Index Field Names	Description of Field
Date	The actual pricing date based when the index is calculated.
Fixing	Represents the price fixing on which the index is calculated. Can be one of FE_EOD, EU_EOD, US_EOD
Price Type	A variable indicating whether the price of the bond has been consolidated or not.
ISIN_CPi	ISIN code for the clean price index.
ISIN_TRi	ISIN code for the total return index.
BBG_Ticker_CPi	Bloomberg ticker for the clean price index.
BBG_Ticker_TRi	Bloomberg ticker for the total return index.
Name	The name of the index.
CPi_Today	Clean price index level for the pricing date.
TRi_Today	Total return index level for the pricing date.
CPi_previous_EOM	Clean price index level for the ending of the previous month.
TRi_previous_EOM	Total return index level for the ending of the previous month.
Cost Factor_TRi	Relates to the cost incurred for rebalancing the index. Only applies to Liquid indices.
Cash	Relates to cash in quarterly rebalancing Liquid indices which is held intra rebalancing
Cost Factor_CPi	Relates to the cost incurred for rebalancing the index. Only applies to Liquid indices.
Interest on Cash	Interest on reinvested cash that accrues for certain liquid indices. The applicable deposit rates are specified in the respective index guide
Simple Margin	The effective margin that an investor would earn if the FRN is held until maturity, taking into account the quoted margin and any capital gain or loss at redemption.
Discount Margin	Discount margin is calculated for Floating Rate Notes (FRNs). It is the spread against the benchmark rate (eg, Euribor rate) of another floating interest rate.
Duration	Weighted average duration of all constituent bonds in the specific index. The duration of a bond is calculated as the weighted average time for receipt of the cash flows of the bond (interest and principal) in years, where each element of the cash flow is reduced to present value.
Duration to Maturity	Duration of Bond when held to Maturity (rather than standard calculation which is to Worst)
Portfolio Duration	Weighted average portfolio duration of all constituent bonds in the specific index. Bond portfolio duration takes into account ex-dividend periods and coupon adjustments. (in years)
Portfolio Duration to Maturity	Portfolio Duration of Bond when held to Maturity (rather than standard calculation which is to Worst)
Annual Yield	Weighted average annual yield of all constituent bonds in the specific index. Annual yield of a bond is the normalized representation of the bond return based on a compounding period of one year.
Annual Yield to Maturity	Annual Yield of Bond when held to Maturity (rather than standard calculation which is to Worst)
Annual Modified Duration	Weighted average annual modified duration of all constituent bonds in the specific index. Annual modified duration of a bond is the annualized first derivative of the bond price with respect to yield. Measures the change of yield for a change in price. (in years)
Annual Modified Duration to Maturity	Annual Modified Duration of Bond when held to Maturity (rather than standard calculation which is to Worst)
Annual Convexity	Weighted average annual convexity of all constituent bonds in the specific index. Annual Convexity of a bond is the annualized second derivative of the bond price with respect to yield. It measures the change of duration with the change of price.
Annual Convexity to Maturity	Annual Convexity of Bond when held to Maturity (rather than standard calculation which is to Worst)
Annual Portfolio Yield	Weighted average annual portfolio yield of all constituent bonds in the specific index. Annual portfolio yield of a bond is the normalized representation of the bond return based on a compounding period of one year, by taking into account ex-dividend periods and coupon adjustments.
Annual Portfolio Yield to Maturity	Annual Portfolio Yield of Bond when held to Maturity (rather than standard calculation which is to Worst)
Annual Portfolio Modified Duration	Weighted average annual portfolio modified duration of all constituent bonds in the specific index. Annual Portfolio Modified Duration is the annualized first derivative of the bond price with respect to yield. Measures the change of yield for a change in price, by taking into account ex-dividend periods and coupon adjustments. (in years)
Annual Portfolio Modified Duration to Maturity	Annual Portfolio Modified Duration of Bond when held to Maturity (rather than standard calculation which is to Worst)
Annual Portfolio Convexity	Weighted average annual portfolio convexity of all constituent bonds in the specific index. Annual Portfolio Convexity of a bond is the annualized second derivative of the bond price with respect to yield. Measures the change of duration with the change of price, by taking into account ex-dividend periods and coupon adjustments.
Annual Portfolio Convexity to Maturity	Annual Portfolio Convexity of Bond when held to Maturity (rather than standard calculation which is to Worst)
Semi-Annual Yield	Weighted average semi-annual yield of all constituent bonds in the specific index. Semi-annual yield of a bond is the normalized representation of the bond return based on a compounding period of half a year.
Semi-Annual Yield to Maturity	Semi Annual Yield of Bond when held to Maturity (rather than standard calculation which is to Worst)
Semi-Annual Modified Duration	Weighted average semi-annual modified duration of all constituent bonds in the specific index. Semi-annual modified duration of a bond is the semi annualized first derivative of the bond price with respect to yield. Measures the change of yield for a change in price. (in years)
Semi-Annual Modified Duration to Maturity	Semi Annual Modified Duration of Bond when held to Maturity (rather than standard calculation which is to Worst)
Semi-Annual Convexity	Weighted average semi-annual convexity of all constituent bonds in the specific index. Semi-annual convexity of a bond is the semi-annualized second derivative of the bond price with respect to yield. Measures the change of duration with the change of price.
Semi-Annual Convexity to Maturity	Semi Annual Convexity of Bond when held to Maturity (rather than standard calculation which is to Worst)
Semi-Annual Portfolio Yield	Weighted average semi-annual portfolio yield of all constituent bonds in the specific index. Semi-annual portfolio yield of a bond is the normalized representation of the bond return based on a compounding period of held a year, by taking into account ex-dividend periods and coupon adjustments.
Semi-Annual Portfolio Yield to Maturity	Semi Annual Portfolio Yield of Bond when held to Maturity (rather than standard calculation which is to Worst)
Semi-Annual Portfolio Modified Duration	Weighted average semi-annual portfolio modified duration of all constituent bonds in the specific index. Semi-annual Portfolio Modified Duration is the semi-annualized first derivative of the bond price with respect to yield. Measures the change of yield for a change in price, by taking into account ex-dividend periods and coupon adjustments. (in years)
Semi-Annual Portfolio Modified Duration to Maturity	Semi Annual Portfolio Modified Duration of Bond when held to Maturity (rather than standard calculation which is to Worst)
Semi-Annual Portfolio Convexity	Weighted average semi-annual portfolio convexity of all constituent bonds in the specific index. Semi-annual Portfolio Convexity of a bond is the semi-annualized second derivative of the bond price with respect to yield. Measures the change of duration with the change of price, by taking into account ex-dividend periods and coupon adjustments.
Semi-Annual Portfolio Convexity to Maturity	Semi Annual Portfolio Convexity of Bond when held to Maturity (rather than standard calculation which is to Worst)
OAS	Weighted average Option adjusted spread of all constituent bonds in a specific index. Bond OAS is the spread over the benchmark zero coupon curve realized if the bond is held until maturity, by taking into account the interest rate volatility assumption for the embedded option.
Effective OA duration	Weighted average effective duration of all constituent bonds in the specific index. Effective duration of a bond duration is essentially the option adjusted duration, i.e. it is the weighted average of the times until those fixed cash flows are received, assuming option adjusted spread remains unchanged.
OA Convexity	Weighted average option adjusted convexity of all constituent bonds in the specific index. Option adjusted convexity of a bond is the second derivative of the bond price with respect to yield, measuring the change of duration with the change of price taking into consideration of the embedded option.
Z-Spread	Weighted average z-spread of all constituent bonds in the specific index. The z-spread of the bond is the spread the investor would realize over the entire benchmark zero coupon if the bond is held to maturity. The Z-spread is calculated as the spread that will make the present value of the cash flows of respective bond equal to the market dirty price, when discounted at the benchmark spot rate plus the spread.
Z-Spread Over Libor	A measure of the spread that the investor would realize over the entire ICAP curve, constructed from Libor rates and ICAP swap rates, if the bond is held to maturity.
Expected Remaining Life	This date is the expected redemption date. The expected remaining life is calculated as the number of days between the rebalancing and the expected redemption date. For an index this is the weighted average expected time to maturity of all constituent bonds in the specific index, expressed in number of years.

Coupon	Weighted average coupon of all constituent bonds in the specific index, by weighting the coupon of each bond with the adjusted amount outstanding of the respective bond. Bond coupons are normally described in terms of the coupon rate, which is calculated by adding the total amount of coupons paid per year and dividing by the bond's face value.
Nominal Value	Sum of the adjusted bond notional values for all constituent bonds in the specific index, taking into account the redemption factor.
Market Value	Sum of Market Value of all constituents in the specific index in which the inputs are fixed as of the current pricing date.
Base Market Value	Sum of Market Value of all constituents in the specific index in which the inputs are fixed as of the rebalancing date.
Level 0	Level 0 in the specific classification scheme
Level 1	Level 1 in the specific classification scheme
Level 2	Level 2 in the specific classification scheme
Level 3	Level 3 in the specific classification scheme
Level 4	Level 4 in the specific classification scheme
Level 5	Level 5 in the specific classification scheme
Level 6	Level 6 in the specific classification scheme
Level 7	Level 7 in the specific classification scheme
Level 8	Level 8 in the specific classification scheme
Markit iBoxx Rating	iBoxx Rating based on the rating rule of the specific index.
Seniority Level 1	Classification of the debt (senior or subordinated).
Seniority Level 2	Tier of subordination (Tier 1, Upper Tier 2…).
Seniority Level 3	Tier of subordination (Callable, non-callable, Step…).
Paid Cash	Cash payment of the index is the sum of cash payment of all constituent bonds in the specific index. Cash payment of a single bond is the sum of all coupon and redemption payments since the last rebalancing.
Annual Index Benchmark Spread	The benchmark spread of all constituent bonds in the specific index. The bond annual benchmark spread is the difference between the annual yield of the bond and that of the benchmark bond assigned to the specific bond.
Semi-Annual Index Benchmark Spread	The benchmark spread of all constituent bonds in the specific index. The bond semi-annual benchmark spread is the difference between the semi-annual yield of the bond and that of the benchmark bond assigned to the specific bond.
Annual Benchmark Spread to BM-Curve	Weighted average annual benchmark spread to BM-Curve of all constituent bonds in the specific index. For a single bond, the annual spread to benchmark curve is defined as a premium above the annual yield on a default free bond necessary to compensate for additional risk associated with holding the bond. The default-free yield to maturity is found by a linear interpolation of two benchmark bonds with maturities being just above and just below the time to maturity of a bond.
Semi-Annual Benchmark Spread to BM-Curve	Weighted average semi-annual benchmark spread to BM-Curve of all constituent bonds in the specific index. For a single bond, the semi-annual spread to benchmark curve is defined as a premium above the semi-annual yield on a default free bond necessary to compensate for additional risk associated with holding the bond. The default-free yield to maturity is found by a linear interpolation of two benchmark bonds with maturities being just above and just below the time to maturity of a bond.
Asset Swap Margin	Weighted average asset swap margin of all constituent bonds in the specific index. Asset Swap Margin of a bond is the difference between the yield of a bond and the Markit iBoxx SWAP curve, constructed from Libor rates and ICAP swap rates, expressed in basis points.
DV 01	Weighted average DV01 of all constituent bonds in the specific index. For a single bond, the DV01 is the dollar value change in the price of the bond if 1bp change in yield occurs.
FX Version	Indicator if calculation is based on a hedged, unhedged or local basis. If the field is blank no hedging is applicable for this index.
Index Currency	The currency in which the index is based
Tax Consideration	Is index calculated Gross or Net of Tax. Only applies to ABF / ASIA indices
Daily Return	Index return over a day, due to movements in the bond prices, accrued interest, coupon payment.
Month-to-Date Return	Index return over the last month-end date, due to movements in the bond prices, accrued interest, coupon payment.
Quarter-to-Date Return	Index return over the last quarter, due to movements in the bond prices, accrued interest, coupon payment.
Year-to-Date Return	Index return over the last year, due to movements in the bond prices, accrued interest, coupon payment.
1-3 Years	Weighted average time to maturity >= 1yr and < 3yrs of all bond constituents the index.
1-5 Years	Weighted average time to maturity >= 1yr and < 5yrs of all bond constituents the index.
1-10 Years	Weighted average time to maturity >= 1yr and < 10yrs of all bond constituents the index.
1-15 Years	Weighted average time to maturity >= 1yr and < 15yrs of all bond constituents the index.
1-20 Years	Weighted average time to maturity >= 1yr and < 20yrs of all bond constituents the index.
3-5 Years	Weighted average time to maturity >= 3yrs and < 5 yrs of all bond constituents the index.
5-7 Years	Weighted average time to maturity >= 5yrs and < 7yrs of all bond constituents the index.
5-10 Years	Weighted average time to maturity >= 5yrs and < 10yrs of all bond constituents the index.
5-15 Years	Weighted average time to maturity >= 5yrs and < 15yrs of all bond constituents the index.
7-10 Years	Weighted average time to maturity >= 7yrs and < 10yrs of all bond constituents the index.
10-15 Years	Weighted average time to maturity >= 10yrs and < 15yrs of all bond constituents the index.
15-20 Years	Weighted average time to maturity >= 15yrs and < 20yrs of all bond constituents the index.
15-25 Years	Weighted average time to maturity >= 15yrs and < 25yrs of all bond constituents the index.
20-25 Years	Weighted average time to maturity >= 20yrs and < 25yrs of all bond constituents the index.
25-30 Years	Weighted average time to maturity >= 25yrs and < 30yrs of all bond constituents the index.
5+ Years	The Weighted average time to maturity >= 5 years of all bond constituents the index.
7+ Years	The Weighted average time to maturity >= 7 years of all bond constituents the index.
10+ Years	The Weighted average time to maturity >= 10 years of all bond constituents the index.
15+ Years	The Weighted average time to maturity >= 15 years of all bond constituents the index.
25+ Years	The Weighted average time to maturity >= 25 years of all bond constituents the index.
30+ Years	The Weighted average time to maturity >= 30 years of all bond constituents the index.
Gross Price Index	The gross price index level which is due to movements of the dirty price of the constituent bonds.
Coupon Income Index	The coupon income index level which is due to interest payments
Redemption Income Index	The redemption income index level which is due to redemption payments.
Income Index	The income index which is a measure of the portion of the index return that is due to actual cash payments (equivalent to coupon income index + redemption income index).
Number Of Bonds	The number of bonds included in the index.
Daily Sovereign Curve Swap Return	The index excess return over the trading day, calculated as the weighted average difference between the bond month to date total return and sovereigns of all constituent bonds.
Daily Libor Swap Return	The index excess return over the trading day, calculated as the weighted average difference between the bond month to date total return and the Markit SWAP curve, constructed from Libor rates and ICAP swap rates rate of all constituent bonds.
Month-to-date Sovereign Curve Swap Return	The index excess return over the last month-end day, calculated as the weighted average difference between the bond month to date total return and sovereigns of all constituent bonds.
Month-to-date Libor Swap Return	The index excess return over the last month-end day, calculated as the weighted average difference between the bond month to date total return and the Markit SWAP curve, constructed from Libor rates and ICAP swap rates rate of all constituent bonds.
Duration Weighted Exposure	The contribution of the duration of the specific sub-index to the Overall index in the Markit iBoxx benchmark family. It is calculated as the straight duration of the (sub-index * MTDR of sub-index)/(Straight duration of the overall benchmark index *MTDR of overall benchmark index). MTDR denotes the month-to-date total return.

IHS Markit

Underlyings Field Names	Description of Field
Date	The actual pricing date based on which the bond is calculated.
Fixing	Represents the price fixing on which the index is calculated. Can be one of FE_EOD, EU_EOD, US_EOD
Price Type	A variable indicating whether the price of the bond has been consolidated or not.
FX Version	Indicator if calculation is based on a hedged, unhedged or local basis. If the field is blank no hedging is applicable for this index.
Index ISIN_CPi	ISIN code for the clean price index.
Index ISIN_TRi	ISIN code for the total return index.
Index Name	Name that identifies the given index
ISIN	ISIN code of the bond.
CUSIP	A number that identifies most securities, including: stocks of all registered U.S. and Canadian companies, and U.S. government and municipal bonds.
Identifier	Bloomberg Identifier
Local 1	Local identifiers - used mostly in Asia markets
Local 2	Local identifiers - used mostly in Asia markets
Ticker	Bloomberg ticker of the bond.
Issuer	The name of the issuer of the bond.
Issuer Country	The country where the issuer is domiciled.
Coupon	Bond coupons are normally described in terms of the coupon rate, which is calculated by adding the total amount of coupons paid per year and dividing by the bond's face value.
Workout Date	The determination of the workout date depends on the bond type and takes into account the day count convention of the bond. Generally this refers to the maturity of the bond or the expected redemption date.
Final Maturity	The final maturity of the bond which refers to the date that the bond matures.
Expected Remaining Life	This date is the expected redemption date. The expected remaining life is calculated as the number of days between the rebalancing and the expected redemption date. For an index this is the weighted average expected time to maturity of all constituent bonds in the specific index, expressed in number of years.
Time To Maturity	Time indicated in years to maturity of bond
Next Call Date	Defines the next call date of a specific bond (the date on which a callable bond may be called by the issuer).
Next Coupon Date	Defines the next coupon date for a specific bond (the date on which bond holders receive interest payment).
Coupon Frequency	The number of times you receive interest payments on a bond per year.
Bid Price	The bid price of the bond at the close of the specific fixing of the market.
Ask Price	The ask price of the bond at the close of the specific fixing of the market.
Bid_Ask_Spread	The difference in price of a bond between the bid and the ask at the close of the specific fixing of the market.
Index Price	The price used to calculate the index. Can be Ask price for insertions.
Accrued Interest	The interest that is owed, but not yet paid, added to the price of the bond.
Dirty Index Price	The dirty price is the sum of the clean bid price and accrued interest of the bond.
Ex-Dividend	A variable indicating whether a bond entered the index at the last rebalancing during its ex-dividend period: = 0, if the bond enters the index at the ex-dividend period (to ensure that the next coupon payment is excluded from the total return calculation) = 1, if (a) coupon payments are not ex-dividend, (b) has not entered the index during an ex-dividend period, or (c) entered the index during a previous ex-dividend period
Coupon Payment	A periodic interest payment that the bondholder receives during the time between when the bond is issued and when it matures
Coupon Adjustment	Accrued interest adjustment for the ex-dividend period
Current Redemption Payment	Redemption payment made in the current month. Only applies to sinking bonds
Redemption Factor	Factor of remaining notional on calculation date
PIK Factor	Factor for Notional adjustments for Payment in Kind payments.
Notional Amount	The notional amount of the bond included in the specific index.
Capped Notional Amount	The notional amount of the bond included in the specific index after a capping factor is applied.
Market Value	The market capitalization of the bond accounted in the index based on the current closing price.
Capped Market Value	The market capitalization of the bond accounted in the index based on the current closing prices after a capping factor has been applied.
Cash Payment	The cash payment of a bond is the sum of all coupon and redemption payments since the last rebalancing.
Capped Cash Payment	The cash payment of a bond is the sum of all coupon and redemption payments since the last rebalancing when adjusted for the capped notional amount.
Street Yield	Yield calculated using local market conventions.
Annual Yield	The annual yield of a bond is the normalized representation of the bond return based on a compounding period of one year.
Semi-Annual Yield	Semi-annual yield of a bond is the normalized representation of the bond return based on a compounding period of half a year.
Street Yield to Maturity	Street Yield of Bond when held to Maturity (rather than standard calculation which is to Worst)
Simple Margin	The effective margin that an investor would earn if the FRN is held until maturity, taking into account the quoted margin and any capital gain or loss at redemption.
Discount Margin	Discount margin is calculated for Floating Rate Notes (FRNs). It is the spread against the benchmark rate (eg, Euribor rate) of another floating interest rate.
Duration	The duration of a bond is calculated as the weighted average time for receipt of the cash flows on the bond (interest and principal) in years, where each element of the cash flow is reduced to present value.
Street Modified Duration	Street modified duration of a bond is the first derivative of the bond price with respect to yield. Measures the change of yield for a change in price (in years) using local market conventions.
Annual Modified Duration	Annual modified duration of a bond is the annualized first derivative of the bond price with respect to yield. Measures the change of yield for a change in price. (in years)
Semi-Annual Modified Duration	Semi-annual modified duration of a bond is the semi annualized first derivative of the bond price with respect to yield. Measures the change of yield for a change in price. (in years)
Street Modified Duration to Maturity	Street Modified Duration of Bond when held to Maturity (rather than standard calculation which is to Worst)
Annual Modified Duration to Maturity	Annual Modified Duration of Bond when held to Maturity (rather than standard calculation which is to Worst)
Semi-Annual Modified Duration to Maturity	Semi Annual Modified Duration of Bond when held to Maturity (rather than standard calculation which is to Worst)
Effective OA Duration	Effective duration of a bond duration is essentially the option adjusted duration, i.e. it is the weighted average of the times until those fixed cash flows are received, assuming option adjusted spread remains unchanged.
Street Convexity	Street Convexity of a bond is the annualized second derivative of the bond price with respect to yield. Measures the change of duration with the change of price using local market conventions.
Annual Convexity	Annual Convexity of a bond is the annualized second derivative of the bond price with respect to yield. Measures the change of duration with the change of price.
Semi-Annual Convexity	Semi-annual convexity of a bond is the semi-annualized second derivative of the bond price with respect to yield. Measures the change of duration with the change of price.
Street Convexity to Maturity	Street Convexity of Bond when held to Maturity (rather than standard calculation which is to Worst)
Annual Convexity to Maturity	Annual Convexity of Bond when held to Maturity (rather than standard calculation which is to Worst)
Semi-Annual Convexity to Maturity	Semi Annual Convexity of Bond when held to Maturity (rather than standard calculation which is to Worst)
OA Convexity	The option adjusted convexity of a bond is the second derivative of the bond price with respect to yield, measuring the change of duration with the change of price taking into consideration of the embedded option.

Benchmark ISIN	Benchmark bond is a default-risk free bond assigned to each constituent bond in iBoxx indices. The selection criteria for benchmark bonds are: – Government bonds are selected as an approximation of a "default-free bond" – The difference between maturities of a bond and the benchmark bonds is the smallest in absolute terms in comparison to other alternatives
Annual Benchmark Spread	The bond annual benchmark spread is the difference between the annual yield of the bond and that of the benchmark bond assigned to the specific bond.
Semi-Annual Benchmark Spread	The bond semi-annual benchmark spread is the difference between the semi-annual yield of the bond and that of the benchmark bond assigned to the specific bond.
Annual Benchmark Spread To BM Curve	For a single bond, the annual spread to benchmark curve is defined as a premium above the annual yield on a default free bond necessary to compensate for additional risk associated with holding the bond. The default-free yield to maturity is found by a linear interpolation of two benchmark bonds with maturities being just above and just below the time to maturity of a bond.
Semi-Annual Benchmark Spread To BM Curve	For a single bond, the semi-annual spread to benchmark curve is defined as a premium above the semi-annual yield on a default free bond necessary to compensate for additional risk associated with holding the bond. The default-free yield to maturity is found by a linear interpolation of two benchmark bonds with maturities being just above and just below the time to maturity of a bond.
Asset Swap Margin	Asset Swap Margin of a bond is the difference between the yield of a bond and the Markit iBoxx SWAP curve, constructed from Libor rates and ICAP swap rates, expressed in basis points.
OAS (Option Adjusted Spread)	The bond OAS is the spread over the benchmark zero coupon curve realized if the bond is held until maturity, by taking into account the interest rate volatility assumption for the embedded option.
Z-Spread	The z-spread of the bond which is the spread the investor would realized over the entire benchmark zero coupon if the bond is held to maturity. The Z-spread is calculated as the spread that will make the present value of the cash flows of respective bond equal to the market dirty price, when discounted at the benchmark spot rate plus the spread. The spread is found iteratively using the Newton method.
Z-Spread Over Libor	A measure of the spread that the investor would realize over the entire ICAP curve, constructed from Libor rates and ICAP swap rates, if the bond is held to maturity.
DV01	The DV01 of a single bond is the absolute dollar value change in the price of the bond if 1bp change in yield occurs.
Index Ratio	Evolution of the consumer price index (CPI) in relation to the base date for each bond. Used to convert nominall to real values.
Assumed Inflation	In all cases, the future inflation rate is assumed to be constant. There are two standard approaches, either the inflation rate is given or it is calculated based on the past inflation experience
Level 0	Level 0 in the specific classification scheme
Level 1	Level 1 in the specific classification scheme
Level 2	Level 2 in the specific classification scheme
Level 3	Level 3 in the specific classification scheme
Level 4	Level 4 in the specific classification scheme
Level 5	Level 5 in the specific classification scheme
Level 6	Level 6 in the specific classification scheme
Level 7	Level 7 in the specific classification scheme
Level 8	Level 8 in the specific classification scheme
Markit iBoxx Rating	If a bond is rated by more than one of the agencies, then the Markit iBoxx rating is the average of the provided ratings.
Seniority Level 1	Classification of the debt (senior or subordinated).
Seniority Level 2	Tier of subordination (Tier 1, Upper Tier 2…).
Seniority Level 3	Tier of subordination (Callable, non-callable, step…).
Is Fixed to Float	A Variable indicating whether a bond is fixed to floater. For a fixed to floater, the coupon can be converted to floating rate at a future date.
Is Perpetual	A Variable indicating whether a bond is perpetual bond, for a perpetual, there is no definite maturity date.
Is Hybrid Capital	A Variable indicating whether a bond is hybrid capital, it equals to 1 if bond is in the financial sector and is subordinated debt.
Is Callable	Flag indicating whether the bond is callable
Is Core Index	flag indicating whether the bond is in the core index (specific to EUR HY)
Is Crossover	flag indicating whether a bond is split rated, with one investment grade rating and one high yield rating
Is FRN	Flag indicating whether it is a floating rate note
Is PIK	Flag indicating whether the coupon can be paid in kind instead of cash
Is Zero Coupon	Flag indicating whether there are coupon payments
Is Sinking	Flag indicating whether the bond is sinkable
1-3 Years	Time to maturity >= 1yr and < 3yrs.
1-5 Years	Time to maturity >= 1yr and < 5yrs.
1-10 Years	Time to maturity >= 1yr and < 10yrs.
1-15 Years	Time to maturity >= 1yr and < 15yrs.
1-20 Years	Time to maturity >= 1yr and < 20yrs.
3-5 Years	Time to maturity >= 3yrs and < 5 yrs.
5-7 Years	Time to maturity >= 5yrs and < 7yrs.
5-10 Years	Time to maturity >= 5yrs and < 10yrs.
5-15 Years	Time to maturity >= 5yrs and < 15yrs.
7-10 Years	Time to maturity >= 7yrs and < 10yrs.
10-15 Years	Time to maturity >= 10yrs and < 15yrs.
15-20 Years	Time to maturity >= 15yrs and < 20yrs.
15-25 Years	Time to maturity >= 15yrs and < 25yrs.
20-25 Years	Time to maturity >= 20yrs and < 25yrs.
25-30 Years	Time to maturity >= 25yrs and < 30yrs.
5+ Years	Time to maturity >= 5 years.
7+ Years	Time to maturity >= 7 years.
10+ Years	Time to maturity >= 10 years.
15+ Years	Time to maturity >= 15 years.
25+ Years	Time to maturity >= 25 years.
30+ Years	Time to maturity >= 30 years.
Daily Return	Bond return over a day, due to movements in the bond prices, accrued interest, coupon payment.
Month To Date Return (MTDR)	Bond return over the last month-end date, due to movements in the bond price, accrued interest, coupon payment.
Quarter-to-Date Return	Bond return over the quarter-end date, due to movements in the bond price, accrued interest, coupon payment.
Year-to-Date Return	Bond return over the year-end date, due to movements in the bond price, accrued interest, coupon payment.
Daily Sovereign Curve Swap Return	The bond excess return over the trading day, calculated as the difference between the bond month to date total return and sovereigns of all constituent bonds.
Daily Libor Swap Return	The bond excess return over the trading day, calculated as the difference between the bond month to date total return and the Markit SWAP curve, constructed from Libor rates and ICAP swap rates rate of all constituent bonds.
Month-to-date Sovereign Curve Swap Return	The bond excess return over the last month-end day, calculated as the weighted average difference between the bond month to date total return and sovereigns of all constituent bonds.
Month-to-date Libor Swap Return	The bond excess return over the last month-end day, calculated as the weighted average difference between the bond month to date total return and the Markit SWAP curve, constructed from Libor rates and ICAP swap rates rate of all constituent bonds.
Duration weighted exposure	The contribution of the duration of the bond to the index which the bond belongs to. It is calculated as [(bond's MTDR +1) x bond's weight x duration of the index] / (1 + MTDR of the index). MTDR denotes the month-to-date total return.

Components Field Names	Description of Field
Date	The actual pricing date based on which the index is rebalanced.
Price Type	A variable indicating whether the price of the bond has been consolidated or not.
FX Version	Indicator if calculation is based on a hedged, unhedged or local basis. If the field is blank no hedging is applicable for this index.
Index ISIN_CPi	ISIN code for the clean price index.
Index ISIN_TRi	ISIN code for the total return index.
Index Name	Name that identifies the given index
ISIN	ISIN code of the bond.
CUSIP	A number that identifies most securities, including: stocks of all registered U.S. and Canadian companies, and U.S. government and municipal bonds.
Identifier	Bloomberg Identifier
Local 1	Local identifiers - used mostly in Asia markets
Local 2	Local identifiers - used mostly in Asia markets
Ticker	Bloomberg ticker of the bond.
Issuer	The name of the issuer of the bond.
Issuer Country	The country where the issuer is domiciled.
Country of Risk	Country of Risk based on the exposure of the issuer
First Settlement Date	The date when the bond is initially settled.
Interest Accrual Date	the date when the interest of the bond start to accrue.
First Coupon Date	The first coupon payment date
Final Maturity	Refers to the time when the debt must be repaid or rolled over. The official expected maturity specified by the issuer in the prospectus, not the legal final maturity. This is the date on which the principal amount is due.
Workout Date	The determination of the workout date depends on the bond type and takes into account the day count convention of the bond. Generally this refers to the maturity of the bond or the expected redemption date.
Expected Remaining Life	This date is the expected redemption date. The expected remaining life is calculated as the number of days between the rebalancing and the expected redemption date. Expressed in number of years.
Time to Maturity	Time indicated in years to maturity of bond
Next Call Date	Defines the next call date of a specific bond (the date on which a callable bond may be called by the issuer).
Next Coupon Date	Defines the next coupon date for a specific bond (the date on which bond holders receive interest payment).
Coupon	Bond coupons are normally described in terms of the coupon rate, which is calculated by adding the total amount of coupons paid per year and dividing by the bond's face value.
Coupon Frequency	The number of times you receive interest payments on a bond per year.
Day Count Method	The date count convention based on which the accrued interest is calculated, it determines the number of days between two coupon payments. Typical conventions are 30/360, Act/Act, Act/360, etc
Notional Amount	The notional amount of the bond included in the specific index.
Capped Notional Amount	The notional amount of the bond included in the specific index after a capping factor is applied.
Bid Price	The bid price of the bond at the close of the specific fixing of the market.
Ask Price	The ask price of the bond at the close of the specific fixing of the market.
Bid_Ask_Spread	The difference in price of a bond between the bid and the ask at the close of the specific fixing of the market.
Index Price	The price at which the bond enters the index during the current rebalancing.
Accrued Interest	The interest that is owed, but not yet paid, added to the price of the bond.
Ex-Dividend	A variable indicating whether a bond entered the index at the last rebalancing during its ex-dividend period: = 0, if the bond enters the index at the ex-dividend period (to ensure that the next coupon payment is excluded from the total return calculation) = 1, if (a) coupon payments are not ex-dividend, (b) has not entered the index during an ex-dividend period, or (c) entered the index during a previous ex-dividend period
Coupon Adjustment	Accrued interest adjustment for the ex-dividend period
Redemption Factor	Factor of remaining notional on calculation date
Base Market Value	The market capitalization of the bond accounted in the index based on the current rebalancing price.
Capped Base Market Value	The market capitalization of the bond accounted in the index based on the current closing prices after a capping factor has been applied.
Level 0	Level 0 in the specific classification scheme
Level 1	Level 1 in the specific classification scheme
Level 2	Level 2 in the specific classification scheme
Level 3	Level 3 in the specific classification scheme
Level 4	Level 4 in the specific classification scheme
Level 5	Level 5 in the specific classification scheme
Level 6	Level 6 in the specific classification scheme
Level 7	Level 7 in the specific classification scheme
Level 8	Level 8 in the specific classification scheme
Markit iBoxx Rating	iBoxx Rating based on the rating rule of the specific index.
Seniority Level 1	Classification of the debt (senior or subordinated).
Seniority Level 2	Tier of subordination (Tier 1, Upper Tier 2…).
Seniority Level 3	Tier of subordination (Callable, non-callable, step…).
Is Fixed To Float	A Variable indicating whether a bond is fixed to floater. For a fixed to floater, the coupon can be converted to floating rate at a future date.
Is Perpetual	A Variable indicating whether a bond is perpetual bond, for a perpetual, there is no definite maturity date.
Is Hybrid Capital	A Variable indicating whether a bond is hybrid capital, it equals to 1 if bond is in the financial sector and is subordinated debt.
Is Callable	Flag indicating whether the bond is callable
Is Core Index	flag indicating whether the bond is in the core index (specific to EUR HY)
Is Crossover	flag indicating whether a bond is split rated, with one investment grade rating and one high yield rating
Is FRN	Flag indicating whether it is a floating rate note
Is PIK	Flag indicating whether the coupon can be paid in kind instead of cash
Is Zero Coupon	Flag indicating whether there are coupon payments
Is Yankee	Flag indicating whether the bond has been isssued a a Yankee bond? (A Yankee issue is a bond denominated in U.S. Dollars and issued in the United States by a non-US issuer.)
Is Sinking	Flag indicating whether the bond is sinkable
Dual Currency	Flag indicating whether a bond has coupon payments in one currency and the redemption payment in another currency
Inflation Linked	Falg indicating whether a bond is inflation linked
Is 144A	Flag indicating whether a bond is issued under the 144A exemption rule of the US securities act
144A Registration Right	Flag indicating whether a bond has got registration rights
Registration Effective period	Period in days by when the registration statement needs to be filed under the registration rights agreemnet
Exchange Offer Effective period	Period in days by when the exchange offer has to be completed under the registration rights agreement
Inflation Index	The reference inflation index used for the calculation of the security
Index Ratio	Evolution of the consumer price index (CPI) in relation to the base date for each bond. Used to convert nominall to real values.

1-3 Years	Time to maturity >= 1yr and < 3yrs.
1-5 Years	Time to maturity >= 1yr and < 5yrs.
1-10 Years	Time to maturity >= 1yr and < 10yrs.
1-15 Years	Time to maturity >= 1yr and < 15yrs.
1-20 Years	Time to maturity >= 1yr and < 20yrs.
3-5 Years	Time to maturity >= 3yrs and < 5 yrs.
5-7 Years	Time to maturity >= 5yrs and < 7yrs.
5-10 Years	Time to maturity >= 5yrs and < 10yrs.
5-15 Years	Time to maturity >= 5yrs and < 15yrs.
7-10 Years	Time to maturity >= 7yrs and < 10yrs.
10-15 Years	Time to maturity >= 10yrs and < 15yrs.
15-20 Years	Time to maturity >= 15yrs and < 20yrs.
15-25 Years	Time to maturity >= 15yrs and < 25yrs.
20-25 Years	Time to maturity >= 20yrs and < 25yrs.
25-30 Years	Time to maturity >= 25yrs and < 30yrs.
5+ Years	Time to maturity >= 5 years.
7+ Years	Time to maturity >= 7 years.
10+ Years	Time to maturity >= 10 years.
15+ Years	Time to maturity >= 15 years.
25+ Years	Time to maturity >= 25 years.
30+ Years	Time to maturity >= 30 years.
Index Weight	The percentage of the market capitalization of the bond in the specific index based on the current rebalancing price.
Street Yield	Yield calculated using local market conventions.
Annual Yield	The annual yield of a bond is the normalized representation of the bond return based on a compounding period of one year.
Semi Annual Yield	Semi-annual yield of a bond is the normalized representation of the bond return based on a compounding period of half a year.
Duration	Bond duration is the weighted average of the times until those fixed cash flows are received.
Street Modified Duration	Street modified duration of a bond is the first derivative of the bond price with respect to yield. Measures the change of yield for a change in price (in years) using local market conventions.
Annual Modified Duration	Annual modified duration of a bond is the annualized first derivative of the bond price with respect to yield. Measures the change of yield for a change in price. (in years)
Semi-Annual Modified Duration	Semi-annual modified duration of a bond is the semi annualized first derivative of the bond price with respect to yield. Measures the change of yield for a change in price. (in years)
Effective OA Duration	Effective duration of a bond duration is essentially the option adjusted duration, i.e. it is the weighted average of the times until those fixed cash flows are received, assuming option adjusted spread remains unchanged.
Street Convexity	Street Convexity of a bond is the annualized second derivative of the bond price with respect to yield. Measures the change of duration with the change of price using local market conventions.
Annual Convexity	Annual Convexity of a bond is the annualized second derivative of the bond price with respect to yield. Measures the change of duration with the change of price.
Semi-Annual Convexity	Semi-annual convexity of a bond is the semi-annualized second derivative of the bond price with respect to yield. Measures the change of duration with the change of price.
OA Convexity (Option Adjusted)	The option adjusted convexity of a bond is the second derivative of the bond price with respect to yield, measuring the change of duration with the change of price taking into consideration of the embedded option.
Benchmark ISIN	Benchmark bond is a default-risk free bond assigned to each constituent bond in iBoxx indices. The selection criteria for benchmark bonds are: – Government bonds are selected as an approximation of a "default-free bond" – The difference between maturities of a bond and the benchmark bonds is the smallest in absolute terms in comparison to other alternatives
Annual Benchmark Spread	The bond annual benchmark spread is the difference between the annual yield of the bond and that of the benchmark bond assigned to the specific bond.
Semi-Annual Benchmark Spread	The bond semi-annual benchmark spread is the difference between the semi-annual yield of the bond and that of the benchmark bond assigned to the specific bond.
Annual Benchmark Spread To BM Curve	For a single bond, the annual spread to benchmark curve is defined as a premium above the annual yield on a default free bond necessary to compensate for additional risk associated with holding the bond. The default-free yield to maturity is found by a linear interpolation of two benchmark bonds with maturities being just above and just below the time to maturity of a bond.
Semi-Annual Benchmark Spread To BM Curve	For a single bond, the semi-annual spread to benchmark curve is defined as a premium above the semi-annual yield on a default free bond necessary to compensate for additional risk associated with holding the bond. The default-free yield to maturity is found by a linear interpolation of two benchmark bonds with maturities being just above and just below the time to maturity of a bond.
Asset Swap Margin	Asset Swap Margin of a bond is the difference between the yield of a bond and the Markit iBoxx SWAP curve, constructed from Libor rates and ICAP swap rates, expressed in basis points.
OAS (Option Adjusted Spread)	The bond OAS is the spread over the benchmark zero coupon curve realized if the bond is held until maturity, by taking into account the interest rate volatility assumption for the embedded option.
Z-Spread	The z-spread of the bond which is the spread the investor would realized over the entire benchmark zero coupon if the bond is held to maturity. The Z-spread is calculated as the spread that will make the present value of the cash flows of respective bond equal to the market dirty price, when discounted at the benchmark spot rate plus the spread. The spread is found iteratively using the Newton method.
Z-Spread Over Libor	A measure of the spread that the investor would realize over the entire ICAP curve, constructed from Libor rates and ICAP swap rates, if the bond is held to maturity.
DV01	The DV01 of a single bond is the dollar value change in the price of the bond if 1bp change in yield occurs.
Daily Sovereign Curve Swap Return	The bond excess return over the trading day, calculated as the difference between the bond month to date total return and sovereigns of all constituent bonds.
Daily Libor Swap Return	The bond excess return over the trading day, calculated as the difference between the bond month to date total return and the Markit SWAP curve, constructed from Libor rates and ICAP swap rates rate of all constituent bonds.
Month-to-date Sovereign Curve Swap Return	The bond excess return over the last month-end day, calculated as the weighted average difference between the bond month to date total return and sovereigns of all constituent bonds.
Month-to-date Libor Swap Return	The bond excess return over the last month-end day, calculated as the weighted average difference between the bond month to date total return and the Markit SWAP curve, constructed from Libor rates and ICAP swap rates rate of all constituent bonds.
Duration Weighted Exposure	The contribution of the duration of the bond to the index which the bond belongs to. It is calculated as [(bond's MTDR +1) x bond's weight x duration of the index] / (1 + MTDR of the index). MTDR denotes the month-to-date total return.

XREF Field Names	**Description of Field**
Date	The actual pricing date based on which the index is calculated.
ISIN CPI	ISIN code for the clean price index.
ISIN TRI	ISIN code for the total return index.
Code CPI	Bloomberg ticker for the clean price index.
Code TRI	Bloomberg ticker for the total return index.
Component ISIN	ISIN code of the bond included in the specific index.
Notional Amount	The notional amount of the bond included in the specific index.
Index Weight	The percentage of the market capitalization of the bond in the specific index based on the current rebalancing price.