

S&P Dow Jones Indices

A Division of **S&P Global**

iBoxx[®] USD Corporates SRI Screened

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

The iBoxx USD Corporates SRI Screened measures the market-value-weighted performance of USD-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 subindices based on ratings, maturities and sectors, with all indices using multisource pricing.

Index Identifiers

Name	ISIN (TR)	BBG Ticker (TR)	RIC Code (TR)
iBoxx USD Corporates SRI Screened	GB00BRWT6W76	IBXXSRUT	.IBXXSRUT

Inclusion Criteria

Issuer Types	Corporates
Bond Types	<p>Included: 144A-version only (i.e. there is no corresponding RegS security); fixed coupon bonds; callable and puttable bonds; step-ups and event-driven bonds such as rating-driven or registration-driven bonds; amortizing bonds and sinking funds with fixed sinking schedules; fixed-to-floaters; hybrid bank/insurance capital bonds, senior bonds issued by banks with a call option up to 2 years prior to maturity, undated fixed – to floaters; perpetual bonds of all types; 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: Retail bonds; private placements; Floating Rate Notes; zero coupon bonds and zero-coupon step-up bonds; dated fixed to floater bonds issued by non-financial issuers; dated fixed to floater senior bonds issued by non-banking financial issuers; convertibles; inflation and other index-linked bonds; bonds cum or ex-warrant.</p>
Time to Maturity	Minimum 1 year
Amount Outstanding	USD 500 million
Rating	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.
Currency	U.S. dollar (USD)

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.

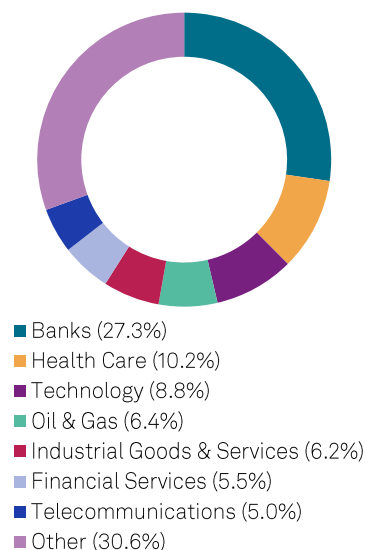
Index Details

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.

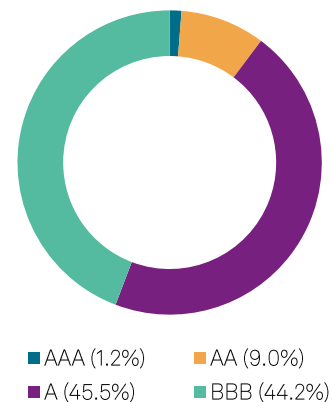
Industry Composition

Index weights as of Feb. 29, 2024.



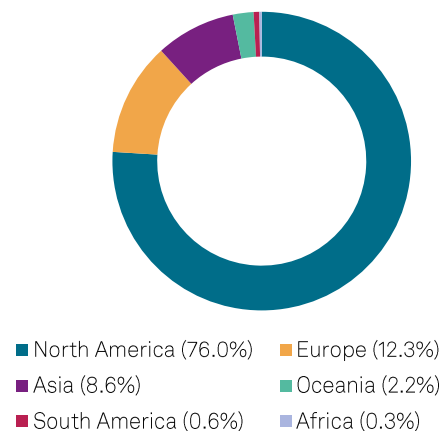
Rating Composition

Index weights as of Feb. 29, 2024.



Regional Composition

Index weights as of Feb. 29, 2024.



Disclaimer

Performance Disclosure/Back-Tested Data

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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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