

LQD Synopsis Report

iShares iBoxx \$ Invest

Bond ETF - Fixed Income - Corporate Bond

CURRENT PRICE

\$109.01

-0.1%

MARKET CAP

\$0

USD

ASSET CLASS

Bond ETF

2024

ISSUER

BlackRock iShares

Prior 2023

EXECUTIVE SYNOPSIS

Company Breakdown: iShares iBoxx \$ Investment Grade Corp

Business Overview

LQD is an ETF managed by BlackRock iShares that provides exposure to the US market. It tracks the Markit iBoxx USD Liquid Investment Grade Index, holding investment-grade corporate bonds. It is suitable for income investors seeking broad investment-grade corporate bond exposure and a current distribution yield around 4.1%. It trades on NYSE Arca.

Revenue Trend

As an ETF, LQD does not generate revenue or report earnings in a traditional sense. Its performance is derived from the underlying bond holdings' returns, interest income, and price changes.

Profitability Trend

Profitability metrics such as net income, operating income, and market value are not applicable for this exchange-traded fund, as it is not a corporate entity generating operating income.

Balance Sheet Strength

LQD itself does not maintain a balance sheet. The credit quality of its underlying holdings is investment grade, implying moderate credit risk. Duration is about 8.1 years, indicating sensitivity to interest rate movements but with relative stability given the quality of underlying corporate bonds.

Valuation

Traditional equity valuation multiples (P/E, P/S, P/B) are not relevant to ETF products focused on fixed income. The fund's valuation is better understood via yield (distribution yield ~4.1%) and price relative to net asset value (NAV). As of the latest data, price is \$109.01.

Quantitative Notes (Educational Context Only)

- Signal Summary: Composite quant score is moderately constructive at 64/100, driven by strong trend signals (88/100) and controlled risk (67/100), offset by a weaker return model fit (35/100).
- Price/Momentum: Trading above its 20-day moving average, RSI at a moderate ~57 suggests no extreme overbought/oversold condition. Slight negative daily return (-0.06%) is observed. MACD is slightly negative but close to its signal line, suggesting mild momentum neutral to bearish.
- Risk Metrics: Annualized volatility near 8.7%, max drawdown around -27.9%, and Sharpe ratio negative (-0.46) indicate recent challenging market conditions for investment grade bonds, consistent with the risk-on environment.
- Return Model: Forecasted next-day price change is minor (-0.09%) with a low confidence level (26%) and model slightly underperforms its baseline.
- Interpretation: These measures serve as experimental research tools for understanding short-term momentum, volatility, and risk trends. They do not constitute investment advice or price targets.

Risks

- Interest Rate Sensitivity: Duration of 8.1 years exposes LQD to price declines when interest rates rise.
- Credit Risk: While focused on investment grade, corporate credit downgrades can negatively affect bond prices and thus ETF value.
- Market Liquidity: Bond market volatility or liquidity constraints could impair trading efficiency or cause deviations from NAV.
- Macro Factors: Economic downturns or inflation spikes could pressure corporate bond spreads and impact yields/prices.

Summary (Not Financial Advice)

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VALUATION AND QUALITY SNAPSHOT

P/E

N/A

P/S

N/A

P/B

N/A

GROSS MARGIN

N/A

OPERATING MARGIN

N/A

NET MARGIN

N/A

ROE

N/A

ROA

N/A

DEBT / EQUITY

N/A

CURRENT RATIO

N/A

QUANT AND PRICE CONTEXT

SIGNAL

Constructive

Composite 64/100

DAILY RETURN

-0.1%

Latest close move

VOLATILITY

8.7%

Annualized realized

MAX DRAWDOWN

-27.9%

Lookback window

RSI 14

57.4

Momentum oscillator

FORECAST RANGE

\$107.84 - \$109.99

2026-06-15, educational model

- Price is trading above its 20-day average, which supports short-term momentum.
- RSI is in a balanced range, so the signal is not dominated by overbought or oversold pressure.
- EWMA realized volatility is moderate, so the model signal is less likely to be overwhelmed by daily noise.
- Tail risk check: historical 95% one-day VaR is 0.97% and CVaR is 1.25%.
- The return model has not beaten its simple baseline on the chronological validation split, so the forecast is heavily shrunk.
- The forecast is an educational log-return model with validation-gated shrinkage, not a price target or investment advice.

UPCOMING CATALYSTS AND EVENTS

No upcoming catalyst feed was available from the configured providers.

SEC FILING VIEWER

No recent 10-K or 10-Q filing was available for this ticker through SEC EDGAR.

INSIDERS AND INSTITUTIONAL OWNERSHIP

No recent insider transaction feed was available from the configured market provider.

No institutional ownership feed was available from the configured market provider.

PROVIDER NOTES

- Institutional ownership unavailable: FintHub /stock/ownership failed: 403

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