

# iBoxx<sup>®</sup> GBP Corporates SRI Screened

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

The iBoxx GBP Corporates SRI Screened measures the market-value-weighted performance of GBP-denominated investment grade corporate debt, while screening issuers using certain Socially Responsible Investing (SRI) exclusion screens.

Specifically, the index screens cover: 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 GBP Corporates SRI Screened	GB00BRWT6C70	IBXSRGT	.IBXSRGT

## Inclusion Criteria

<b>Issuer Types</b>	Corporates
<b>Bond Types</b>	<p><b>Included:</b> Fixed coupon bonds (plain vanilla bonds); zero coupon bonds; amortizing bonds and sinking funds with a fixed sinking schedule; step-up bonds step-up callable bonds with European options; callable/puttable and extendable bonds with European options; event-driven bonds with step-up and step-down coupons, such as rating- or tax-driven bonds; dated and undated callable subordinated corporate bonds, including fixed-to-floating rate bonds; soft bullet bonds. These are bonds with an initial fixed-coupon period, and a variable or step-up coupon period thereafter, that are structured so that they are expected to be redeemed at the end of the initial period; bonds with call options where the first and subsequent call dates are on a date when the bond is otherwise no longer eligible for the index, i.e. bonds with American call options within the last year prior to maturity; subordinated financial debt with a contingent conversion feature at the point of non-viability, in line with the capital adequacy requirements of Basel III; subordinated financial fixed-to-floating rate bonds with a reset date on or after the first call date; senior bank bonds with call options where the first call date is 25 months or less prior to final maturity.</p> <p><b>Excluded:</b> Other bonds with American call options, and undated bonds; floating-rate notes and other fixed-to-floater bonds; optionally and mandatory convertible bonds from non-financial issuers; 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; collateralized debt obligations (CDOs) and bonds collateralized by CDOs; bonds with differences between accrual and coupon payment periods and monthly-paying bonds; retail bonds; private placements; extended bonds as defined under section 'Maturity extension' in the methodology document.</p>
<b>Time to Maturity</b>	Minimum 1 year.
<b>Issue Amount Outstanding</b>	GBP 250 million
<b>Rating</b>	All bonds need to have an average rating of 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.
<b>Currency</b>	Sterling (GBP)

## ESG Research Criteria

<b>Sustainalytics Global Standards Screening Exclusions</b>	Issuers without coverage and companies classified as Non-Compliant are excluded.
<b>Sustainalytics Controversies Exclusions</b>	Issuers without coverage and companies assigned a Controversy Level of five (5) are excluded.
<b>Sustainalytics Product Involvement Screens</b>	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.

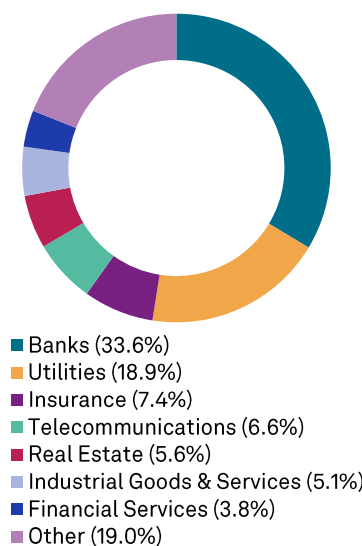
## Index Details

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

For further detailed information, please refer to the index guide on [www.spglobal.com/spdji/en/indices/products/iboxx](http://www.spglobal.com/spdji/en/indices/products/iboxx).

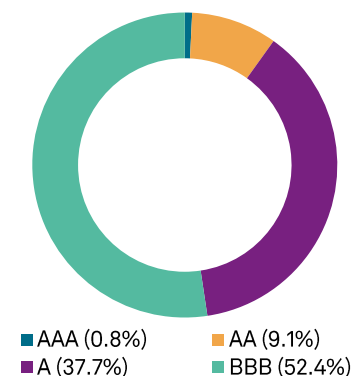
## Industry Composition

Index weights as of Feb. 29, 2024.



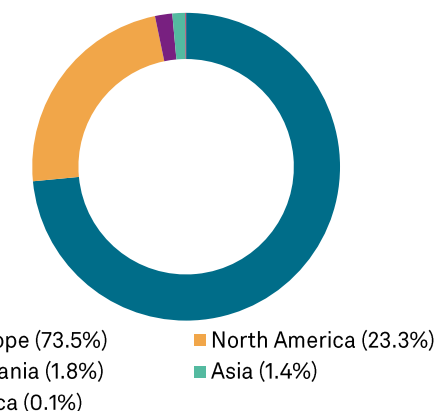
## Rating Composition

Index weights as of Feb. 29, 2024.



## Regional Composition

Index weights as of Feb. 29, 2024.



## Disclaimer

### Performance Disclosure/Back-Tested Data

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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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