



FTSE Singapore Broad Investment-Grade Bond 0+ Years Index

Multi-Sector | Singapore Dollar

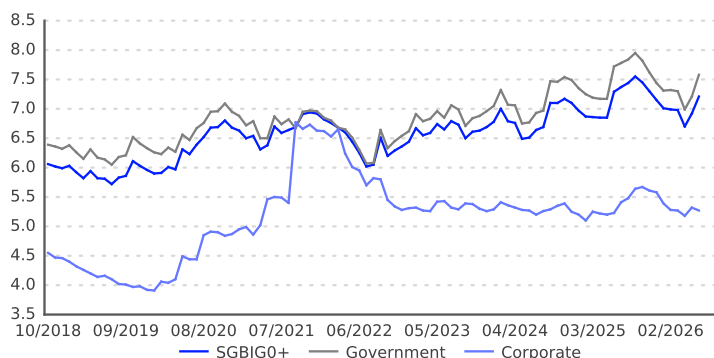
The FTSE Singapore Broad Investment-Grade Bond 0+ Years Index (SGBIG0+) tracks the universe of securities that meet the eligibility criteria for the flagship FTSE Singapore Broad Bond Index with minimum credit quality either BBB- by S&P or Baa3 by Moody's through to maturity. A minimum maturity of one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

INDEX PROFILE

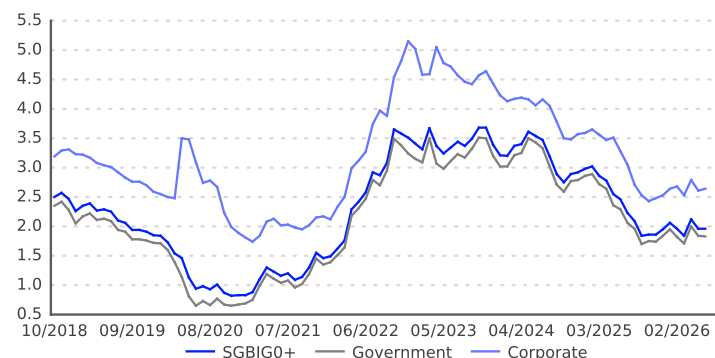
Description	# of Issues	Par Amount*	Market Value*	Market Weight (%)	Average Coupon (%)	Average Life (Years)	Yield to Maturity (%)	Effective Duration	OAS (bps)
SGBIG0+	167	240.11	252.30	100.00	2.78	8.82	1.96	7.21	18
AAA	84	208.22	219.25	86.90	2.63	9.48	1.85	7.70	6
AA	8	2.85	2.86	1.13	2.54	8.35	2.26	6.58	49
A	39	14.50	14.98	5.94	3.31	5.45	2.63	4.78	86
BBB	36	14.54	15.21	6.03	4.47	2.89	2.81	2.63	116
1-3 Months	3	1.64	1.66	0.66	2.85	0.15	1.50	0.15	16
3-6 Months	4	11.10	11.11	4.40	1.35	0.42	1.42	0.42	6
6-9 Months	4	1.86	1.88	0.75	2.67	0.65	1.80	0.64	41
9-12 Months	8	15.80	16.14	6.40	3.36	0.78	1.50	0.77	9
0-1 Year	19	30.41	30.79	12.21	2.56	0.61	1.49	0.60	10
1-3 Years	45	47.34	48.91	19.38	3.21	1.98	1.85	1.90	29
3-5 Years	37	46.11	47.94	19.00	2.84	3.87	1.93	3.64	24
5-7 Years	27	22.25	22.73	9.01	2.41	5.82	2.14	5.39	28
7-10 Years	21	28.21	30.07	11.92	3.02	8.25	2.18	7.30	19
10+ Years	18	65.80	71.86	28.48	2.56	22.27	2.10	16.56	6
Government	69	201.28	211.94	84.00	2.62	9.22	1.83	7.58	4
SGGB	23	163.80	173.83	68.90	2.65	10.39	1.81	8.41	1
Government-Related	46	37.48	38.11	15.10	2.51	4.08	1.91	3.77	22
Corporate	98	38.84	40.36	16.00	3.60	6.78	2.64	5.27	89
Finance	73	30.29	31.76	12.59	3.90	6.83	2.72	5.16	98
Industrial	20	6.69	6.70	2.66	2.39	6.71	2.22	5.65	46
Utility	5	1.86	1.90	0.75	3.15	6.33	2.85	5.65	98

* In SGD billions

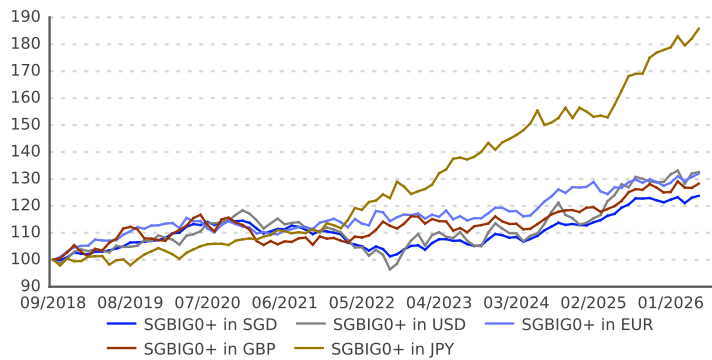
HISTORICAL EFFECTIVE DURATION



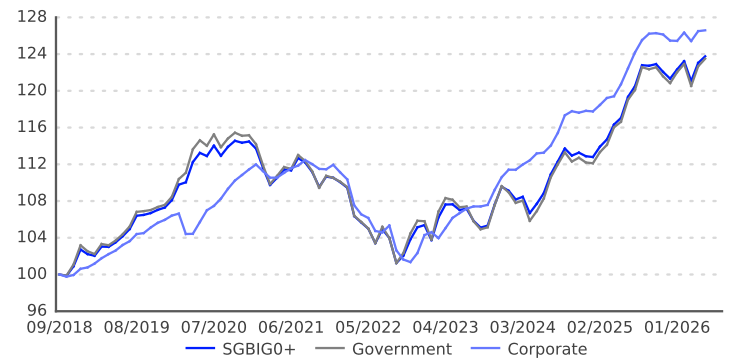
HISTORICAL YIELD TO MATURITY



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*	2.00	2.85	3.15	3.51	2.34	2.63	3.07	4.45	1.76
1 Year	5.73	6.91	8.68	4.00	6.35	6.96	8.46	17.94	4.75
3 Years	4.76	6.89	7.03	3.72	4.99	3.94	6.72	11.65	1.88
5 Years	2.12	2.84	3.56	3.80	1.61	3.94	3.10	10.85	-0.50

* 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	23	128.44	136.30	68.90	2.65	10.39	1.81	8.41	1
HOUSING AND DEVELOPMENT BOARD	45	29.27	29.76	15.04	2.50	4.08	1.91	3.78	22
TEMASEK HOLDINGS PTE LTD	15	5.69	6.00	3.03	3.01	17.87	2.51	11.66	61
HSBC HOLDINGS PLC	6	3.47	3.67	1.85	4.87	2.56	2.71	2.37	112
CAPITAMALL TRUST	9	1.97	2.03	1.03	2.85	5.28	2.40	4.81	61
SAS RUE LA BOETIE	5	1.49	1.55	0.78	4.24	2.77	2.83	2.56	124
BNP PARIBAS SA	4	1.37	1.43	0.72	4.26	2.41	2.76	2.24	120
ASCENDAS REAL ESTATE INVESTMENT	4	1.18	1.21	0.61	2.94	5.72	2.62	5.23	78
AIA GROUP LTD	2	1.06	1.12	0.57	4.20	6.48	3.06	5.49	120
AUSTRALIA & NEW ZEALAND BKG GRP	2	0.94	0.98	0.50	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 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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