

# THOMSON REUTERS/iEDGE SINGAPORE FIXED INCOME INDEX SERIES SNAPSHOT REFINITIV INDICES

The TR/iEDGE Singapore Fixed Income Index (SFI) consists of over 250 government, statutory board and corporate bonds issued in Singapore Dollars, representing over 80% of Singapore bullet bond debt.

The SFI is broken down into various sub-indices based on issuer type, maturity and risk profile. All constituents are independently priced by Thomson Reuters.

## INDEX CHARACTERISTICS

### Index Snapshot:

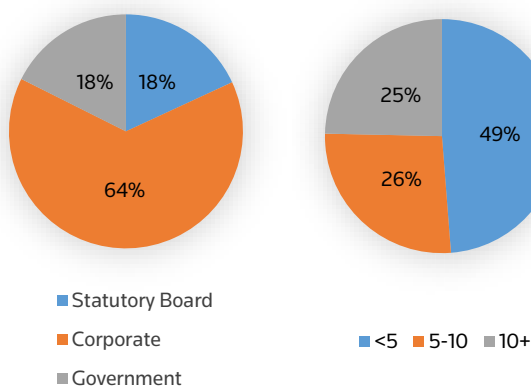
Number of Components	237
Currency	SGD
Total Market Value	SGD 184.15 Bn
Average Par Outstanding	SGD 0.173 Bn
% Weight of Top Issue	5.12
% Weight of Top 10 Issues	43.40
Rebalance Frequency	Monthly
Base Date	1 January 2009
RIC	.TRSGALL

## RULES FOR COMPANY INCLUSION

The SFI follows the European Federation of Financial Analysts Societies methodology. SGD denominated bonds with the following characteristics are included:

- Bullet bonds, including callables
- Fixed rate coupons
- Remaining term to maturity: 1–50 years
- No minimum par outstanding or credit rating required

## INDEX % WEIGHT BY ISSUER AND MATURITY

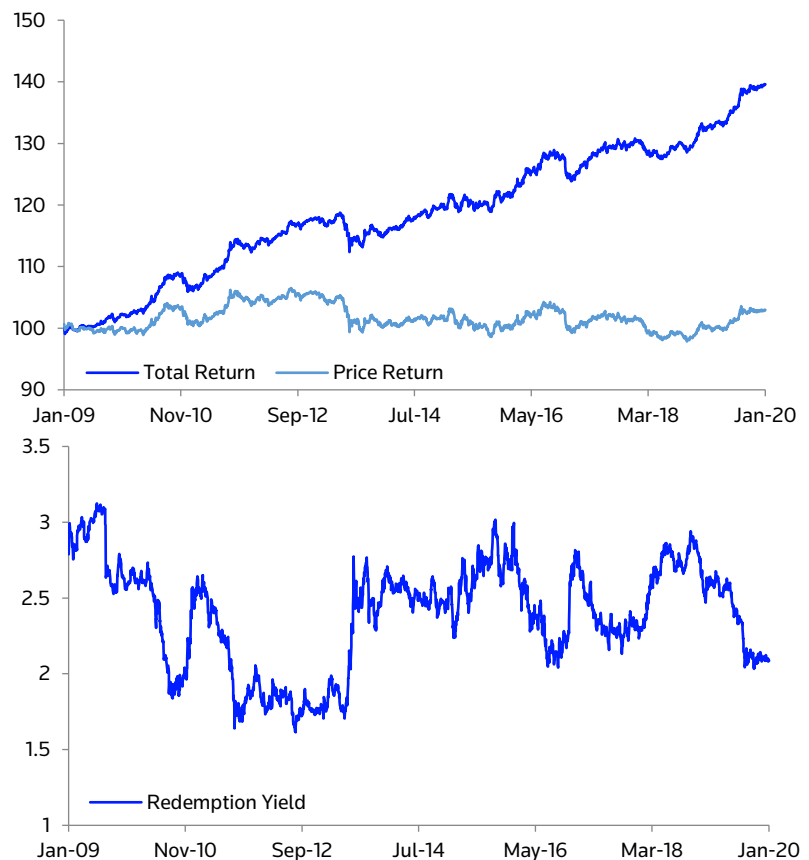


TR/iEDGE SFI. All Data as of 1st Jan 2020

For Further Information [refinitiv.com/en/financial-data/indices](https://refinitiv.com/en/financial-data/indices)  
Enquiries [Index\\_Queries@refinitiv.com](mailto:Index_Queries@refinitiv.com)

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## INDEX PERFORMANCE



## Index Analytics

Market Value	Redemption Yield	Interest Yield	Convexity	Average Coupon	Average Life	Duration
184.15	2.09	2.60	81.34	2.74	8.151	6.874

## TOP 10 HOLDINGS BY % WEIGHT

Issue	Segment	Life (Years)	Market Value (SGD Billions)	Weight (%)
SINGAPORE 2007 3 1/2%	SOV	7.16	9.43	5.12
SINGAPORE 2009 3%	SOV	4.67	9.35	5.08
SINGAPORE 2013 2 3/4%	SOV	3.50	9.16	4.97
SINGAPORE 2016 1 1/4%	SOV	1.75	9.09	4.93
SINGAPORE 2016 2 3/4%	SOV	26.16	8.45	4.58
SINGAPORE 2013 3 3/8%	SOV	13.67	8.11	4.41
SINGAPORE 2011 2 1/4%	SOV	1.41	8.09	4.40
SINGAPORE 2007 3 1/8%	SOV	2.67	6.63	3.60
SINGAPORE 2018 2 5/8%	SOV	8.33	5.81	3.16
SINGAPORE 2012 2 3/4%	SOV	22.25	5.81	3.15