

S&P Dow Jones Indices

A Division of **S&P Global**

iBoxx[®] USD Asia-Pacific

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

The iBoxx USD Asia-Pacific Index family is created in collaboration with the Australia and New Zealand Banking Group Limited (ANZ), and is designed to reflect the performance of USD denominated bonds issued by entities domiciled in the Asia-Pacific region*. The index currently comprises more than 2,000 bonds from 700+ issuers representing more than 20 countries.

The index is an integral 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. We are committed to administering all financial benchmarks in compliance with IOSCO benchmark principles and is an authorized 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 USD Asia-Pacific	GB00BPMVMW18	IBXXUAP2
iBoxx USD Asia-Pacific Corporates	GB00BPMVNB79	IBXXAPC4
iBoxx USD Asia-Pacific Financials	GB00BPMVNL77	IBXXPCF2
iBoxx USD Asia-Pacific Non-Financials	GB00BPMVP771	IBXXPCF6
iBoxx USD Asia-Pacific Investment Grade	GB00BPMVP110	IBXXCIG6
iBoxx USD Asia-Pacific High Yield	GB00BPMVNS47	IBXXAHY2
iBoxx USD Asia-Pacific Australia	GB00BPMVN628	IBXXAPC2
iBoxx USD Asia-Pacific Japan	GB00BPMVP334	IBXXPCF2
iBoxx USD Asia-Pacific New Zealand	GB00BPMVP557	IBXXPCF4

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

*This index is administered by IHS Markit Benchmark Administration Limited.

Index Structure

Overall

Sovereigns	Non-sovereigns		
	Sub-sovereigns	Corporates	Collateralized
Sub-sovereigns	Financials	Covered	
Agencies	Core Financials		
Other Sub-sovereigns	Financial Services		
	Real Estate		
Non-Financials			
9 Sectors			

Market, Rating and Maturity Indices

Ratings (IG, HY, AAA, AA, A, BBB, BB, B, CCC, Rated Only)

Maturity (0-1, 1-3, 3-5, 5-7, 7-10, 1+, 10+)

Index Eligibility Criteria

Issuer types	Sovereigns, sub-sovereigns and corporate issuers Eligible: 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. Excluded: 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.
Time to maturity	Minimum initial time to maturity: 18 months (as measured from the first settlement date to the maturity date of the bond) No minimum remaining time to maturity
Amount outstanding	USD 250m
Rating	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
Currency	USD

Index Details

Pricing sources	Bonds are priced using multi-source pricing
Calculation frequency	Daily
Rebalance frequency	Monthly
History start date	31 December, 2012
Weighting	Market capitalization

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

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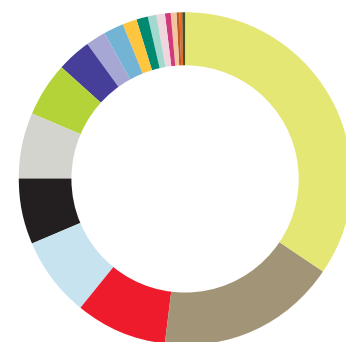
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Market Breakdown

Index weights as of 31 Mar 2022



Sector Breakdown

Index weights as of 31 Mar 2022



Rating Breakdown

Index weights as of 31 Mar 2022

