

REFINITIV INDICES

REFINITIV/iEDGE SINGAPORE FIXED INCOME INDICES

The Refinitiv/iEDGE Singapore Fixed Income Indices (SFI) offer a comprehensive solution for tracking the performance of investments in the Singapore debt markets. Leveraging the local market experience of Refinitiv and Singapore Exchange (SGX), the series provides independently priced benchmarks for government, corporate and statutory board debt with a January 2009 inception date.

COMPREHENSIVE COVERAGE

- Over 60 indices covering 80%+ of SGD plain vanilla bullet bonds
- 200+ issues, SGD Bn120–130 par outstanding
- Government, statutory board, and corporate issues
- Financial and industrial sectors
- Sub indices for each bond type with 9 maturity bands from 1–20 years for targeted analysis

INDUSTRY BESTPRACTICES

The SFI calculation methodology follows the European Federation of Financial Analysts Societies (EFFAS) recommendations, used in Refinitiv fixed income indices for over 20 years. The Indices:

- Include bullet maturity bonds with over 1 year maturity and fixed rate coupons only
- No minimum par outstanding required for government, statutory board or corporate bonds in order to maximise breadth of coverage
- Are weighted by nominal market value outstanding and rebalanced monthly to balance accuracy and turnover

INDEPENDENT PRICING SOURCE

- Bonds priced by Refinitiv Pricing Service
- Provides fair market value at a specific time for each bond
- Offers superior price to composite or contributed prices which can be out of date

SUPPORTED BY RICH ANALYTICS

SFI clients will receive the following for the entire series:

- Daily index values, and monthly constituent lists from January 2009 inception
- Clean price; gross price and total returns
- Interest paid, average redemption yield, coupon, life, duration, convexity and current yield

AVAILABILITY AND USE

The SFI series can be used as benchmarks for actively managed SGD funds or as the basis of passive investment products such as ETFs.

Index levels are free to view on Refinitiv Eikon and Refinitiv Datastream.

Detailed constituent information and analytics are provided via feeds and include licenses to use and display the indices as official benchmarks for actively managed funds.



WHY CHOOSE THE SFI?

- Comprehensive, high quality measurement of SGD Bonds
- Backed by 2 highly recognised and respected brands with local market expertise
- January 2009 index inception
- Independently priced bonds by Refinitiv
- Index data supported by analytics
- Simple and flexible commercials and delivery options

For further information:

refinitiv.com/en/financial-data/indices

Product and licensing enquiries:

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