S&P Dow Jones Indices

A Division of S&P Global

iBoxx Euro Liquid Indices Eligibility Criteria Methodology Update

LONDON, FEBRUARY 3, 2025: S&P Dow Jones Indices ("S&P DJI") announces an update to certain iBoxx Euro Liquid Indices.

S&P DJI previously <u>announced</u> the 2024 Annual Index Review ("AIR") results in which bonds with American call options will be added to the iBoxx EUR Investment Grade (and liquid) universe as of the March 31, 2025 rebalancing. However, S&P DJI is **not implementing** the AIR change related to the eligibility of bonds with American call options to the below iBoxx Euro Liquid Indices. There are no changes to the existing eligibility criteria for these indices.

IMPACTED INDICES

Index Name	ISIN (TRi)
iBoxx € Liquid Corporates Diversified	GB00B59W7227
iBoxx € Liquid Non-Financials Diversified Index	DE000A0QZJX4

For more information about S&P Dow Jones Indices, please visit www.spglobal.com/spdji.

ABOUT S&P DOW JONES INDICES

S&P Dow Jones Indices is the largest global resource for essential index-based concepts, data and research, and home to iconic financial market indicators, such as the S&P 500 ® and the Dow Jones Industrial Average®. More assets are invested in products based on our indices than products based on indices from any other provider in the world. Since Charles Dow invented the first index in 1884, S&P DJI has been innovating and developing indices across the spectrum of asset classes helping to define the way investors measure and trade the markets.

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