06 | 5.70 |

* Annualized Since Inception (in %)

| | Return* | Standard Deviation* |
|------------|---------|---------------------|
| SGBIG0+ | 2.39 | 3.78 |
| Government | 2.33 | 4.23 |
| Corporate | 2.86 | 2.76 |

* in SGD, Annualized Since Inception (in %)

ANNUALIZED RETURNS (in %)

| | SGD | USD | | EUR | | GBP | | JPY | |
|---------|----------|----------|--------|----------|--------|----------|--------|----------|--------|
| | Unhedged | Unhedged | Hedged | Unhedged | Hedged | Unhedged | Hedged | Unhedged | Hedged |
| YTD* | 3.70 | 9.69 | 4.51 | 0.06 | 3.65 | 1.87 | 4.48 | 0.71 | 2.66 |
| 1 Year | 8.69 | 13.92 | 10.81 | 8.94 | 8.79 | 7.56 | 10.57 | 4.61 | 5.35 |
| 3 Years | 3.69 | 5.83 | 5.23 | 3.80 | 3.03 | 3.47 | 4.58 | 9.96 | -0.09 |
| 5 Years | 0.66 | 2.53 | 1.53 | 2.11 | -0.14 | 0.76 | 1.07 | 8.70 | -1.85 |

* 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 | 24 | 121.59 | 123.65 | 78.28 | 2.50 | 10.39 | 2.28 | 7.98 | 0 |
| HOUSING AND DEVELOPMENT BOARD | 14 | 6.71 | 6.72 | 4.26 | 2.15 | 3.25 | 2.33 | 3.03 | 19 |
| TEMASEK HOLDINGS PTE LTD | 11 | 4.58 | 4.80 | 3.04 | 3.14 | 19.45 | 2.85 | 12.14 | 47 |
| HSBC HOLDINGS PLC | 5 | 3.04 | 3.22 | 2.04 | 5.06 | 3.12 | 3.58 | 2.83 | 154 |
| CAPITAMALL TRUST | 8 | 1.60 | 1.63 | 1.03 | 3.06 | 5.76 | 2.89 | 5.12 | 64 |
| SAS RUE LA BOETIE | 5 | 1.42 | 1.46 | 0.92 | 4.48 | 2.85 | 3.78 | 2.60 | 173 |
| BNP PARIBAS SA | 4 | 1.36 | 1.39 | 0.88 | 4.26 | 3.41 | 3.77 | 3.09 | 171 |
| AUSTRALIA & NEW ZEALAND BKG GRP | 2 | 0.93 | 0.96 | 0.61 | 4.12 | 3.48 | 3.36 | 3.18 | 130 |
| NATIONAL UNIVERSITY OF SINGAPORE | 4 | 0.88 | 0.87 | 0.55 | 2.38 | 5.91 | 2.79 | 5.45 | 55 |
| SINGAPORE TELECOMMUNICATIONS LTD | 1 | 0.78 | 0.77 | 0.49 | 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 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: | 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

SBSGBIGZ FTSE Singapore Broad Investment-Grade Bond 0+ Years Index, in SGD terms

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