

S&P Dow Jones Indices

A Division of **S&P Global**

iBoxx[®] EUR Sovereigns ESG Tilted Index

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

The iBoxx EUR Sovereigns ESG Tilted index is designed to reflect the adjusted performance of EUR denominated sovereign bonds. The index rules aim to offer a targeted coverage of the EUR denominated sovereign bond universe with adjusted weights, by allocating higher weights to countries with favourable Sustainalytics Country-Risk scores while reducing weights of countries with less favourable Sustainalytics Country-Risk scores. Only countries that are listed as “free” or “partly free” per the Freedom House global freedom status are included. Countries that are classified per the Sustainalytics country-risk category as “severe” are excluded.

The index is 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	SEDOL
iBoxx EUR Sovereigns ESG Tilted	GB00BPMVMT88	IBXXSVTT	BPMVMT8

Key Stats

\$5trn+

Total value of derivative trades outstanding (OTC value linked to Indices)

\$140bn+

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	Bonds issued by a central government of a member country of the Eurozone
Bond types	<p>Included: Fixed coupon bonds (plain vanilla bonds), zero coupon bonds, step-up bonds step-up callable bonds with European options, event-driven bonds with step-up and step-down coupons, soft bullet bonds, 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</p> <p>Excluded: Sinking funds and amortizing bonds, other bonds with American call options, and undated bonds, bonds with differences between accrual and coupon payment periods and monthly-paying bonds, floating Rate Notes, T-Bills and other money market instruments, optionally and mandatory convertible bonds from non-financial issuers, bonds cum or ex-warrant, private placements, and retail bonds where the list is updated every month and published on ihsmarkit.com under Indices News.</p>
Time to maturity	Minimum 1 year
Amount outstanding	Minimum EUR 1 billion
ESG	<p>Freedom House Global Freedom Status: "Free" or "partly free"</p> <p>Sustainalytics Country-Risk Category: Issuer with a country-risk category of "severe" are excluded</p>
Rating	The average long-term local currency sovereign debt rating of the country needs to be investment grade; individual bonds do not require a rating
Currency	Euro (EUR)

Index Details

Pricing sources	Multi-source pricing
Calculation	Daily
Rebalancing	Quarterly on the last day of February, May, August, and November
Calculation time	16:15 (GMT/BST) Please refer to the SFTP guide for standard publication times available on our website
History start date	30 November 2010
Weighting	Market capitalisation adjusted considering the Sustainalytics country-risk score, with a country cap at 35%

For further information, please refer to the relevant guide on [ihsmarkit.com/iBoxx](https://www.ihsmarkit.com/iBoxx)

Rating Composition

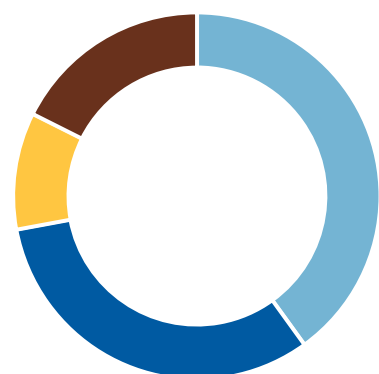
Index weights as of 30/09/2022



■ AAA (28.9%)
 ■ AA (40.6%)
 ■ A (11.8%)
 ■ BBB (18.7%)

Maturity Composition

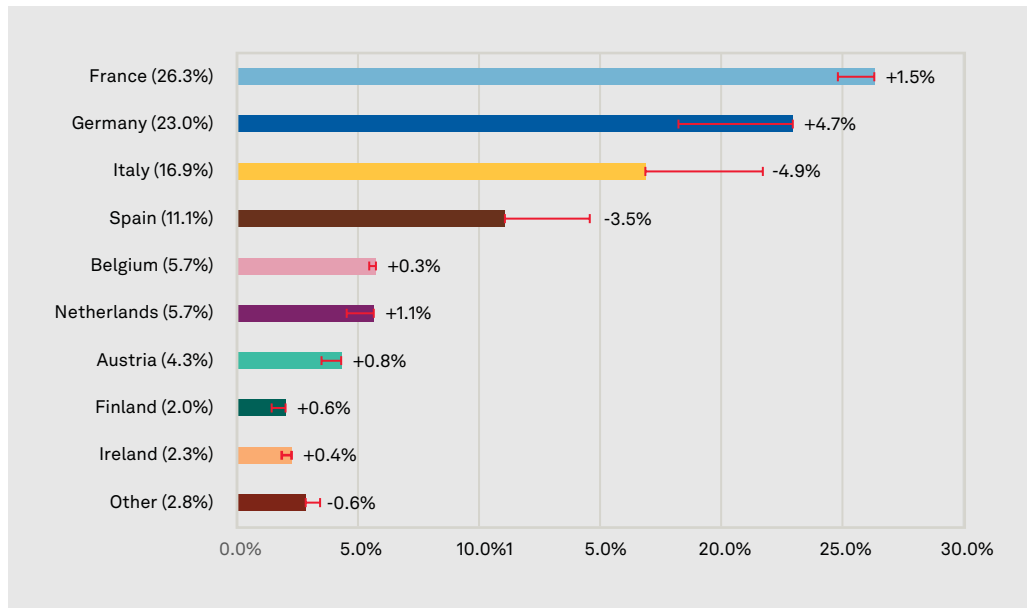
Index weights as of 30/09/2022



■ 1-5 (40.0%)
 ■ 5-10 (32.0%)
 ■ 10-15 (10.3%)
 ■ 15+ (17.6%)

Country Composition

Index weights as of 30/09/2022, vs. iBoxx EUR Eurozone index



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