iBoxx EUR Custom Interest-Rate Hedged Indices Relaunch

LONDON, FEBRUARY 16, 2024: IHS Markit Benchmark Administration Limited ("IMBA UK") is relaunching the iBoxx EUR Corporates Interest Rate Hedged and iBoxx EUR Liquid High Yield Interest Rate Hedged indices, effective February 19, 2024.

IMBA UK is relaunching the iBoxx EUR Corporates Interest Rate Hedged and iBoxx EUR Liquid High Yield Interest Rate Hedged indices with an updated index objective that aims to achieve a neutral duration (i.e. duration equal to zero) by taking a long position in the Underlying Index and short positions in German government bond futures contracts.

For further information about this announcement, please contact IMBA UK at indices@ihsmarkit.com.

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