

# S&P Dow Jones Indices

A Division of **S&P Global**

## iBoxx<sup>®</sup> USD Asia ex-Japan

The iBoxx USD Asia ex-Japan index family represents the fixed income market for USD denominated bonds from Asian issuers

The index rules offer a broad coverage of the Asian USD bond universe, whilst upholding minimum standards of investability and liquidity. The index currently comprises more than 2,000 bonds from 700+ issuers representing more than 15 countries.

The index is an integral part of the global iBoxx index families, which provide the marketplace with accurate and objective indices by which to assess the performance of bond markets and investments. The index rules are transparent and the index is independently calculated and administered by IHS Markit.

### Transparency

Documentation on our rules-based methodology for constituent selection, monthly rebalancing and daily total return calculations is publicly available.

### Independence

iBoxx<sup>®</sup> 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<sup>®</sup> 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.

### Key Stats

**\$5trillion+**

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

**\$150+bn**

AUM in ETFs

**20,000+**

Bonds in indices

**180 +**

ETFs linked to Indices

### Customers

Asset managers

ETF issuers

Hedge funds

Insurers/Pensions

Investment banks

### Index Identifiers

| Index Name                               | ISIN         | BG Ticker | RIC       |
|--|--------------|-----------|-----------|
| iBoxx USD Asia ex-Japan                  | GB00BTKG1Q36 | IBXXAJ40  | .IBXXAJ40 |
| iBoxx USD Asia ex-Japan Corporates       | GB00BTKFVG07 | IBXXAX85  | .IBXXAX85 |
| iBoxx USD Asia ex-Japan Financials       | GB00BTKFQP45 | IBXXAX53  | .IBXXAX53 |
| iBoxx USD Asia ex-Japan Non-Financials   | GB00BTKFSL21 | IBXXAX20  | .IBXXAX20 |
| iBoxx USD Asia ex-Japan Investment Grade | GB00BTKFZG86 | IBXXAJ25  | .IBXXAJ25 |
| iBoxx USD Asia ex-Japan High Yield       | GB00BTKFKF27 | IBXXAX09  | .IBXXAX09 |
| iBoxx USD Asia ex-Japan China            | GB00BTKFSZ82 | IBXXAX73  | .IBXXAX73 |

## Index Structure

### Overall

| Sovereigns  | Non-Sovereigns   |  |   |
|---|--|--|---|
|   | Sub-Sovereigns   | Corporates   | Collateralized  |
|   | <ul style="list-style-type: none"> <li>– Agencies</li> <li>– Other Sub-Sovereigns</li> </ul> | <b>Financials</b> <ul style="list-style-type: none"> <li>– Core Financials</li> <li>– Financial Services</li> <li>– Real Estate</li> </ul> | <ul style="list-style-type: none"> <li>– Covered</li> </ul> |
| Single Market and Maturity Indices  |  |  |   |
| <ul style="list-style-type: none"> <li>– Ratings (IG, HY, AAA, AA, A, BBB, BB, B, CCC, Rated Only)</li> <li>– Maturity (0-1, 1-3, 3-5, 5-7, 7-10, 1+, 10+)</li> </ul> |  |  |   |

## Index Eligibility Criteria

|                           |  |
|---------------------------|--|
| <b>Issuer types</b>       | Sovereigns, sub-sovereigns and corporate issuers   |
| <b>Bond types</b>         | <p><b>Eligible:</b> Fixed coupon bonds, zero coupon bonds, callable and puttable bonds, covered bonds, step-ups and event driven bonds, amortizing bonds and sinking funds, perpetuals and fixed-to-float bonds with reset/fixed to float dates at or after the first call date, contingent convertibles</p> <p><b>Excluded:</b> Floating rate notes, 144As and private placements, retail bonds, inflation linked notes, structured notes, other collateralized bonds, catastrophe bonds, payment-in-kinds, other optional and mandatory convertible bonds, perpetuals and fixed-to-float bonds with reset/fixed-to-float date prior to first call date, bonds cum- or ex-warrant</p> |
| <b>Time to maturity</b>   | <p><b>Minimum initial time to maturity:</b> 18 months (as measured from the first settlement date to the maturity date of the bond)</p> <p>No minimum remaining time to maturity</p>   |
| <b>Amount outstanding</b> | USD 250m   |
| <b>Rating</b>             | No rating requirement  |
|                           | 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  |
| <b>Currency</b>           | USD  |

## Index Details

|                              |  |
|------------------------------|--|
| <b>Pricing sources</b>       | Bonds are priced using multi-sourced pricing |
| <b>Calculation frequency</b> | Daily  |
| <b>Rebalance frequency</b>   | Monthly                                      |
| <b>History start date</b>    | 31 Dec, 2005                                 |
| <b>Bond weighting</b>        | Market capitalization                        |

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

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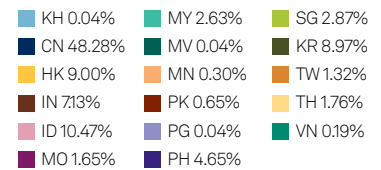
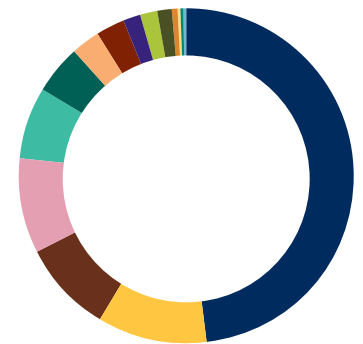
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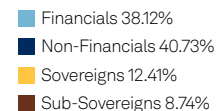
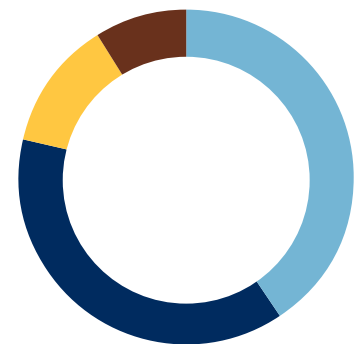
## Market Breakdown

Index weights as of 30 Apr 2022



## Sector Breakdown

Index weights as of 30 Apr 2022



## Rating Breakdown

Index weights as of 30 Apr 2022

