



IHS Markit iBoxx® EUR Benchmark Index

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

The IHS Markit iBoxx® EUR index represents the investment-grade fixed income market for EUR-denominated bonds.

The index rules offer broad coverage of the EUR bond universe and maintain minimum standards of investment viability and liquidity. The index is part of the global iBoxx index families, fuelled by multi-source pricing. iBoxx indices offer representative and objective benchmarks for assessing the performance of bond markets and investments.

The iBoxx® EUR Benchmark index spans an array of sectors, including corporate, sovereign, sub-sovereign, and collateralised (inclusive of covered) bonds, with a history dating back to December 1998.

Transparency

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

Independence

Utilize multi-source independent pricing and reference data 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).

Multi-dimensional analysis

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

Flexibility

Ability to customise 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.

KEY STATS

\$5trillion+

total Value of Derivative Trades Outstanding (OTC value linked to IHS Markit Indices)

\$140+bn

AUM in ETFs

15,000+

indices

20,000+

bonds in iBoxx indices

500+

clients

CUSTOMERS

Asset managers

ETF issuers

Hedge funds

Insurers/Pensions

Investment banks

INDEX IDENTIFIERS

Name	ISIN_Tri	Ticker_Tri	RIC_Tri
iBoxx € Overall	DE0009682716	QW7A	.QW7A
iBoxx € Corporates	DE0006301161	QW5A	.QW5A
iBoxx € Covered	DE0007670119	IYGB	.IYGB
iBoxx € Non-Financials	DE0006302144	QW51	.QW51
iBoxx € Eurozone	DE0009681759	QW1A	.QW1AP
iBoxx € Overall 1-3	DE0009682732	QW7E	.QW7E
iBoxx € Overall 3-5	DE0009682757	QW7I	.QW7I
iBoxx € Overall 5-7	DE0009682773	QW7M	.QW7M
iBoxx € Overall 7-10	DE0009682799	QW7Q	.QW7Q
iBoxx € Overall 10+	DE0009682815	QW7U	.QW7U

INDEX STRUCTURE

Overall

Sovereigns	Non-sovereign		
	Sovereigns / Sub-sovereigns	Collateralised	Corporates
Eurozone	Agencies	Covered	Financials
Country	Public banks	– Country sub-indices	– 4 sectors
sub-indices	Regions	Securitised	Non-financials
	Supranationals	Other collateralised	– 15 sectors
	Other sovereigns		Senior
	Other sub-sovereigns		Subordinated
Maturity and rating indices			

More than 680 sub-indices in total

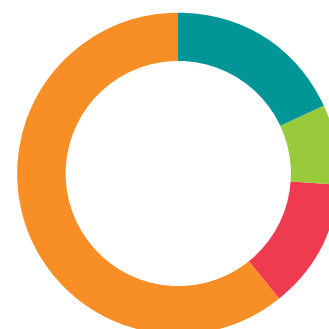
INDEX ELIGIBILITY CRITERIA

Issuer Type	Eurozone Sovereigns, Sovereigns, Sub-Sovereigns, Corporates, Collateralised
Bond types	<p>Eligible: Fixed and zero coupon bonds, amortising bonds and sinking funds with a fixed sinking schedule, step-ups and step-up callable bonds, callable/puttable and extendable bonds with European options, event-driven bonds (rating or tax-driven with a maximum of one coupon change per period), callable dated and undated subordinated corporate debt, soft bullets. Bonds with call option where first and subsequent call dates are on a date when the bond is no longer eligible for index (American option), covered bonds conforming to criteria specified in UCITS 22.4</p> <p>Excluded: Sinking funds and amortising bonds, other callable and undated bonds, floating rate notes and other fixed-to-floater bonds, optionally and mandatory convertible bonds, CDOs, German Kommunalobligationen or Kommunalschatzanweisungen unless they qualify as Jumbo Pfandbriefe, retail bonds, private placements, convertible bonds</p>
Time to Maturity	Minimum 1 year
Amount outstanding	<p>Sovereigns: EUR 1 billion</p> <p>Sub-sovereigns and legacy issues: EUR 1 billion</p> <p>Collateralised and corporates: EUR 500 million</p>
Rating	<p>Eurozone sovereigns: The average long-term local currency sovereign debt rating of the country needs to be investment grade; individual bonds do not require a rating</p> <p>Other debt: All bonds need to have an average rating of investment grade. Ratings from Fitch Ratings, Moody's Investor Service and Standard & Poor's Rating Services are considered. If more than one agency provides a rating, the average rating is attached to the bond</p>
Currency	EUR

INDEX DETAILS

Pricing Sources	Bonds are priced using multi-source pricing
Calculation frequency	Twice Daily (Mid-day and End-of-day)
Rebalancing frequency	Monthly
Snap Time	16:15 (UTC+01:00) (London, UK)
History Start Date	31 December 1998
Weighting	Market capitalisation

Sector Composition



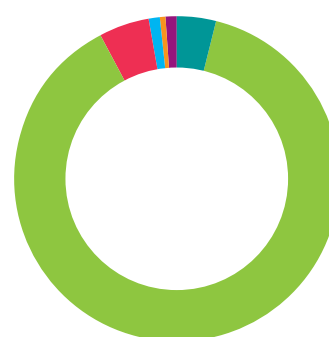
■ Corporates ■ Collateralized
■ Sub-Sovereigns ■ Sovereigns

Rating Composition



■ A ■ BBB ■ AAA ■ AA

Geographical Distribution



■ North America ■ Europe
■ Supranational ■ Asia & Pacific
■ Arab States ■ South America

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More information on IHS Markit products and services

AMERICAS
+1 212 931 4900

sales@ihsmarkit.com

EMEA
+44 20 7260 2000

ihsmarkit.com/iBoxx

APAC
+65 6922 4200