iBoxx® 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.

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

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. 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® 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.

Customers

- Asset managers
- ETF issuers
- Hedge funds
- Insurers/Pensions
- Investment banks
Index Identifiers

<table>
<thead>
<tr>
<th>Index Name</th>
<th>ISIN TRi</th>
<th>BBG Ticker TRi</th>
</tr>
</thead>
<tbody>
<tr>
<td>iBoxx Global Inflation-Linked Index (USD Hedged)</td>
<td>GB00B0SDLC95</td>
<td>IBXXILHU</td>
</tr>
<tr>
<td>iBoxx Global Inflation-Linked Index (GBP Hedged)</td>
<td>GB00B0SDLG34</td>
<td>IBXXILCX</td>
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<tr>
<td>iBoxx Global Inflation-Linked Index (CHF Hedged)</td>
<td>GB00B7TV7C38</td>
<td>IBXXILZK</td>
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<tr>
<td>iBoxx Europe Inflation-Linked Index (USD Hedged)</td>
<td>GB00B0VMMK80</td>
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<tr>
<td>iBoxx TIPS Inflation-Linked Index</td>
<td>GB00B0VMMZ34</td>
<td>BOVNH58T</td>
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<td>iBoxx UK Gilt Inflation-Linked Index</td>
<td>GB00B1XK4Z65</td>
<td>IBXXUKLN</td>
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iBoxx Global Inflation-linked Indices

<table>
<thead>
<tr>
<th>Europe</th>
<th>America</th>
<th>Asia</th>
<th>Australia &amp; New Zealand</th>
</tr>
</thead>
<tbody>
<tr>
<td>France</td>
<td>Germany</td>
<td>Sweden</td>
<td>USA</td>
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<tr>
<td>Germany</td>
<td>Italy</td>
<td>Spain</td>
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</table>

<table>
<thead>
<tr>
<th>Time to maturity</th>
<th>EUR</th>
<th>GBP</th>
<th>SEK</th>
<th>USD</th>
<th>CAD</th>
<th>JPY</th>
<th>KRW</th>
<th>AUD</th>
<th>NZD</th>
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<tbody>
<tr>
<td>Minimum 1 year</td>
<td></td>
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</table>

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%
- BBB- 5.0%
- BB 1.0%
- CCC 1.0%
- Other 2.4%

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%

Index Eligibility Criteria

Issuer types

Only bonds issued by sovereigns or sub-sovereigns are eligible

Bond types

Included: Only fixed-rate bonds whose cash flow can be determined in advance are eligible. Zero coupon inflation-linked bonds are also eligible

Excluded: Callable bonds, putable bonds, retail bonds (for individual investors), when issued (WI) bonds, retail bonds, and private placements

Time to maturity

Minimum 1 year

Amount outstanding

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

Rating

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

Pricing sources

Multi-source pricing

Calculation

Daily (multiple publication times available)

Rebalancing

Monthly

History start date

31 December, 2000

Weighting

Market capitalization

For further information, please refer to the relevant guide on ihsmarkit.com/iBoxx