S&P Dow Jones Indices

A Division of S&P Global

iBoxx MSCI ESG EUR Corporates Index Consultation on Eligibility Criteria – Results

LONDON, NOVEMBER 21, 2024: S&P Dow Jones Indices ("S&P DJI") conducted a <u>consultation</u> with market participants on potential changes to the iBoxx MSCI ESG EUR Corporates index.

S&P DJI is incorporating additional MSCI Climate Change Metrics screens, excluding issuers that breach the thresholds in the table below.

	Methodology	
Change	Previous	Updated
MSCI Climate Change Metrics:		All companies deriving 10% or more revenue from oil and gas-related activities, including distribution/retail, equipment and services, extraction and production,
Oil & Gas	1	petrochemicals, pipelines and transportation, and refining (not including biofuel production, sales, and trading activities) are excluded.
MSCI Climate Change Metrics:		All companies deriving 50% or more revenue from thermal coal-based power generation, liquid fuel-based power generation, and natural gas-based power
Power Generation		generation are excluded.

IMPACTED INDEX

Index Name	ISIN (TRi)
iBoxx MSCI ESG EUR Corporates	GB00BQ8WVK65

IMPLEMENTATION TIMING

S&P DJI is implementing the previously described methodology changes in conjunction with the March 2025 month-end rebalancing, which takes effect prior to the market open on **April 1, 2025**. The changes will first be visible to clients in preliminary membership files beginning on **March 10, 2025**.

ABOUT S&P DOW JONES INDICES

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