



iBoxx[®] USD Asia ex-Japan Corporates Investment Grade ESG Screened Index

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

The iBoxx USD Asia ex-Japan Corporates Investment Grade ESG Screened Index is designed to apply environmental, social, and governance (ESG) filters to investment grade rated corporate bonds with a remaining time to maturity of more than 1 year and a notional of at least USD 300m in the Markit iBoxx USD Asia ex-Japan index.

The ESG filters screen out issuers that breach ESG standards and product involvement screens on Small Arms, Controversial Weapons, Thermal Coal, Oil Sands and Tobacco as captured by Sustainalytics. Additionally, issuers in breach of the UN Global Compact or with notable controversies related to their operations and/or products with a severe social or environmental impact are also not eligible for the index.

The iBoxx USD Asia ex-Japan Corporates Investment Grade ESG Screened Index is rebalanced monthly and is market-value weighted with a cap on each issuer of 4%.

Transparency

Publicly available documentation on our rules-based methodology for constituent selection, monthly rebalancing, and daily total return calculations.

Independence

Utilize multi-source independent pricing and reference data subject to rigorous quality testing with a fully documented price challenge process. IHS Markit is committed to administering all financial benchmarks in compliance with IOSCO principles and is an authorized benchmark administrator under the UK Benchmarks Regulation (UK BMR).

Multi-dimensional analysis

Wide range of analytical values is published to support risk, performance measurement, and attribution analysis.

Flexibility

Ability to customise and deliver standard indices to meet specific criteria.

Depth of data

History of Index Returns available, and wealth of analytics data published to support index analysis.

KEY STATS

\$5trn+

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

\$150+bn

AUM in ETFs

20,000+

Bonds in iBoxx indices

500+

Clients

CUSTOMERS

Asset managers

ETF issuers

Hedge funds

Insurers/Pensions

Investment bank

INDEX IDENTIFIERS

Index Name	ISIN	BBG Ticker	RIC
iBoxx USD Asia ex-Japan Corporates Investment Grade ESG Screened (TRi)	GB00BL0B0X25	IBXXAEJT	.IBXXAEJT
iBoxx USD Asia ex-Japan Corporates Investment Grade ESG Screened (CPI)	GB00BL0B0W18	IBXXAEJP	.IBXXAEJP

INDEX ELIGIBILITY CRITERIA

Issuer types	Corporate issuers
Bond types	<p>Included: Fixed coupon bonds, zero coupon bonds, callable and puttable bonds, step-ups and event-driven bonds, amortizing bonds and sinking funds with fixed sinking schedules, perpetuals and fixed-to-float bonds with reset date at or after the first call date, bank and insurance regulatory tier 2 capital with point of non-viability triggers</p> <p>Excluded: Floating rate notes, 144As and private placements, retail bonds, inflation and other index linked bonds, structured notes, collateralized bonds and brady bonds, catastrophe bonds, payment-in-kinds, optional and mandatory convertible bonds, perpetuals and fixed-to-float bonds with reset date prior to the first call date, subordinated bank or insurance debt with non-regulatory conversion options before the first call date, bonds cum- or ex-warrant, bank and insurance regulatory tier 1 capital (T1, bank AT1, insurance RT1), bank and insurance regulatory tier 2 capital with mandatory conversion/write-down with pre-specified objective trigger</p>
Issuer domicile	Issuers from countries / territories belonging to the Asia ex-Japan region
Time to maturity	Minimum 1 year
Amount outstanding	Minimum \$300 million
Issuer cap	4%
Rating	Investment grade and above 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	US Dollar (USD)
ESG	Applies Sustainalytics ESG Research data, see above for description. For further details, please refer to the index methodology guide available on ihsmarkit.com

INDEX DETAILS

Pricing sources	Multi-source pricing
Rebalancing	Monthly
Calculation Time	17.00 (HKT/SGT). Please refer to the iBoxx Indices SFTP guide for standard publication times, available on ihsmarkit.com
History start date	30 November 2015
Weighting	Market capitalization with a 4% issuer cap

For further information, please refer to the relevant guide on:
<https://ihsmarkit.com/products/indices.html>

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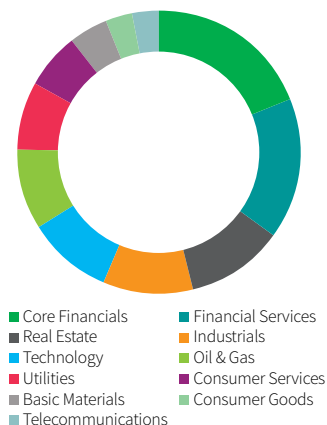
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Industry Composition

(as of 31 Oct 2021)



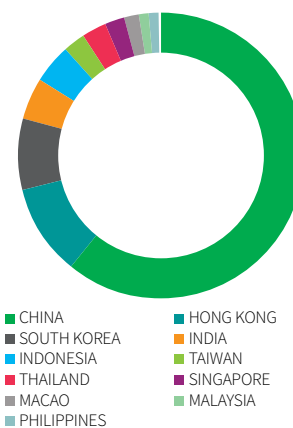
Rating Composition

(as of 31 Oct 2021)



Region Composition

(as of 31 Oct 2021)



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