

# S&P Dow Jones Indices

A Division of **S&P Global**

## iBoxx<sup>®</sup> USD Emerging Markets Sovereigns Indices

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

The Markit iBoxx USD Emerging Markets Sovereigns indices are designed to reflect the performance of USD denominated sovereign bonds issued by entities domiciled in the emerging markets. The index rules aim to offer a broad coverage of the emerging market sovereign bond universe, whilst upholding minimum standards of investability and liquidity. The indices are further broken down into sub-indices based on regions, ratings, and maturities.

The indices are 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<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

**\$5trn+**

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

### Customers

Asset managers

ETF issuers

Hedge funds

Insurers/  
Pensions

Investment  
banks

### Index Identifiers

Name	ISIN TRI	BBG Ticker TRI	RIC Code TRI
iBoxx USD Emerging Markets Sovereigns	GB00B9C37640	IBOXUSET	.IBOXUSET
iBoxx USD Emerging Markets Sovereigns 1-5 Index	GB00B9J88R04		
iBoxx USD Emerging Markets Sovereigns Asia Index	GB00B8K0GV85		
iBoxx USD Emerging Markets Sovereigns EEMEA Index	GB00B9JDZ410		
iBoxx USD Emerging Markets Sovereigns Latin America Index	GB00B6T0Z965		

## Index Eligibility Criteria

<b>Issuer types</b>	Only sovereign debt issued by the central government or the central bank is eligible for the indices. Restructured debt is eligible for the indices, but Brady bonds are not.
<b>Bond types</b>	<b>Included:</b> Fixed coupon bonds (“plain vanilla bonds”), zero coupon and multi coupon bonds with fixed coupon schedules, sinking fund and capitalizing bonds with a fixed sinking/ capitalizing schedule, and callable bonds <b>Excluded:</b> Putable bonds, brady bonds, private placements, and retail bonds
<b>Issuer domicile</b>	Only issuers from countries/territories classified as emerging markets are eligible for the indices. The list of emerging markets is established according to Markit Global Economic Development Classification Methodology and is used to determine the eligibility of the issuer
<b>Time to maturity</b>	Minimum 1.5 years time to maturity for new insertions. Minimum 1 year for existing
<b>Issue Amount outstanding</b>	Minimum USD 500 million
<b>Rating</b>	The minimum average rating for bonds to be considered eligible is CCC
<b>Currency</b>	US Dollar (USD)

## Index Details

<b>Pricing sources</b>	Multi-source pricing
<b>Calculation</b>	Daily
<b>Rebalancing</b>	Monthly
<b>Calculation time</b>	Close of Business 16.00 (EST/EDT).  Please refer to the SFTP guide for standard publication times available <a href="#">on our website</a>
<b>History start date</b>	31 October 2010
<b>Weighting</b>	Market capitalisation

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

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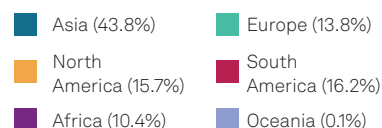
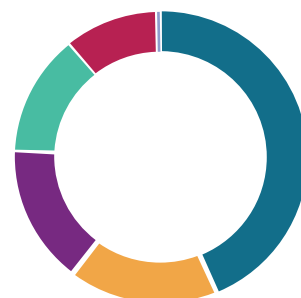
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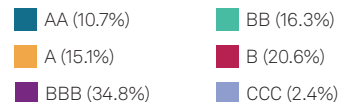
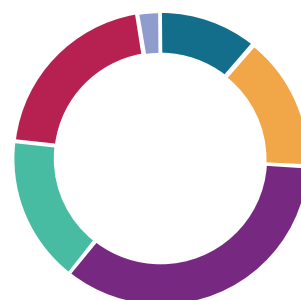
## Regional Composition

Index weights as of 31/01/2023



## Rating Composition

Index weights as of 31/01/2023



## Duration Composition

Index weights as of 31/01/2023

