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 240 bonds from 100+ 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.

**Transparent, independent, objective, and multi-dimensional coverage across all asset classes.**

**Transparency**
Documentation on our rules-based methodology for constituent selection, monthly rebalancing and daily total return calculations is publicly available.

**Independence**
iBoxx® products utilise independent multi-source pricing and reference data subject to rigorous quality testing, with a fully documented price challenge process in place. IHS Markit is committed to administering all financial benchmarks in compliance with IOSCO benchmark principles and is an authorised benchmark administrator under the European Benchmark Regulation (BMR).

**Multi-dimensional analysis**
A wide range of analytical values are published to support risk, performance measurement and attribution analysis.

**Flexibility**
iBoxx® offers the ability to customize indices to meet specific criteria.

**Depth of data**
A broad history of index and sub-index returns and analytics are available and published frequently to support index analysis.

**INDEX IDENTIFIERS**

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<th>Index Name</th>
<th>ISIN</th>
<th>BBG Ticker</th>
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<td>IBXXSGAA</td>
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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

More information on IHS Markit products and services

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