iBoxx® Global Green Bonds Select Index

iBoxx® Global Green Bonds Select Index is designed to reflect the performance of green bonds as classified by Climate Bonds Initiative ("CBI"). The index includes investment grade and high yield government, sub-sovereign and corporate debt denominated in EUR, USD, GBP and CAD, whilst upholding minimum standards of investability and liquidity. The index is part of a range of available iBoxx sustainable indices.

Green Bonds as classified by CBI satisfy the criteria laid out in CBI’s proprietary green taxonomy, as well as CBI’s standards on transparency and bond ‘Use of Proceeds’. CBI’s green taxonomy ensures eligible bonds are aligned with the goals defined in the COP21 Paris Agreement.1

The index minimum amount outstanding and time to maturity rules are lowered as compared to other iBoxx broad indices in respective currencies to better reflect the underlying market. Rated bonds across investment grade and high yield are eligible.

The index is rebalanced monthly on the last business day of the month and is weighted by market value. Transparent, independent, objective, and multi-dimensional coverage across all asset classes.

Transparency
Documentation on our rules-based methodology for constituent selection, monthly rebalancing and daily total return calculations is publicly available.

Independence
iBoxx® products utilize 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 customise 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

<table>
<thead>
<tr>
<th>Index Name</th>
<th>ISIN</th>
<th>Ticker</th>
</tr>
</thead>
<tbody>
<tr>
<td>iBoxx Global Green Bonds Select (EUR Unhedged)</td>
<td>GB00BL08R432</td>
<td>IBXXGSE2</td>
</tr>
<tr>
<td>iBoxx Global Green Bonds Select (USD Unhedged)</td>
<td>GB00BL08R218</td>
<td>IBXXGSL2</td>
</tr>
<tr>
<td>iBoxx Global Green Bonds Select (GBP Unhedged)</td>
<td>GB00BL08R655</td>
<td>IBXXGSG2</td>
</tr>
<tr>
<td>iBoxx Global Green Bonds Select (CAD Unhedged)</td>
<td>GB00BL08R879</td>
<td>IBXXGSC2</td>
</tr>
</tbody>
</table>

INDEX ELIGIBILITY CRITERIA

Issuer type
- Debt issued by global governments, sub-sovereign and corporate issuers

Green, Social and Sustainability
- Bonds classified as ‘green’ by the Climate Bonds Initiative (“CBI”) Green Bond Database.
- The CBI Green Bond Database considers self-labelled and other eligible climate-themed bonds which satisfy the screening against their proprietary Climate Bonds Taxonomy, and the ‘Use of Proceeds’ evaluation.

Bond types
- Eligible: Fixed coupon bonds (plain vanilla bonds), event-driven bonds with step-up and step-down coupons, subordinated financial debt with a contingent conversion feature at the point of non-viability (in-line with Basel III capital adequacy requirements)
- Excluded: Floating rate notes, T-Bills and other money market instruments, 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), optionally and mandatory convertible bonds from non-financial issuers, bonds cum or ex-warrant, private placements, retail bonds

For further details, please refer to the full index guide.

Time to maturity
- Bonds are held until maturity
- Minimum 18 months original maturity.

Amount outstanding
- Minimum EUR 250 million/USD 250 million/CAD 300 million/GBP 250 million

Rating
- Rated bonds (investment grade and high yield)

Currency
- United States Dollar (USD), Euro (EUR), Great British Pound (GBP), Canadian Dollar (CAD)

INDEX DETAILS

Pricing sources
- Multi-source pricing

Calculation
- Daily

Rebalancing
- Monthly

History start date
- 31 December 2013

Weighting
- Market capitalisation

Maturity distribution
(As of 30 June 2020)

Credit rating distribution
(As of 30 June 2020)

Geographical distribution
(As of 30 June 2020)

Currency distribution
(As of 30 June 2020)

Issuer type distribution
(As of 30 June 2020)

CONTACT US

The Americas +1-877-863-1306
EMEA +44-20-7176-1234
Asia-Pacific +65-2533-3565

Copyright © 2022 by S&P Dow Jones Indices, a division of S&P Global Inc. All rights reserved. No content, including by framing or similar means, may be reproduced or distributed without the prior written permission of S&P Dow Jones Indices or its affiliates. The content is provided on an “as is” basis.

spglobal.com/spdji