

S&P Dow Jones Indices

A Division of **S&P Global**

iBoxx® EUR Liquid High Yield 30 Ex-Financials

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

The iBoxx EUR Liquid High Yield 30 ex-Financials index is designed to reflect the performance of a subset of EUR denominated sub-investment grade, liquid corporate debt. The index is comprised of 30 bonds from the iBoxx EUR High Yield Core Cum Crossover Index. The index rules aim to offer coverage of the EUR bond universe, whilst upholding minimum standards of investability and liquidity.

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

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.

Index Identifiers

Index Name	ISIN	BBG Ticker TRi	RIC Code TRi
iBoxx EUR Liquid High Yield 30 Ex-Financial	GB00B6728P13	IBOXLH3T	.IBOXLH3T

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 Eligibility Criteria

Issuer types	The bond must be corporate non-financial debt. Debt issued by governments, sovereigns, quasi-sovereigns, and government-backed or guaranteed entities is excluded
Bond types	<p>Included: Fixed and zero coupon bonds, floating rate notes referencing EURIBOR or €STR w/o cap or floor, sinking funds with known redemption schedules, callable bonds, bonds with poison put provisions, event-driven bonds, payment-in-kind bonds, callable perpetuals, callable Fixed-to-Floater bonds and financial subordinated debt with a contingent conversion feature at point of non-viability</p> <p>Excluded: Structured notes, index-linked bonds and bonds with redemption linked to an entity other than the issuer, convertibles, private placements, retail bonds, subordinated bank or insurance debt with mandatory contingent conversion features based on observable trigger and floating rate notes with base/overall floor not set to 0% or with unregulated caps</p>
Time to maturity	Existing bonds: minimum 1.25 years New bonds: minimum 2 years Maximum original time to maturity: 10.5 years
Amount outstanding	Minimum EUR 500 million
Issuer Cap	5%
Rating	All bonds need to have an average rating of sub-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. If a bond is distressed or rated "defaulted" by any agency, if it trades flat or a debt restructuring has been offered to the bondholders, the bond is no longer eligible for the index
Currency	Euro (EUR)
Age	Below 5 years

Index Details

Pricing sources	Multi-source pricing
Calculation	Daily
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 2006
Weighting	Market capitalisation with a 5% issuer cap

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

CONTACT US

The Americas

+1-877-863-1306

EMEA

+44-20-7176-1234

Asia-Pacific

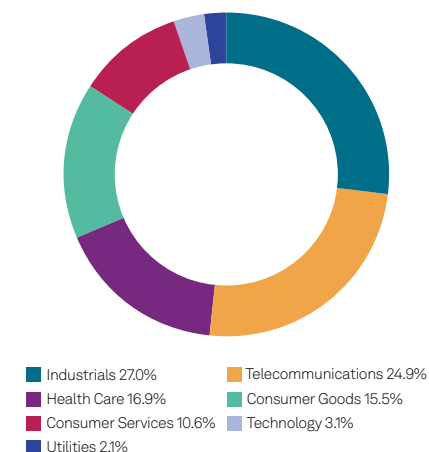
+852-2533-3565

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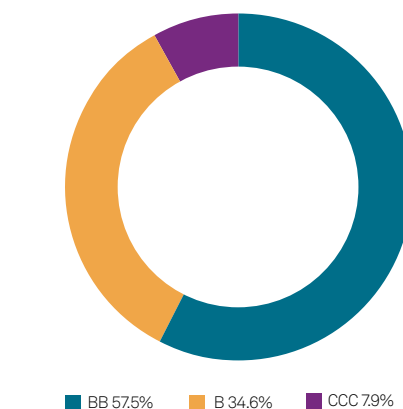
Industry Composition

Index weights as of 30 June 2022



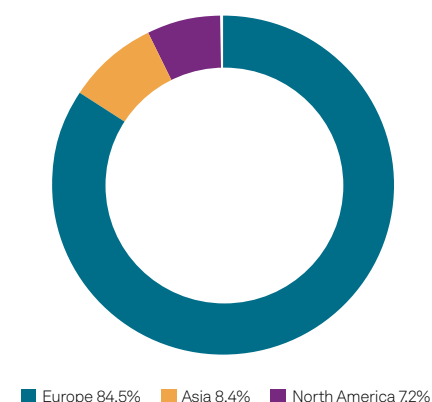
Rating Composition

Index weights as of 30 June 2022



Regional Composition

Index weights as of 30 June 2022



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