iBoxx® Singapore Dollar (SGD) Bond Index

The iBoxx Singapore Dollar (SGD) Bond Index is designed to reflect the performance of Singapore dollar (SGD) denominated debt.

The index rules aim to offer a broad coverage of the SGD bond universe, whilst upholding minimum standards of investability and liquidity. The index currently comprises more than 230 bonds from 90+ issuers.

The index is an integral part of the global iBoxx index families, which provide the marketplace with accurate and objective indices by which to assess the performance of bond markets and investments. The index rules are transparent and the index is independently calculated and administered by IHS Markit.

Transparency

Publicly available documentation on our rules-based methodology for constituent selection, monthly rebalancing and daily total return calculations.

Independence

Multi-source and independent pricing and reference data used subject to rigorous quality testing with a fully documented price challenge process. IHS Markit is committed to administering all financial benchmarks in compliance with IOSCO principles and is an authorized benchmark administrator under the European Benchmark Regulation (BMR).

Multi-dimensional analysis

Wide range of analytical values is published to support risk, performance measurement and attribution analysis.

Flexibility

Ability to customize and deliver standard indices to meet specific investment criteria.

Depth of data

History of index returns available and wealth of analytics data published to support index analysis.

INDEX IDENTIFIERS

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<tr>
<th>Index Name</th>
<th>ISIN</th>
<th>BBG Ticker</th>
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*OTC value linked to IHS Markit indices
INDEX STRUCTURE

Overall

Government

Sovereigns & Sub-Sovereigns | Statutory Boards | Other Sub-Sovereigns
---|---|---
Corporates | Financials | Non-Financials
- Banks | - Basic Materials
- Insurance | - Consumer Goods
- Financial Services | - Consumer Services

Rating and Maturity Indices
- Ratings (AAA, AA, A, BBB)
- Maturity (1-3, 3-5, 5-7, 7-10, 10+)

INDEX ELIGIBILITY CRITERIA

Issuer types | Sovereigns, sub-sovereigns and corporates

Bond types | Eligible: Fixed coupon bonds, callable and putable bonds, amortizing bonds and sinking funds, step-ups and event driven bonds, dated and undated fixed to floater bonds

Excluded: Zero coupon bonds, floating rate notes, 144As and private placements, retail bonds, inflation and other index-linked bonds, structured notes, collateralized bonds, covered bonds, catastrophe bonds, payment-in-kinds (PIKs), convertibles, bonds cum-or ex-warrant

Time to maturity
- Minimum 1 year
- Minimum initial time to maturity: 18 months (as measured from the first settlement date to the maturity date of the bond)

Amount outstanding | SGS: SGD 500 million
Non-Sovereigns: SGD 150 million

Rating
- No rating requirement
- Any bond rated as being in default by one or more of Fitch, Moody’s or S&P, or which is trading flat of accrued or is distressed does not qualify for the index

Currency | SGD

INDEX DETAILS

Pricing sources | Bonds are priced using multi-source pricing

Calculation frequency | Daily

Rebalancing frequency | Monthly

History start date | 30 June, 2012

Weighting | Market capitalization
Unrated bonds are included at 50% of their notional outstanding

For further information, please refer to the relevant guide on ihsmarkit.com/iBoxx

More information on IHS Markit products and services

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