

# Bloomberg Euro HY BB Rating Only Index

The rules of this Index are described in the [Bloomberg Pan-European High Yield Index](#) ("Parent Index") with the exception of the "Features Specific to this Index" described below. These documents collectively constitute the index methodology for this Index.

The Bloomberg Euro HY BB Rating Only Index measures the subset of bonds in the Bloomberg Pan-European High Yield Index with a rating between BA3 and BA1, using the middle rating of Moody's, S&P, and Fitch. This index was created in July 2002 with history backfilled to January 1, 1999.

**Index ID** 5443

**Base Currency Index Ticker** I05443EU: Total Return EUR Unhedged

## Features Specific to this Index

**Index Rating** Securities must be rated between BA3 and BA1 using the middle rating of Moody's, S&P and Fitch; when a rating from only two agencies is available, the lower is used; when only one agency rates a bond, that rating is used. In cases where explicit bond level ratings may not be available, other sources may be used to classify securities by credit quality.

## Publication Currency

Bloomberg may offer this index in additional currencies for both unhedged and hedged indices.

- See Appendix 2 of the [Bloomberg Fixed Income Index Methodology](#) for Currency Hedging and Currency Returns.
- See Appendix 12 of the [Bloomberg Fixed Income Index Methodology](#) for Index Identification and Publication Currency.

### Environmental, Social and Governance (ESG) Disclosures

This Index does not take into account any ESG factors or pursue any ESG objectives. Please refer to the [Bloomberg Fixed Income Methodology](#) for ESG disclosures.

### Document Version History

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