

S&P Dow Jones Indices

A Division of **S&P Global**

iBoxx[®] EUR High Yield Corporates ESG

Transparent, independent, objective and multidimensional coverage across all asset classes.

The iBoxx EUR High Yield Corporates ESG measures the market-value weighted performance of EUR-denominated sub-investment grade corporate debt, while screening issuers for ESG Risk Rating criteria in addition to Socially Responsible Investing (SRI) exclusion screens.

Specifically, the index screens cover: ESG Risk Rating criteria, United Nations Global Compact (UNGC) Principles, controversies and certain business involvement activities based on Sustainalytics data.

The index includes a family of sub-indices based on ratings, maturities and sectors, with all indices using multisource pricing.

Index Identifiers

Name	ISIN (TR)	BBG Ticker (TR)	RIC Code (TR)
iBoxx EUR High Yield Corporates ESG	GB00BRWTJ849	IBXXEEHG	.IBXXEEHG

Inclusion Criteria

Issuer Types	Corporates
Bond Types	<p>Included: Fixed coupon bonds (“plain vanilla bonds”); zero coupon bonds; floating rate notes with EURIBOR or €STR as a reference interest rate (including overall/base rate floors at 0% and/or regulatory caps set at the rate defined by the usury laws of the relevant jurisdiction); sinking funds with known redemption schedules; bonds with American and European call options; bonds with poison put options; bonds with make-whole call or tax changes call provisions; event-driven bonds such as rating and registration-sensitive bonds; pay-in-kind bonds; callable perpetuals; callable fixed-to-floater bonds; financial subordinated debt with a contingent conversion feature at the point of non-viability, in line with the capital adequacy requirements of Basel III.</p> <p>Excluded: Structured notes (CDO, CLO); index-linked notes; bonds with redemption linked to an entity other than the issuer; optionally and mandatory convertible bonds; floating rate with base/overall floors that are not set at 0% or with caps that are not regulated by the usury laws of the relevant jurisdiction; subordinated bank or insurance debt with mandatory contingent conversion features that are based on an observable trigger; retail bonds; private placements; extended bonds as defined in the methodology document.</p>
Time to Maturity	Minimum 1 year
Amount Outstanding	EUR 500 million
Rating	All bonds need to have an average rating of sub-investment grade. Ratings from Fitch Ratings, Moody’s Investor Service and S&P Global Ratings are considered. If more than one agency provides a rating, the average rating is attached to the bond.
Currency	Euro (EUR)

ESG Research Criteria

Sustainalytics Global Standards Screening Exclusions	Issuers without coverage and companies classified as Non-Compliant are excluded.
Sustainalytics Controversies Exclusions	Issuers without coverage and companies assigned a Controversy Level of five (5) are excluded.
Sustainalytics Product Involvement Screens	Issuers involved in the following business activities are excluded; exclusion thresholds vary: Controversial Weapons, Military Contracting, Small Arms, Alcoholic Beverages, Gambling, Tobacco Products, Nuclear Power, Adult Entertainment, Genetically Modified Plants and Seeds (ex-GMO), Oil Sands, Shale Energy, Arctic Oil & Gas Exploration, Thermal Coal.
Sustainalytics ESG Risk Rating	Issuers without coverage and companies assigned a “High” or “Severe” risk level.

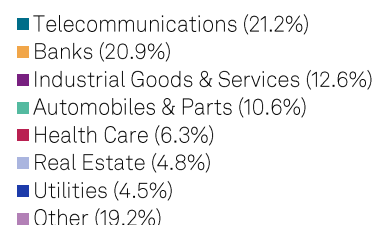
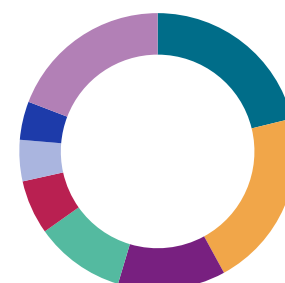
Index Details

Pricing Sources	Multisource pricing
Calculation	Daily (End-of-day)
ESG Data Provider	Sustainalytics
Rebalancing	Monthly
Calculation Time	16:15 (GMT/BST). Please refer to the SFTP guide for standard publication times available on our website .
History Start Date	Jan. 31, 2016
Weighting	Market-value weighted

For further detailed information, please refer to the index guide on www.spglobal.com/spdji/en/indices/products/iboxx.

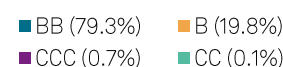
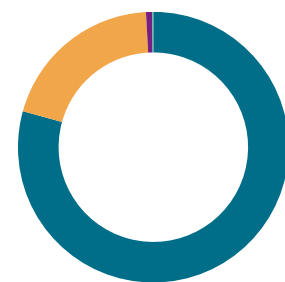
Industry Composition

Index weights as of Feb. 29, 2024.



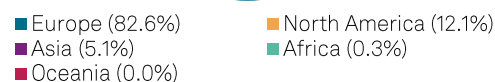
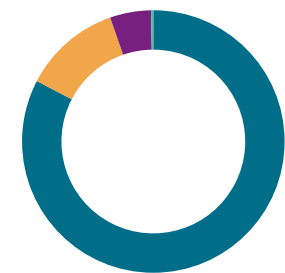
Rating Composition

Index weights as of Feb. 29, 2024.



Regional Composition

Index weights as of Feb. 29, 2024.



Disclaimer

Performance Disclosure/Back-Tested Data

Where applicable, S&P Dow Jones Indices and its index-related affiliates (“S&P DJI”) defines various dates to assist our clients by providing transparency. The First Value Date is the first day for which there is a calculated value (either live or back-tested) for a given index. The Base Date is the date at which the index is set to a fixed value for calculation purposes. The Launch Date designates the date when the values of an index are first considered live: index values provided for any date or time period prior to the index’s Launch Date are considered back-tested. S&P DJI defines the Launch Date as the date by which the values of an index are known to have been released to the public, for example via the company’s public website or its data feed to external parties. For Dow Jones-branded indices introduced prior to May 31, 2013, the Launch Date (which prior to May 31, 2013, was termed “Date of introduction”) is set at a date upon which no further changes were permitted to be made to the index methodology, but that may have been prior to the Index’s public release date.

Please refer to the methodology for the Index for more details about the index, including the manner in which it is rebalanced, the timing of such rebalancing, criteria for additions and deletions, as well as all index calculations.

Information presented prior to an index’s launch date is hypothetical back-tested performance, not actual performance, and is based on the index methodology in effect on the launch date. However, when creating back-tested history for periods of market anomalies or other periods that do not reflect the general current market environment, index methodology rules may be relaxed to capture a large enough universe of securities to simulate the target market the index is designed to measure or strategy the index is designed to capture. For example, market capitalization and liquidity thresholds may be reduced. In addition, forks have not been factored into the back-test data with respect to the S&P Cryptocurrency Indices. For the S&P Cryptocurrency Top 5 & 10 Equal Weight Indices, the custody element of the methodology was not considered; the back-test history is based on the index constituents that meet the custody element as of the Launch Date. Also, the treatment of corporate actions in back-tested performance may differ from treatment for live indices due to limitations in replicating index management decisions. Back-tested performance reflects application of an index methodology and selection of index constituents with the benefit of hindsight and knowledge of factors that may have positively affected its performance, cannot account for all financial risk that may affect results and may be considered to reflect survivor/look ahead bias. Actual returns may differ significantly from, and be lower than, back-tested returns. Past performance is not an indication or guarantee of future results.

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CONTACT US

New York

+1-212-438-7354

+1-877-325-5415

Mexico City

+52-(55)-1037-5290

London

+44-207-176-8888

Dubai

+971-(0)4-371-7131

Mumbai

+91-22-2272-5312

Beijing

+86-10-6569-2770

Hong Kong

+852-2532-8000

Tokyo

+81 3-4550-8564

Sydney

+61 2-9255-9802

www.spglobal.com/spdji/en

index_services@spglobal.com

S&P Dow Jones Custom Indices

customindices@spglobal.com