

S&P Dow Jones Indices

A Division of **S&P Global**

iBoxx[®] Indices

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

iBoxx indices offer broad benchmarking and liquid tradable index solutions that track bond markets globally.

iBoxx are independent bond indices which are based on multi-source pricing for improved accuracy. They serve as tools for passive or active portfolio management, ETFs and structured products. The indices cover major and minor currencies in all key bond segments.

The index rules offer broad coverage of the global bond universe and maintain minimum standards of investability and liquidity. This publicly available information includes constituent details, composition, calculation and rebalancing rules. Our indices methodology is flexible, allowing us to adapt to industry changes including adhering to necessary regulatory requirements.

We include a wide range of analytical values and sub-index granularity by sector, rating, maturity and size which supports performance measurement and attribution analysis, while providing enhanced transparency.

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.

Reliability

Rigorous and comprehensive quality controls, and 24x7 global customer support.

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

Index Identifiers Top 15 bond ETFs by AUM linked to iBoxx indices

| ETF Name | Identifier | iBoxx Index | AUM (in USD) |
|---|--------------|---|--------------|
| iShares iBoxx \$ Investment Grade Corporate Bond Fund | LQD | iBoxx USD Liquid Investment Grade Index | 35.4bn |
| iShares iBoxx \$ High Yield Corporate Bond Fund | HYG | iBoxx USD Liquid High Yield Index | 15.2bn |
| iShares USD Corporate Bond UCITS ETF (Dist) | IBCD | iBoxx USD Liquid Investment Grade Index | 5.8bn |
| Scottish Widows Corporate Bond Tracker Fund W Acc | GB00BD7W3V17 | iBoxx MSCI ESG GBP Non-Gilts | 4.9bn |
| iShares 0-5 Year High Yield Corporate Bond ETF | SHYG | iBoxx USD Liquid High Yield 0-5 Index | 4.9bn |
| iShares \$ Short Duration Corp Bond UCITS ETF | SDIA | iBoxx USD Liquid Investment Grade 0-5 Index | 3.6bn |
| iShares € Ultrashort Bond UCITS ETF | ERNE | iBoxx EUR Liquid Investment Grade Ultrashort Index | 3.5bn |
| ABF Pan Asia Bond Index Fund- HSBC | 2821 HK | iBoxx ABF Pan-Asia Index | 3.3bn |
| iShares \$ High Yield Corp Bond UCITS ETF | IHYU | iBoxx USD Liquid High Yield Capped Index | 3.3bn |
| iShares € Corp Bond Large Cap UCITS ETF | IBCX | iBoxx EUR Liquid Corporates Large Cap Index | 2.3bn |
| FlexShares iBoxx 3-Year Target Duration TIPS Index Fund | TDTT | iBoxx 3-Year Target Duration TIPS Index | 2.3bn |
| db x-trackers II iBoxx EUR Sovereigns Eurozone TR Index ETF | DBXN | iBoxx EUR Sovereigns Eurozone Index | 2.2bn |
| iShares £ Corp Bond 0-5yr UCITS ETF | IS15 | iBoxx GBP Corporates 0-5 Index | 1.7bn |
| Lyxor EUR 2-10Y Inflation Expectations UCITS ETF | INFL | iBoxx EUR Breakeven Euro-Inflation France & Germany Index | 1.7bn |
| iShares Core £ Corp Bond UCITS ETF | SLXX | iBoxx GBP Liquid Corporates Large Cap Index | 1.6bn |

AUM data as of 31 Aug 2022

Please find the full lists of [Europe-Listed Exchange-Traded Products](#), [U.S.-Listed Exchange Traded Products](#), [Asia Pacific-Listed Exchange-Traded Funds](#)

Standardized Total Return Swaps contracts on iBoxx indices

- Enables investors to gain or hedge exposure to the corporate bond and leveraged loan markets easily and efficiently
- Utilizes standard trading documentation, including standard term supplement and short form confirmation
- Trades referencing 2006 ISD Credit Definitions

Standardized Total Return Swaps contracts available on selected iBoxx indices

| Index Name | RED ID | Ticker |
|--|-----------|----------|
| iBoxx GBP Corporates Index | 4J623NAA9 | IYDU |
| iBoxx EUR Corporates Index | 4J6230AA7 | QWSA |
| iBoxx USD Liquid Investment Grade Index | 4J622TAA7 | ICPRDOV |
| iBoxx USD Liquid High Yield Index | 4J6233AA8 | IBOXHY |
| iBoxx EUR Liquid High Yield Index | 4J623RAA0 | IBOXXMJA |
| iBoxx USD Liquid Leveraged Loans Index | 4J623WAA9 | IBXLLTR |
| iBoxx Trepp CMBS Original AAA Rolling Index | 4J6243AA0 | IBXXCMRT |
| iBoxx USD Liquid High Yield Oil & Gas (5/25/50 Issuer Cap) | 4J624NAA8 | IBXLOGI |

Please find the iBoxx Standardized Total Return Swaps (TRS) Trading Convention Guide [here](#).

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