

Modification to the Methodology of the 33% (iBoxx ABF Singapore Government + iBoxx SGD Statutory Boards) + 67% (iBoxx SGD Corporates Investment Grade) (2023-05) Index

LONDON, MARCH 15, 2023: IHS Market Benchmark Administration Limited (IMBA) announces a change to the 33% (iBoxx ABF Singapore Government + iBoxx SGD Statutory Boards) + 67% (iBoxx SGD Corporates Investment Grade) (2023-05) Index, which is designed to measure the performance of government, statutory board and corporate investment grade bonds from the Singapore market. This index is a customized index and a sub-set of the iBoxx SGD index family.

IMBA will modify the weight of government, statutory board and corporate bonds due to allocation changes. After the change, the index name will be 20% (iBoxx ABF Singapore Government + iBoxx SGD Statutory Boards) + 80% (iBoxx SGD Corporates Investment Grade). There are no further changes to the index identifiers.

The following table illustrates the changes in the allocation.

Change	Methodology	
	Previous	Updated
Index Weight Scheme	33% (iBoxx ABF Singapore Government + iBoxx SGD Statutory Boards) 67% (iBoxx SGD Corporates Investment Grade)	20% (iBoxx ABF Singapore Government + iBoxx SGD Statutory Boards) 80% (iBoxx SGD Corporates Investment Grade)

IMBA will implement the previously described methodology changes after the March 31, 2023 index rebalancing.

FOR MORE INFORMATION:

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