

# S&P Dow Jones Indices

A Division of **S&P Global**

## iBoxx indices

### Independent and transparent coverage of the global bond markets

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.

#### Pricing

Independent and multi-source pricing where inputs undergo rigorous data checks to provide the clearest view of the market.

#### Liquidity

Monthly re-balancing of most indices and regular reviews of all market segments to ensure constituent selection represents the performance of the global bond market.

#### Flexibility

Customisation of existing indices and ability to build new indices in collaboration with customers to meet specific investment criteria.

#### Reliability

Rigorous and comprehensive quality controls, and 24x7 global customer support.

#### Transparency

Index methodologies, daily index levels and index composition information, such as constituents and weights, are publicly available on our website. In addition, daily index levels are also distributed through our FTP service and via many data vendors.

#### Industry support

Highly sourced by dealer banks, ETF issuers, buy-side investment firms and third party vendors.

#### Key stats

**\$100+ bn**

AUM in ETFs

**15,000+**

Indices

**150+**

ETFs

**800+**

Custom indices

iBoxx indices provide the basis for over 180 ETFs globally and is the largest index provider to global corporate bond ETF issuers with over \$140bn in AUM.

### Top 10 bond ETFs by AUM linked to iBoxx Indices in North America

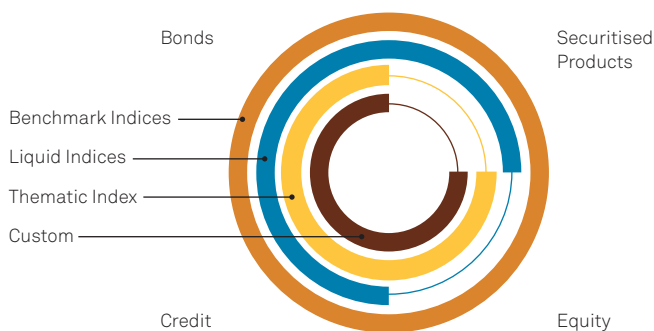
ETF Name	Ticker	Markit iBoxx Index Underlying	AUM (in USD)
iShares iBoxx \$ Investment Grade Corporate Bond ETF	LQD	iBoxx USD Liquid Investment Grade Index	35.31bn
iShares iBoxx \$ High Yield Corporate Bond ETF	HYG	iBoxx USD Liquid High Yield Index	19.95bn
iShares 0-5 Year High Yield Corporate Bond ETF	SHYG	iBoxx USD Liquid High Yield 0-5 Index	3.69bn
iShares 0-5 Year Investment Grade Corporate Bond ETF	SLQD	iBoxx USD Liquid Investment Grade 0-5 Index	1.98bn
FlexShares iBoxx 3-Year Target Duration TIPS Index Fund	TDTT	iBoxx 3-Year Target Duration TIPS Index	1.16bn
FlexShares iBoxx 5-Year Target Duration TIPS Index Fund	TDTF	iBoxx 5-Year Target Duration TIPS Index	529.01mn
iShares U.S. High Yield Bond Index Fund (CAD-Hedged)	XHY	iBoxx USD Liquid High Yield Index – CAD Hedged	306.84mn
Highland iBoxx Senior Loan ETF	SNLN	iBoxx Liquid Leveraged Loan Index	288.48mn
iShares Global High Yield Corporate Bond ETF	GHYG	iBoxx Global Developed Markets High Yield Index	194.06mn
ProShares Short High Yield ETF	SJB	iBoxx USD Liquid High Yield Index	104.47mn

AuM data as of 15 Jan 2020

### Asset managers across EMEA and APAC with ETFs linked to Market Intelligence Indices

- AmFunds Management Berhad
- DWS
- Société Générale
- Amundi
- HSBC Asset Management
- State Street Global Advisors
- Bahana TCW Investment Management
- Invesco
- Tabula
- BlackRock
- Kasikorn Asset Management
- UBS AG
- BNP Paribas
- Mirae Asset Global Investments
- VanEck
- Deka
- Nikko Asset Management Asia
- WisdomTree

### Asset managers across EMEA and APAC with ETFs linked to our Indices



Expertise and experience in global asset classes

#### Asset classes

Bonds	Securitised Products	Economic	ESG
Credit	Equity	FX	

Offering the following services

#### Asset classes

Benchmark Indices	Liquid Indices	Custom Indices
Index Administration	Index Calculation	

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