

S&P Dow Jones Indices

A Division of **S&P Global**

iBoxx[®] TIPS Inflation-Linked Index

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

The iBoxx TIPS Inflation-Linked Index is designed to reflect the performance of the United States Treasury Inflation-Protected Securities (TIPS) market. TIPS are bonds whose principal and interest rate payments are linked to the rate of inflation in the United States. The notional of the TIPS is adjusted based on the rate of inflation and the coupons are paid on the adjusted notional amount. The rate of inflation is determined by the U.S. Consumer Price Index. The iBoxx TIPS Inflation-linked index is an integral part of the global iBoxx Inflation-Linked Bond index family.

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.

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.

Index Identifiers

| Name | ISIN TRi | BBG Ticker TRi |
|-----------------------------|--------------|----------------|
| iBoxx TIPS Inflation-Linked | GB00B0VMH587 | BOVNH58T |

Key Stats

\$5trn+
Total value of derivative trades outstanding (OTC value linked to Indices)

\$140bn+
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 Eligibility Criteria

| | |
|---------------------------|---|
| Issuer types | United States Treasuries |
| Bond types | <p>Included: Only fixed-rate bonds whose cash flow can be determined in advance are eligible. Zero coupon inflation-linked bonds are also eligible. The coupon and principal of the bond need to be linked to a domestic measure of consumer price inflation.</p> <p>Excluded: Only fixed-rate bonds whose cash flow can be determined in advance are eligible. Zero coupon inflation-linked bonds are also eligible. The following bonds are specifically excluded: Callable bonds, puttable bonds, retail bonds (for individual investors), when Issued (WI) bonds. The coupon and principal of the bond need to be linked to a domestic measure of consumer price inflation. Bonds where only the coupon or only the principal are linked to an inflation-index are ineligible, as are bonds whose coupon and principal are linked to producer price inflation or other non-domestic consumer price inflation indices.</p> |
| Time to maturity | Minimum 1 year |
| Amount outstanding | Minimum USD 2 billion |
| Rating | All bonds need to have an average rating of investment grade. Ratings from Fitch Ratings. Ratings from Moody's, S&P and Fitch are considered. Investment grade is defined as BBB- or higher from Fitch Ratings or S&P Global Ratings and Baa3 or higher from Moody's Investor Service. If a bond is rated by more than one of the above agencies, then the iBoxx Rating is the average of the provided ratings |
| Currency | US Dollar (USD) |

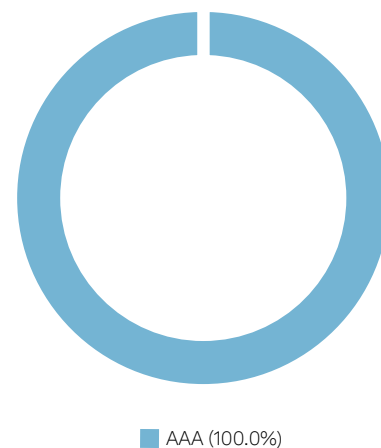
Index Details

| | |
|---------------------------|--|
| Pricing sources | Multi-source pricing |
| Calculation | Daily |
| Rebalancing | Monthly |
| Calculation time | After 16:00 Eastern Time |
| | Please refer to the SFTP guide for standard publication times available on our website |
| History start date | 31 December 2000 |
| Weighting | Market Capitalization |

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

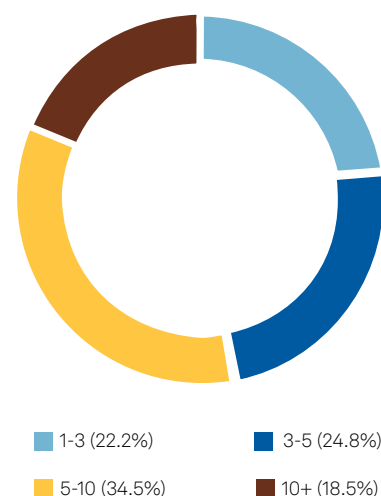
Rating Composition

Index weights as of 30/09/2022



Maturity Composition

Index weights as of 30/09/2022



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