

# S&P Dow Jones Indices

A Division of **S&P Global**

## iBoxx<sup>®</sup> 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<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.

### **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	4J623JAA8	IBOXHY
iBoxx EUR Liquid High Yield Index	4J623RAA0	IBOXXMJA
iBoxx USD Liquid Leveraged Loans Index	4J623WAA9	IBXLLTR
Boxx EUR Contingent Convertible Liquid Developed Market AT1	4J624GAA3	IBXXC2D1
iBoxx USD Contingent Convertible Liquid Developed Market AT1	4J624DAA0	IBXXC1D1
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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