



IHS Markit™

# iBoxx USD Asia ex-Japan Philippines Sovereigns Custom Indices

June 2021

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## 1 Index overview

The below indices will be delivered to **BDO Trust and Investments Group** as a customized solution.

- iBoxx USD Asia ex-Japan Philippines Sovereigns Custom
- iBoxx USD Asia ex-Japan Philippines Sovereigns Custom 1-3
- iBoxx USD Asia ex-Japan Philippines Sovereigns Custom 1-5
- iBoxx USD Asia ex-Japan Philippines Sovereigns Custom 3-5
- iBoxx USD Asia ex-Japan Philippines Sovereigns Custom 5-10
- iBoxx USD Asia ex-Japan Philippines Sovereigns Custom 10+

The history for the indices starts from **31 December 2005**, at a base level of 100.

The bond universe of the indices is a subset of the Markit iBoxx USD Asia ex-Japan Benchmark Index. The indices will be calculated on every iBoxx USD calculation day based on consolidated Markit iBoxx end-of-day bond prices.

## 2 Index structure

The bond selection rules for the indices mirror the rules of the Markit iBoxx USD Asia ex-Japan benchmark index. In addition, the indices consider (a) Philippines as country of risk, (b) Sovereigns for Level 4 classification, (c) minimum bond notional outstanding of more than or equal to USD 500 million and (d) maturities as defined below.

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<b>Index Name</b>	<b>Maturity</b>
iBoxx USD Asia ex-Japan Philippines Sovereigns Custom	
iBoxx USD Asia ex-Japan Philippines Sovereigns Custom 1-3	Greater than or equal to 1 and less than 3
iBoxx USD Asia ex-Japan Philippines Sovereigns Custom 1-5	Greater than or equal to 1 and less than 5
iBoxx USD Asia ex-Japan Philippines Sovereigns Custom 3-5	Greater than or equal to 3 and less than 5
iBoxx USD Asia ex-Japan Philippines Sovereigns Custom 5-10	Greater than or equal to 5 and less than 10
iBoxx USD Asia ex-Japan Philippines Sovereigns Custom 10+	Greater than or equal to 10

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### 3 Index identifiers

The following table delivers an overview of the indices identifiers.

Index Name	Version	ISIN	Sedol
iBoxx USD Asia ex-Japan Philippines Sovereigns Custom	CPI	GB00BL0B0987	BL0B098
iBoxx USD Asia ex-Japan Philippines Sovereigns Custom	TRI	GB00BL0B0B05	BL0B0B0
iBoxx USD Asia ex-Japan Philippines Sovereigns Custom 1-3	CPI	GB00BL0B0C12	BL0B0C1
iBoxx USD Asia ex-Japan Philippines Sovereigns Custom 1-3	TRI	GB00BL0B0D29	BL0B0D2
iBoxx USD Asia ex-Japan Philippines Sovereigns Custom 1-5	CPI	GB00BL0B0F43	BL0B0F4
iBoxx USD Asia ex-Japan Philippines Sovereigns Custom 1-5	TRI	GB00BL0B0G59	BL0B0G5
iBoxx USD Asia ex-Japan Philippines Sovereigns Custom 3-5	CPI	GB00BL0B0H66	BL0B0H6
iBoxx USD Asia ex-Japan Philippines Sovereigns Custom 3-5	TRI	GB00BL0B0J80	BL0B0J8
iBoxx USD Asia ex-Japan Philippines Sovereigns Custom 5-10	CPI	GB00BL0B0K95	BL0B0K9
iBoxx USD Asia ex-Japan Philippines Sovereigns Custom 5-10	TRI	GB00BL0B0L03	BL0B0L0
iBoxx USD Asia ex-Japan Philippines Sovereigns Custom 10+	CPI	GB00BL0B0M10	BL0B0M1
iBoxx USD Asia ex-Japan Philippines Sovereigns Custom 10+	TRI	GB00BL0B0N27	BL0B0N2

CPI = Clean Price Index Level

TRI = Total Return Index Level

## 4 Index calculation

### 4.1 Calculation

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Bond and index analytical values are calculated on each trading day using the daily closing prices. The calculation of the indices follows the rules and publication calendar of Markit iBoxx USD benchmark index.

### 4.2 Rebalancing

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The indices are reviewed and rebalanced once per month at the end of each month. The indices are calculated using bid prices. If the month-end falls on a non-business day the indices would be calculated using the prices from the last business day and the accrued interest as of the calculation date.

## 5 Publication

The indices will be published on the Markit FTP server daily. The following files will be published.

- **Indices:** daily index levels and analytics
- **Underlyings:** daily bond prices and analytics
- **Components:** monthly index composition

The table below shows a complete overview of the publication paths on FTP server.

The indices are published in the customized folder **B210604**.

File Type	File Names	Publication	FTP folder for publication
Indices	iboxx_b210604_usd_eod_ indices_yyyyMM.csv	Daily	/IBOXX_CUSTOM_INDICES/ B210604/INDICES
Underlyings	iboxx_b210604_usd_eod_ underlyings_yyyyMM.csv	Daily	/IBOXX_CUSTOM_INDICES/ B210604/UNDERLYINGS
Components	iboxx_b210604_usd_eom_ components_yyyyMM.csv	Monthly	/IBOXX_CUSTOM_INDICES/ B210604/COMPONENTS

## 6 Additional information

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**Business contact information (phone/email)**

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## 7 Further information

### Glossary of key terms

The Markit iBoxx Glossary document of key terms is available in the *Methodology* section of the iBoxx *Documentation* page on [www.ihsmarket.com](http://www.ihsmarket.com).

### Contractual and content issues

For contractual or content issues please contact:

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