



## iBoxx<sup>®</sup> 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<sup>®</sup> 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<sup>®</sup> 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.

#### KEY STATS

**\$5trn+**

total value of derivative trades outstanding (OTC value linked to IHS Markit Indices)

**\$175bn+**

AUM in ETFs

**20,000+**

bonds in indices

**500+**

Clients

#### CUSTOMERS

Asset managers

ETF issuers

Hedge funds

Insurers/Pensions

Investment Banks

#### INDEX IDENTIFIERS

Index Name	ISIN	BBG Ticker
Markit iBoxx SGD Overall	GB00BB970Q45	IBXXSGAA
iBoxx ABF Singapore Government	GB00B068NN13	ABTRSGGO
Markit iBoxx SGD Non-Sovereigns	GB00BB971161	IBXXSGAK
Markit iBoxx SGD Statutory Boards	GB00BB972243	IBXXSGBQ
Markit iBoxx SGD Corporates	GB00BB972359	IBXXSGBR
Markit iBoxx SGD Financials	GB00BB972Z75	IBXXSGCS
Markit iBoxx SGD Non-Financials	GB00BB972X51	IBXXSGCQ
Markit iBoxx SGD Real Estate	GB00BB973654	IBXXSGCZ
Markit iBoxx SGD Investment Grade	GB00BB970R51	IBXXSGAB
Markit iBoxx SGD High Yield	GB00BB970Z36	IBXXSGAI

## INDEX STRUCTURE

### Overall

#### Government

Sovereigns & Sub-Sovereigns	Statutory Boards	Other Sub-Sovereigns
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<b>Corporates</b>	<b>Financials</b> - Banks - Insurance - Financial Services	<b>Non-Financials</b> - Basic Materials - Consumer Goods - Consumer Services - Healthcare - Industrials - Oil & Gas - Telecommunications - Technology - Utilities
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#### Rating and Maturity Indices

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

## INDEX ELIGIBILITY CRITERIA

<b>Issuer types</b>	Sovereigns, sub-sovereigns and corporates
<b>Bond types</b>	<b>Eligible:</b> Fixed coupon bonds, callable and puttable bonds, amortizing bonds and sinking funds, step-ups and event driven bonds, dated and undated fixed to floater bonds  <b>Excluded:</b> 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
<b>Time to maturity</b>	Minimum 1 year  Minimum initial time to maturity: 18 months (as measured from the first settlement date to the maturity date of the bond)
<b>Amount outstanding</b>	SGS: SGD 500 million Non-Sovereigns: SGD 150 million
<b>Rating</b>	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
<b>Currency</b>	SGD

## INDEX DETAILS

<b>Pricing sources</b>	Bonds are priced using multi-source pricing
<b>Calculation frequency</b>	Daily
<b>Rebalancing frequency</b>	Monthly
<b>History start date</b>	30 June, 2012
<b>Weighting</b>	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](https://www.ihsmarkit.com/iBoxx)

## More information on IHS Markit products and services

AMERICAS  
+1 212 931 4900

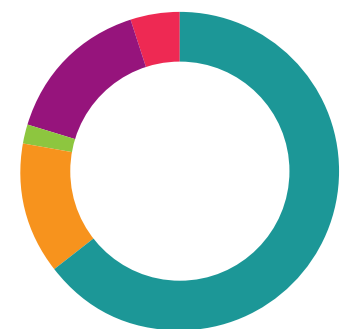
EMEA  
+44 20 7260 2000

APAC  
+65 6922 4200

[sales@ihsmarkit.com](mailto:sales@ihsmarkit.com)

## Sector Breakdown

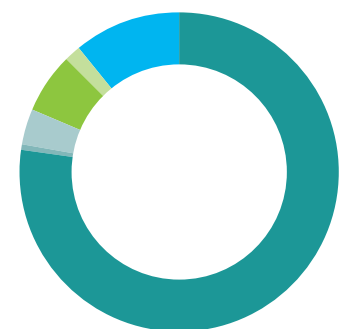
Index weights as of 30 Jun 2021



■ SGS 64.68%   ■ Statutory Boards 13.24%  
■ Other Sub-Sovereigns 2.07%   ■ Financials 15.23%  
■ Non-Financials 4.77%

## Rating Breakdown

Index weights as of 30 Jun 2021



■ AAA 77.31%   ■ AA 0.58%   ■ A 3.55%  
■ BBB 6.05%   ■ BB 1.63%  
■ Unrated 10.81%

## Disclaimer

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