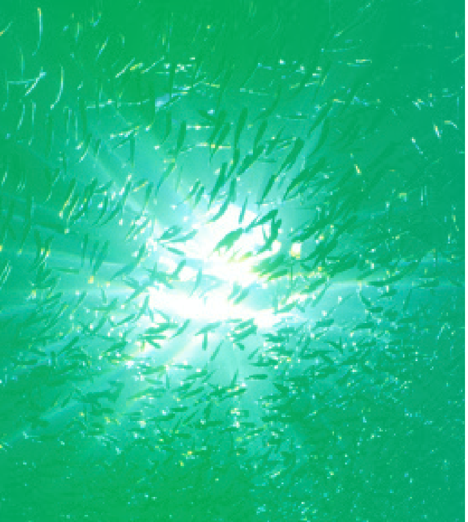


KEY STATS

$5trillion+
Total value of derivative Trades outstanding (OTC value linked to IHS Markit Indices)

$140+bn
AUM in ETFs

20,000+
bonds in indices

500+
Clients

CUSTOMERS

Asset managers
ETF issuers
Hedge funds
Insurers/Pensions
Investment banks

IHS Markit®

iBoxx® ABF Index

The iBoxx ABF Index is designed to reflect the performance of local currency denominated sovereign and sub-sovereign debt from 8 Asian countries/territories.

The index offers a broad coverage of the sovereign and sub-sovereign bond universe of China, Hong Kong, Indonesia, Korea, Malaysia, Philippines, Singapore and Thailand, whilst upholding minimum standards of investability and liquidity. The index currently comprises more than 700 bonds from 60+ issuers.

The index is 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.

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® 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® 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.

INDEX IDENTIFIERS

Index Name	ISIN	BBG Ticker
iBoxx ABF Pan-Asia USD Unhedged	GB00B06CZ719	ABTRPAUH
iBoxx ABF China	GB00B068N195	ABTRCHIN
iBoxx ABF Hong Kong	GB00B068N427	ABTRHK
iBoxx ABF Indonesia	GB00B068N757	ABTRINDO
iBoxx ABF Korea	GB00B068NB90	ABTRKO
iBoxx ABF Malaysia	GB00B068NF39	ABTRMALA
iBoxx ABF Philippines	GB00B068NJ76	ABTRPHIL
iBoxx ABF Singapore	GB00B068NM06	ABTRSG
iBoxx ABF Thailand	GB00B068NQ44	ABTRTHAI

123858286_0721_CU

INDEX STRUCTURE

Overall

Sovereigns		Sub-Sovereigns
China	Philippines	Agencies
Hong Kong	Singapore	Government guaranteed
Indonesia	South Korea	Supranational
Malaysia	Thailand	

Single Market and Maturity Indices
1-3, 3-5, 5-7, 7-10, 1-10, 10+, 15+

INDEX ELIGIBILITY CRITERIA

Issuer types Sovereigns and sub-sovereigns

Eligible: Fixed coupon bonds, zero coupon bonds, compound coupon bonds, step-up bonds, sinking funds and amortizing bonds with a fixed redemption schedule
Excluded: Bonds with embedded call or put options, floating rate notes and other fixed-to-floater bonds, bonds with warrants, convertibles, undated bonds, index-linked and credit-linked notes, retail bonds, private placements, collateralized bonds

Time to maturity Minimum 1 year

Amount outstanding

Market	Currency	Sovereigns	Quasi Sovereigns
China	**CNY**	20,000,000,000	10,000,000,000
Hong Kong	**HKD**	500,000,000	500,000,000
Indonesia	**IDR**	2,000,000,000,000	1,000,000,000,000
Korea	**KRW**	1,000,000,000,000	100,000,000,000
Malaysia	**MYR**	2,000,000,000	500,000,000
Philippines	**PHP**	5,000,000,000	3,000,000,000
Singapore	**SGD**	500,000,000	200,000,000
Thailand	**THB**	20,000,000,000	2,000,000,000

Sub- sovereign issuer limit 5 issues per sub-sovereign issuer per currency (top 5 as per liquidity ranking if more than five bonds qualify)

Rating Domestic central government debt: No rating requirement
In order to ensure high credit quality of the index, most quasi-sovereign bonds need to be rated investment grade
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

Currency Overall index: USD
Single market indices: CNY, HKD, IDR, KRW, MYR, PHP, SGD, THB

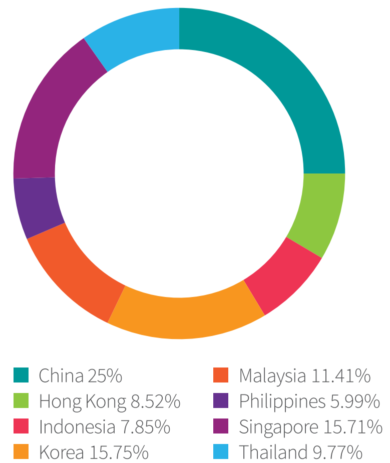
INDEX DETAILS

Pricing sources	Bonds are priced using multi-source pricing
Calculation frequency	Daily
Rebalance frequency	Monthly
History start date	31 Dec, 2000
Weighting	Market weights: Fundamentally weighted determined from these factors: - Local bond market size - Sovereign local debt rating - GEMLOC Investability Indicator Do request for the full index guide for details. Bond weighting: Market capitalization

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

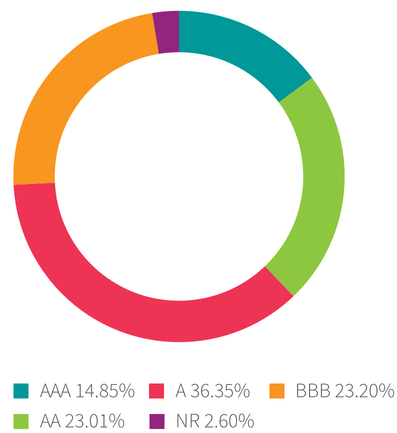
Market Breakdown

Data as of 30 Apr 2020



Rating Breakdown

Data as of 30 Apr 2020



Disclaimer

The intellectual property in the index referenced herein is owned by or licensed to Markit Indices Limited and/or its affiliates (Markit). This document and information herein is not sponsored, promoted or endorsed by Markit. Markit does not make any warranties or representations of any kind as to the accuracy, completeness, fitness for a particular purpose or results to be obtained by using the index or information contained herein. Markit shall not in any way be liable to any recipient for any inaccuracies, errors or omissions in the Markit data, regardless of cause, or for any damages (whether direct or indirect) resulting therefrom. This document does not constitute any express or implied financial, investment, legal, tax or any other advice of any kind or recommendation by Markit.

More information on IHS Markit products and services

AMERICAS
+1 800 447 2273

EMEA
+44(0) 1344 328 300

APAC
+604 291 3600

JAPAN
+81 3 6262 1887

customercare@ihsmarkit.com

Copyright © 2021 IHS Markit. All Rights Reserved