**iBoxx® ABF Index**

The iBoxx ABF Index is designed to reflect the performance of local currency denominated sovereign and sub-sovereign debt from 8 Asian countries/territories.

The index offers a broad coverage of the sovereign and sub-sovereign bond universe of China, Hong Kong, Indonesia, Korea, Malaysia, Philippines, Singapore and Thailand, whilst upholding minimum standards of investability and liquidity. The index currently comprises more than 700 bonds from 60+ issuers.

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

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

**Independence**
Multi-source and independent pricing and reference data used 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 European Benchmark Regulation (BMR).

**Flexibility**
Ability to customize and deliver standard indices to meet specific investment criteria.

**Depth of Data**
History of index returns available and wealth of analytics data published to support index analysis.

### INDEX IDENTIFIERS

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<tr>
<th>Index Name</th>
<th>ISIN</th>
<th>BBG Ticker</th>
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*OTC value linked to IHS Markit indices*
INDEX STRUCTURE

Overall

Sovereigns | Sub-Sovereigns
---|---
China | Agencies
Hong Kong | Government guaranteed
Indonesia | Supranational
Malaysia | Thailand

Single Market and Maturity Indices
1-3, 3-5, 5-7, 7-10, 1-10, 10+, 15+

INDEX ELIGIBILITY CRITERIA

Issuer types | Sovereigns and sub-sovereigns
Bond types | Eligible: Fixed coupon bonds, zero coupon bonds, compound coupon bonds, step-up bonds, sinking funds and amortizing bonds with a fixed redemption schedule
| Excluded: Bonds with embedded call or put options, floating rate notes and other fixed-to-floater bonds, bonds with warrants, convertibles, undated bonds, index-linked and credit-linked notes, retail bonds, private placements, collateralized bonds

Time to maturity | Minimum 1 year
Amount outstanding | Market | Currency | Sovereigns | Quasi sovereigns
---|---|---|---|---
China | CNY | 20,000,000,000 | 10,000,000,000
Hong Kong | HKD | 500,000,000 | 500,000,000
Indonesia | IDR | 2,000,000,000,000 | 1,000,000,000,000
Korea | KRW | 1,000,000,000,000 | 100,000,000,000
Malaysia | MYR | 2,000,000,000 | 500,000,000
Philippines | PHP | 5,000,000,000 | 3,000,000,000
Singapore | SGD | 500,000,000 | 200,000,000
Thailand | THB | 20,000,000,000 | 2,000,000,000

Sub-sovereign issuer limit | 5 issues per sub-sovereign issuer per currency (top 5 as per liquidity ranking if more than five bonds qualify)
Rating | Domestic central government debt: No rating requirement
| In order to ensure high credit quality of the index, most quasi-sovereign bonds need to be rated investment grade
| 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 | Overall index: USD
| Single market indices: CNY, HKD, IDR, KRW, MYR, PHP, SGD, THB

INDEX DETAILS

Pricing sources | Bonds are priced using multi-source pricing
Calculation frequency | Daily
Rebalance frequency | Monthly
History start date | 31 Dec, 2000
Weighting | Market weights: Fundamentally weighted determined from these factors:
| - Local bond market size
| - Sovereign local debt rating
| - GEMLOC Investability Indicator
| Do request for the full index guide for details.
| Bond weighting: Market capitalization

For further information, please refer to the relevant guide on ihsmarkit.com/iBoxx

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+1 212 931 4900 | +44 20 7260 2000 | +65 6922 4200
sales@ihsmarkit.com

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