

S&P Dow Jones Indices

A Division of **S&P Global**

iBoxx® EUR Benchmark Indices

Transparent, independent, objective, and multidimensional coverage across all asset classes.

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

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® 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® 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

\$5trillion+

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

Index Name	ISIN	BBG Ticker TRi	RIC Code 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	.QW1A
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

iBoxx EUR Overall

Sovereigns		Non-Sovereigns	
Sovereigns	Sub-Sovereigns	Collateralized	Corporates
<ul style="list-style-type: none"> - Eurozone Sovereigns - Eurozone country indices 	<ul style="list-style-type: none"> - Other Sovereigns - Agencies - Public Banks - Regions - Supranationals - Other Sub-Sovereigns 	<ul style="list-style-type: none"> - Covered - Country indices - Securitized - Other Collateralized 	<ul style="list-style-type: none"> - Financials - Market sector indices - Market sub-sector indices - Non-Financials - Market sector indices - Market sub-sector indices
Rating and maturity indices			

* More than 680 sub-indices in total

Index Eligibility Criteria

Issuer types	Eurozone Sovereigns, Sovereigns, Sub-Sovereigns, Corporates, Collateralised
Bond types	<p>Included: 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	Sovereigns: EUR 1 billion Sub-sovereigns and legacy issues: EUR 1 billion Collateralised and corporates: EUR 500 million
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	Euro (EUR)

Index Details

Pricing sources	Multi-source pricing
Calculation	Twice Daily (Mid-day and End-of-day)
Rebalancing	Monthly
Calculation time	16:15 (GMT/BST) Please refer to the SFTP guide for standard publication times available on our website
History start date	31 December 1998
Weighting	Market capitalisation

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

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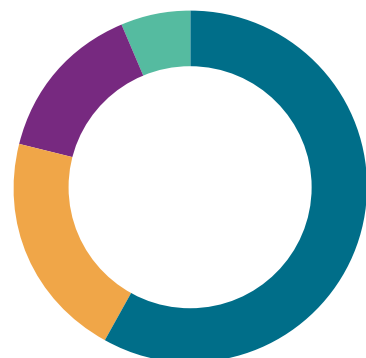
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Industry Composition

Index weights as of 30 June 2022



■ Sovereigns 58.1% ■ Corporates 21.0%
■ Sub-Sovereigns 14.6% ■ Collateralized 6.3%

Rating Composition

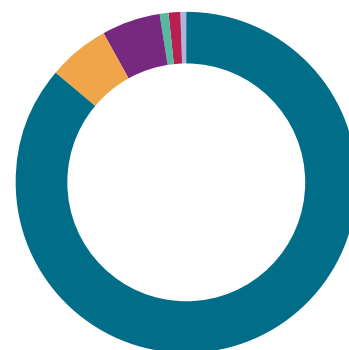
Index weights as of 30 June 2022



■ AAA 26.1% ■ AA 29.7%
■ A 18.3% ■ BBB 25.9%

Regional Composition

Index weights as of 30 June 2022



■ Europe 86.8% ■ Supranational 5.9%
■ North America 5.6% ■ South America 0.1%
■ Asia 1.0% ■ Oceania 0.7%

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