

S&P Dow Jones Indices

A Division of **S&P Global**

iBoxx[®] EUR Eurozone Sovereigns Green Bonds Capped Index

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

The iBoxx EUR Eurozone Sovereigns Green Bonds Capped Index is designed to reflect the performance of Sovereign Green bonds that are denominated in EUR and issued by Eurozone countries. The index leverages external, independent data sources for determining 'Green' bond classification. Only those bonds classified by Climate Bond Initiative ("CBI") as 'Green bonds' are eligible. The criteria go beyond self-labelling conventions and evaluates the credibility of an asset and its environmental impact, as based on CBI proprietary Green Bonds Taxonomy as well as transparency requirements and the 'Use of Proceeds' to aligned projects and assets.

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	RIC TRI	SEDOL
iBoxx EUR Eurozone Sovereigns Green Bonds Capped	GB00BPMVR041	IBXXEZG1	BPMVR04

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, dated and undated callable subordinated corporate bonds, including fixed-to-floating rate bonds, event-driven bonds with step-up and step-down coupons, such as rating- or tax-driven bonds, soft bullet bonds, these are bonds with an initial fixed-coupon period, and a variable or step-up, coupon period thereafter, that are structured so that they are expected to be redeemed at the end of the initial period, 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, subordinated financial debt with a contingent conversion feature at the point of non-viability, in line with the capital adequacy requirements of Basel III, subordinated financial fixed-to-floating rate bonds with a reset date on or after the first call date, and senior bank bonds with call options where the first call date is 25 months or less prior to final maturity</p> <p>Excluded: Sinking funds and amortizing bonds, other bonds with American call options, and undated bonds, collateralized Debt Obligations (CDOs) and bonds collateralized by CDOs, bonds with differences between accrual and coupon payment periods and monthly-paying bonds, 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, and retail bonds where the list is updated every month and published on www.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> <p>Green Bond classification: Bonds that adhere to the criteria of CBI's Climate Bonds Taxonomy, which evaluates the credibility of an asset and its environmental impact. The CBI's Climate Bonds Taxonomy determines if each Green Bond's use of proceeds will be able help the transitioning to a low carbon economy. It verifies if the greenhouse gas emissions are consistent with the 2-degree global warming target set by the COP 21 Paris Agreement</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)

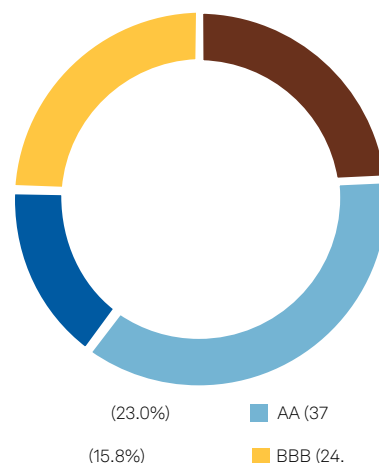
Index Details

Pricing sources	Multi-source pricing
Calculation	Daily
Rebalance	Monthly
Calculation time	16:15 (GMT/BST) Please refer to the SFTP guide for standard publication times available on our website
History start date	31 January 2021
Weighting	Market capitalisation with a country cap at 35%

For further information, please refer to the relevant guide on ihsmarkit.com/iBoxx

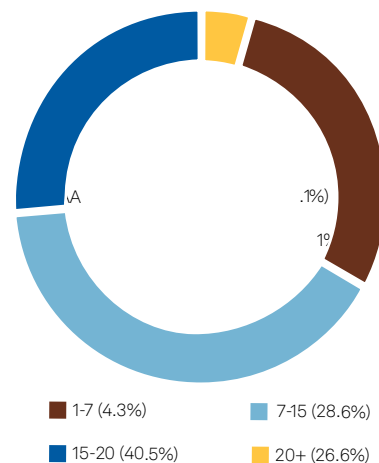
Rating Composition

Index weights as of 30/09/2022



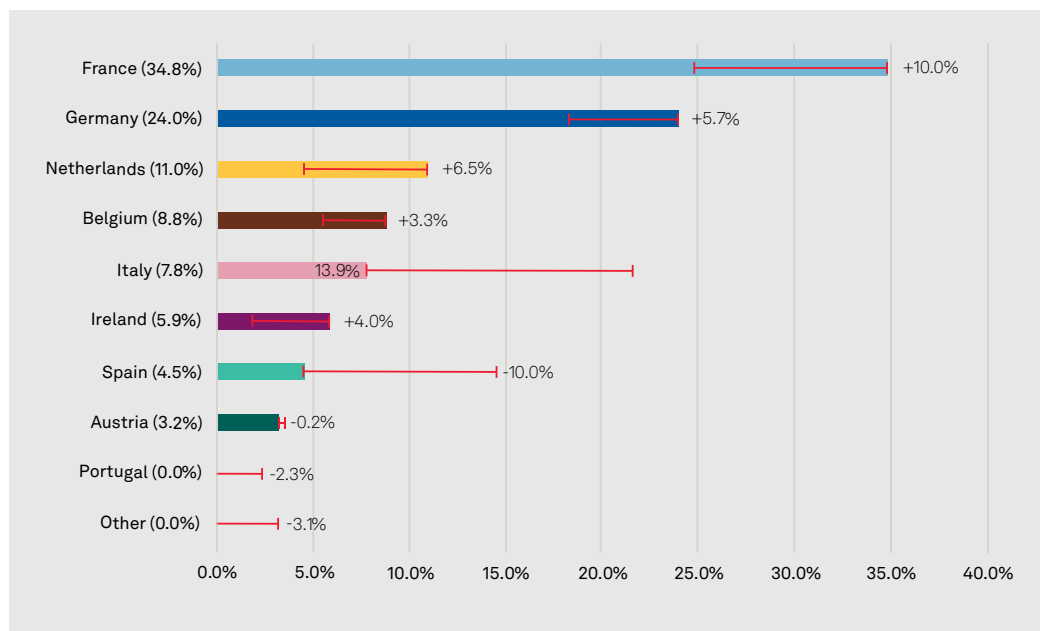
Maturity Composition

Index weights as of 30/09/2022



Country Composition

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



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