

S&P Dow Jones Indices

A Division of **S&P Global**

iBoxx[®] Global Green, Social & Sustainability Bonds Index

iBoxx[®] Global Green, Social & Sustainability Bonds Index is designed to reflect the performance of global Green, Social and Sustainability investment grade and high yield sovereign, 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.

The index leverages external, independent sustainable data sources from Climate Bonds Initiative ("CBI") and Environmental Finance to determine 'Green', 'Social', and 'Sustainability' bond classifications. The index considers bonds broadly based on the ICMA Green Bond Principles (GBP), Social Bond Principles (SBP), and Sustainability Bond Guidelines (SBG), although other securities whose 'Use of Proceeds' are directly pledged to sustainable investments are also eligible.

The minimum amount outstanding and time to maturity rules have been relaxed as compared to other iBoxx broad indices in respective currencies to better capture 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. Only rated bonds from government, sub-sovereign, and corporate issuers with Green, Social and Sustainable criteria, are included in the index. The index 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.

Key stats

\$5trn+
total value of
derivative trades
outstanding (OTC
value linked to
Market Intelligence
indices)

\$140+bn
AUM in ETFs

20,000+
bonds in indices

500+
clients

Customers

Asset Managers

ETF Issuers

Hedge Funds

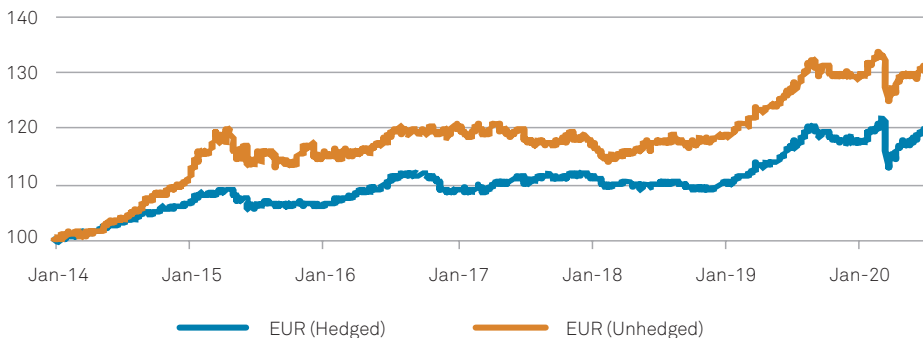
Insurers/Pensions

Investment Banks

INDEX IDENTIFIERS

Index Name	ISIN	Ticker
iBoxx Global Green, Social & Sustainability Bonds (EUR Unhedged)	GB00BL08P832	IBXXGSSD
iBoxx Global Green, Social & Sustainability Bonds (USD Unhedged)	GB00BL08P618	IBXXGSSB
iBoxx Global Green, Social & Sustainability Bonds (GBP Unhedged)	GB00BL08PB68	IBXXGSSF
iBoxx Global Green, Social & Sustainability Bonds (CAD Unhedged)	GB00BL08PD82	IBXXGSSH

iBoxx Global Green, Social & Sustainability Index (TRI)



INDEX ELIGIBILITY CRITERIA

Issuer type	Debt issued by global governments, sub-sovereign and corporate issuers
Green, Social and Sustainability	<p>The index considers bonds broadly based on the International Capital Market Association's (ICMA) voluntary principles for self-labelled Green, Social and Sustainability bonds, although other securities whose 'Use of Proceeds' are directly pledged to sustainable investments are also eligible.</p> <p>The index leverages data from the Climate Bonds Initiative ("CBI") Green Bond Database and the Environmental Finance (Bond Database).</p>
Bond types	<p>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)</p> <p>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</p> <p>For further details, please refer to the full index guide.</p>
Time to maturity	<p>Bonds are held until maturity</p> <p>Minimum 18 months original maturity.</p>
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

CONTACT US

The Americas

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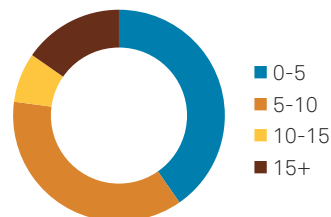
EMEA

+44-20-7176-1234

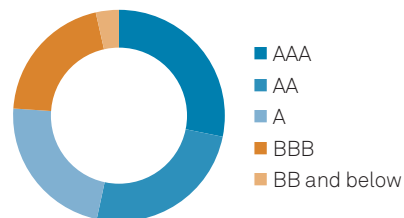
Asia-Pacific

+852-2533-3565

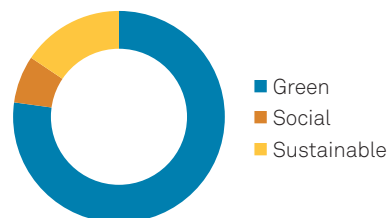
Maturity distribution (as of 30 June 2020)



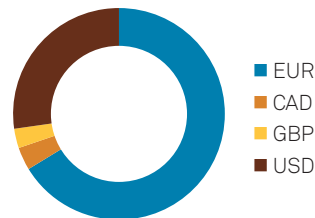
Credit rating distribution (as of 30 June 2020)



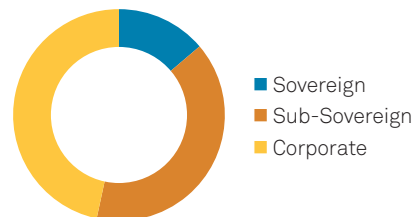
Breakdown by Classification (as of 30 June 2020)



Currency distribution (as of 30 June 2020)



Issuer type distribution (as of 30 June 2020)



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