Markit iBoxx® EUR Benchmark Index

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

The 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
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).

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 and related sub-indices are published to support index analysis.

INDEX IDENTIFIERS

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## INDEX STRUCTURE

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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
- **Eligible:** Fixed and zero coupon bonds, amortising bonds and sinking funds with a fixed sinking schedule, step-ups and step-up callable bonds, callable/putable 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
- **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 Kommunalkreditobligationen or Kommunalkreditanweisungen unless they qualify as Jumbo Pfandbriefe, retail bonds, private placements, convertible bonds

### Time to Maturity
- Minimum 1 year

### Amount outstanding
- Sovereigns EUR 1 billion
- Sub-sovereigns and legacy issues: EUR 500 million
- Collateralised and corporates: EUR 500 million

### Rating
- **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
- **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

### 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
- **Mid-day:** 12:00 (London, UK)
- **End-of-day:** 16:15 (London, UK)

### History Start Date
- 31 December 1998

### Weighting
- Market capitalisation

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