

# S&P Dow Jones Indices

A Division of **S&P Global**

## iBoxx<sup>®</sup> Global Inflation-Linked Indices

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

The iBoxx Inflation-Linked Bond Indices are designed to reflect the performance of inflation-linked investment grade debt from developed markets. The index rules aim to offer a broad coverage of the inflation-linked bond universe, whilst upholding minimum standards of investability and liquidity. The indices cover the major sovereign and quasi sovereign inflation linked bond markets. The hierarchical drill-down structure allows for easy aggregation of local indices into broader regional or global indices. All inflation linked indices are calculated in hedged and unhedged versions in the following currencies: EUR, GBP,USD, JPY, CAD, SEK and KRW.

The indices are part of the global iBoxx index families, fueled by multi-source pricing. iBoxx indices offer representative and objective benchmarks for assessing the performance of bond markets and investments.

### 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. We are 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

**\$5trillion+**

Total value of derivative trades outstanding (OTC value linked to Indices)

**\$140+bn**

AUM in ETFs

**30,000+**

Bonds in Indices

**180+**

ETFs linked to Indices

### Customers

Asset managers

ETF issuers

Hedge funds

Insurers/Pensions

Investment banks

## Index Identifiers

Index Name	ISIN TRI	BBG Ticker TRI
iBoxx Global Inflation-Linked Index (USD Hedged)	GB00B0SDL95	IBXXILHU
iBoxx Global Inflation-Linked Index (GBP Hedged)	GB00B0SDLG34	IBXXILCX
iBoxx Global Inflation-Linked Index (CHF Hedged)	GB00B7TV7C38	IBXXILZK
iBoxx Europe Inflation-Linked Index (USD Hedged)	GB00B0VMMK80	
iBoxx TIPS Inflation-Linked Index	GB00B0VMMZ34	BOVNH58T
iBoxx UK Gilt Inflation-Linked Index	GB00B1XK4Z65	IBXXUKLN

## iBoxx Global Inflation-linked Indices

Europe			America		Asia		Australia & New Zealand	
France	United Kingdom	Sweden	USA	Canada	Japan	South Korea	Australia	New Zealand
Germany								
Italy								
Spain								
EUR	GBP	SEK	USD	CAD	JPY	KRW	AUD	NZD

Base Inflation Indices, Maturity Indices & Country Indices

## Index Eligibility Criteria

<b>Issuer types</b>	Only bonds issued by sovereigns or sub-sovereigns are eligible
<b>Bond types</b>	<b>Included:</b> Only fixed-rate bonds whose cash flow can be determined in advance are eligible. Zero coupon inflation-linked bonds are also eligible <b>Excluded:</b> Callable bonds, puttable bonds, retail bonds (for individual investors), when Issued (WI) bonds, retail bonds, and private placements
<b>Time to maturity</b>	Minimum 1 year
<b>Amount outstanding</b>	Minimum AUD 500 million, CAD 3 billion, EUR 2 billion, GBP 1 billion, JPY 200 billion, KRW 1000 billion, NZD 500 million, SEK 5 billion, USD 2 billion
<b>Rating</b>	All bonds need to have an average rating of investment grade. Ratings from Fitch Ratings, Moody's Investor Service and Standard & Poor's Rating Services are considered. If more than one agency provides a rating, the average rating is attached to the bond.

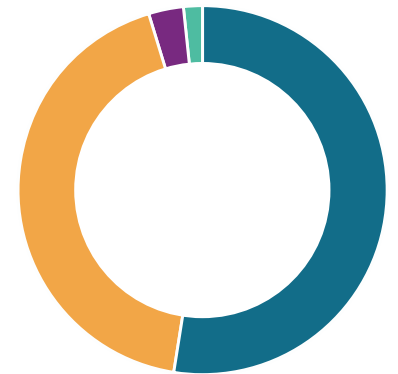
## Index Details

<b>Pricing sources</b>	Multi-source pricing
<b>Calculation</b>	Daily (multiple publication times available)
<b>Rebalancing</b>	Monthly
<b>History start date</b>	31 December, 2000
<b>Weighting</b>	Market capitalization

For further information, please refer to the relevant guide on [ihsmarkit.com/iBoxx](https://www.ihsmarkit.com/iBoxx)

## Regional Composition

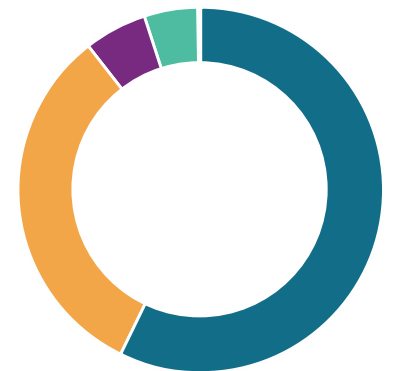
Index weights as of 31 January 2023



■ North America 52.6% ■ Europe 42.6%  
■ Asia 3.1% ■ Oceania 1.6%

## Rating Composition

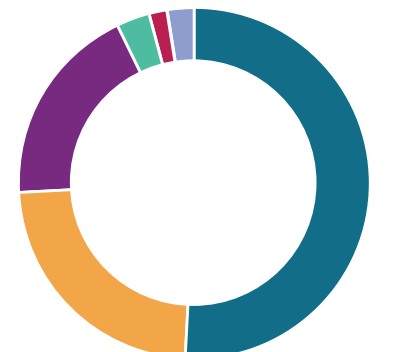
Index weights as of 31 January 2023



■ AAA 57.5% ■ AA 32.2%  
■ A 5.4% ■ BBB 5.0%

## Currency Composition

Index weights as of 31 January 2023



■ USD 51.0% ■ GBP 23.4% ■ EUR 18.6%  
■ JPY 2.9% ■ CAD 1.7% ■ Other 2.4%

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