

S&P Dow Jones Indices

A Division of **S&P Global**

iBoxx[®] Global Green, Social & Sustainability Bonds Index

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

The iBoxx[®] Global Green, Social & Sustainability Bonds Index is designed to reflect the performance of global Green, Social and Sustainability investment grade and high yield sovereign, sub-sovereign and corporate debt denominated in EUR, USD, GBP and CAD, whilst upholding minimum standards of investability and liquidity.

The index is part of a range of available iBoxx sustainable indices. The index leverages external, independent sustainable data sources from Climate Bonds Initiative (“CBI”) and Environmental Finance to determine ‘Green’, ‘Social’, and ‘Sustainability’ bond classifications. The index considers bonds broadly based on the ICMA Green Bond Principles (GBP), Social Bond Principles (SBP), and Sustainability Bond Guidelines (SBG), although other securities whose ‘Use of Proceeds’ are directly pledged to sustainable investments are also eligible.

The minimum amount outstanding and time to maturity rules have been relaxed as compared to other iBoxx broad indices in respective currencies to better capture the underlying market. Rated bonds across investment grade and high yield) are eligible.

The indices are 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

Name	ISIN TRI	BBG Ticker TRI	RIC Code TRI
iBoxx Global Green, Social & Sustainability Bonds (EUR Unhedged)	GB00BL08P832	IBXXGSSD	.IBXXGSSD
iBoxx Global Green, Social & Sustainability Bonds (GBP Unhedged)	GB00BL08PB68	IBXXGSSF	.IBXXGSSF
iBoxx Global Green, Social & Sustainability Bonds (USD Unhedged)	GB00BL08P618	IBXXGSSB	.IBXXGSSB
iBoxx Global Green, Social & Sustainability Bonds (CAD Unhedged)	GB00BL08PD82	IBXXGSSH	.IBXXGSSH

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	Debt issued by global governments, sub-sovereign and corporate issuers
Bond types	<p>Included: Fixed coupon bonds (plain vanilla bonds), event-driven bonds with step-up and step-down coupons, subordinated financial debt with a contingent conversion feature at the point of non-viability (in-line with Basel III capital adequacy requirements)</p> <p>Excluded: Floating rate notes, T-Bills and other money market instruments, subordinated financial debt with mandatory contingent conversion features that are based on an observable trigger (or with any conversion options before the first call date is ineligible for the index), optionally and mandatory convertible bonds from non-financial issuers, bonds cum or ex-warrant, private placements, retail bonds</p> <p>For further details, please refer to the full index guide</p>
Time to maturity	Bonds are held until maturity Minimum 18 months original maturity
Amount outstanding	Minimum EUR 250 million/USD 250 million/CAD 300 million/GBP 250 million
Rating	Rated bonds (investment grade and high yield)
Currency	United States Dollar (USD), Euro (EUR), Great British Pound (GBP), Canadian Dollar (CAD)
ESG	<p>The index considers bonds broadly based on the International Capital Market Association's (ICMA) voluntary principles for self-labelled Green, Social and Sustainability bonds, although other securities whose 'Use of Proceeds' are directly pledged to sustainable investments are also eligible</p> <p>The index leverages data from the Climate Bonds Initiative ("CBI") Green Bond Database and the Environmental Finance (Bond Database)</p>

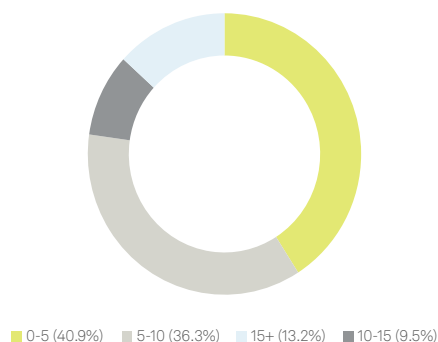
Index Details

Pricing sources	Multi-source pricing
Calculation	Daily
Rebalancing	Monthly
Calculation time	Close of Business 16.00 (EST/EDT). Please refer to the SFTP guide for standard publication times available on our website
History start date	31 December 2013
Weighting	Market capitalisation

For further detailed information, please refer to the index guide on ihsmarkit.com/iBoxx

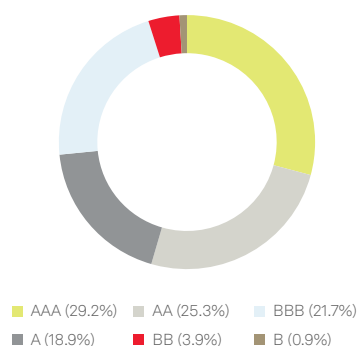
Maturity Composition

Index weights as of 30/06/2022



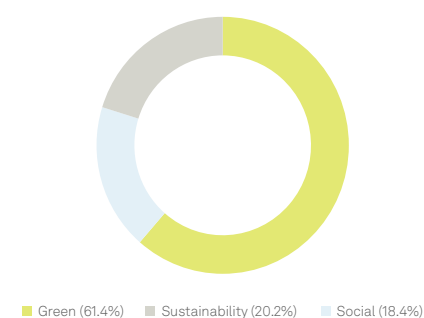
Rating Composition

Index weights as of 30/06/2022



Classification Composition

Index weights as of 30/06/2022



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