Fixed Income Indexes

VettaFi Singapore Government Bond Index
SGTI

April 2026

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Introduction

Index Objective

The VettaFi Singapore Government Bond Index (formerly owned and administered by Credit Suisse) is a market cap weighted index that tracks the sovereign portion of the Singapore SGD-denominated bond market. The index serves as a transparent benchmark representing the total return performance of debt issued by the Singapore government in the domestic market.

Highlights

The index is designed to reflect the evolution of the Singaporean sovereign market, providing a transparent measure for investors seeking exposure to local currency (SGD) government debt. The index focuses on the most liquid segment of the market, requiring a minimum amount outstanding of 500 million SGD.

VettaFi acquired the Credit Suisse Fixed Income indices in February 2025 and possesses complete live data since inception. Bond pricing and analytics are sourced from ICE Data Services (Intercontinental Exchange)

Rebalancing

Index compositions are updated once a month on the last business day of the previous month and take effect on the first business day of the month. This composition remains constant throughout the month.

Supporting Documents

This methodology is meant to be read in conjunction with supporting documents providing greater detail with respect to the policies, procedures and calculations described herein.

The list of the main supplemental documents for this methodology can be found in the Methodologies and Governance tabs on the Index Resources page as follows:

Supporting Documents
FI Index Maintenance Policy
Index Governance
Index Policies
Methodology Policies
Index Change and Consultation Policy

Index Construction

Universe

The universe consists of SGD-denominated, fixed-rate government bonds issued in the Singapore domestic market.

Constituent Selection

The bond selection process consists of rule-based inclusion criteria, ensuring that only liquid bonds are included. Bonds that do not have reliable, consistent vendor pricing are excluded from the index

The following criteria apply to the Singapore Government Bond Index:

- Bonds must be issued by the Singapore Government.
- Bonds must be denominated in Singapore Dollars.
- The minimum outstanding public balance of a bond issue is $500 million SGD.
- Bonds must have at least one year remaining to maturity.
- New issues must settle prior to the first business day of the month to be eligible for inclusion in the index.
- Only Fixed Rate bonds are included.
- Bonds must have reliable, consistent pricing provided by ICE Data Services.

Bond Pricing

The index is calculated each trading day using bid pricing. Analytics, including accrued interest and yield calculations, are sourced from ICE Data Services (Intercontinental Exchange).

Constituent Weightings

Constituents are market-cap weighted. The market capitalization for each bond is calculated based on its outstanding amount, fixing price, and accrued interest.

Index Maintenance

Corporate Actions

Please refer to the Fixed Index Maintenance Policy document for information on Corporate Action processing.

Index Information

Index history availability, base dates and base values are shown in the table below.

Index	**Base Date**	**Base Value**	**Price Index**	**Total Return Index**
VettaFi Singapore Government Index	12/30/1999	100	SGTITOPR	SGTITOTR

Methodology Updates and Changes

Date	**Version**	**Previous**	**New**
April 2026	1.0.0	Indices were previously calculated by Credit Suisse.	Initial Version of rebranded indices with VettaFi as the new owner and administrator.

Index Calculation

Please refer to the Fixed Income Index Maintenance Policy document for information on index calculations.

Index Governance

The index is governed and managed by a VettaFi Index Committee for the purpose of meeting the goals of the index. For more information, please refer to the Index Governance document.

Index Policies

Please refer to the Index Policies document for information regarding Announcements, Holiday Schedules, Unexpected Exchange Closures, and Recalculation Policy.

Contact Information

For any questions regarding an index, please contact: index.production@vettafi.com

Disclaimer

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