

iBoxx[®] EUR Liquid Corporates Large Cap Index

The iBoxx EUR Liquid Corporates Large Cap Index measures the performance of investment grade, EUR-denominated liquid corporate bonds.

Index Identifiers

Name	ISIN (TR)	BBG Ticker (TR)	RIC Code (TR)
iBoxx EUR Liquid Corporates Large Cap Index	GB00B90YJ745	IBXXELAT	IBXXELAT

Historical Performance



Source: S&P Dow Jones Indices LLC. Data from Sept. 30, 2015, to Sept. 30, 2025. Index was rebased to 100 on Sept. 30, 2015. Past performance is no guarantee of future results. Chart is provided for illustrative purposes.

Inclusion Criteria

Issuer Types	The bond must be corporate credit; i.e., debt instruments backed by corporate issuers that are not secured by specific assets. Debt issued by governments, sovereigns, quasi-sovereigns and government-backed or guaranteed entities is excluded
Bond Types	Included: Bullet fixed coupon bonds (plain vanilla bonds), zero-coupon bonds, step-up bonds, rating-driven bonds, non-callable Lower Tier 2 bonds and insurance Tier 2 dated bonds, 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, subordinated financial debt with a contingent conversion feature at the point of non-viability, senior bank bonds with call options where the first call date is 25 months or less prior to maturity Excluded: Floating rate notes and fixed-to-floater bonds, other callable bonds, optionally and mandatory convertible bonds from non-financial issuers, subordinated financial debt with mandatory contingent conversion features that are based on an observable trigger, all perpetual debt, puttable bonds, sinking funds, amortizing bonds, structured bonds, retail bonds, private placements
Time to Maturity	At least 1.5 years of expected remaining life from rebalancing to maturity date at index inclusion, or 1 year for existing index bonds
Issue Amount Outstanding	Minimum EUR 3.5 billion (subject to 3 months minimum run for all bonds of the issuer)
Issuer Cap	4%
Rating	All bonds need to have an average rating of investment grade. Ratings from Moody's, S&P Global Ratings and Fitch are considered. Investment grade is defined as BBB- or higher from Fitch Ratings or S&P Global Ratings and Baa3 or higher from Moody's Investor Service. If a bond is rated by more than one of these, then the iBoxx Rating is the average of the provided ratings
Currency	Euro (EUR)

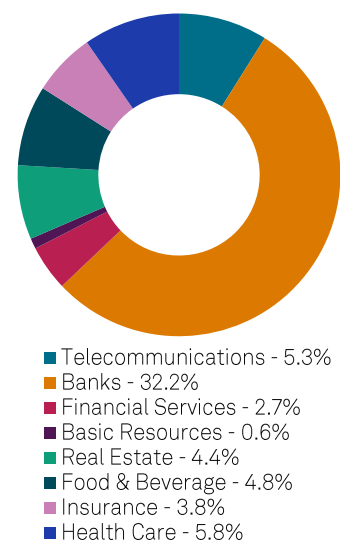
Index Details

Pricing Sources	Multisource pricing
Calculation	Daily (Mid-day and End-of-day)
Rebalancing	Monthly
Calculation Time	16:15 (GMT/BST) Please refer to the SFTP guide for standard publication times available on our website.
History Start Date	Dec. 31, 2012
Weighting	Market capitalization

For further detailed information, please refer to the index guide on www.spglobal.com/spdji/en/landing/topic/iboxx-bond-loan-indices.

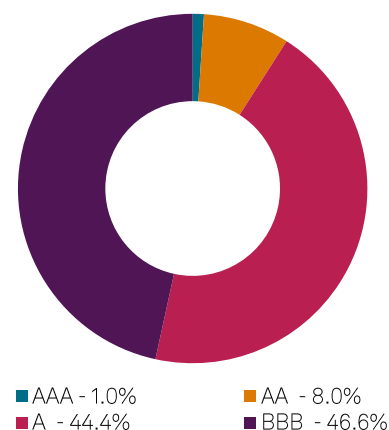
Sector Composition

Index weights as of Sept. 30, 2025.



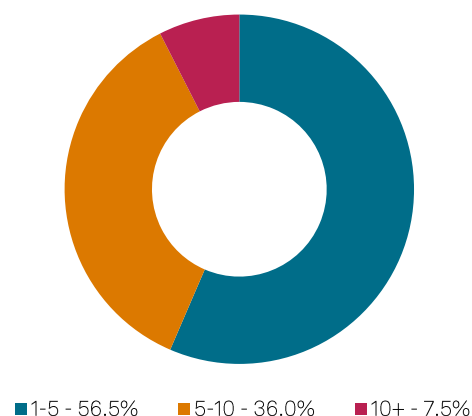
Rating Composition

Index weights as of Sept. 30, 2025.



Maturity Composition

Index weights as of Sept. 30, 2025.



Disclaimer

Performance Disclosure/Back-Tested Data

Where applicable, S&P Dow Jones Indices and its index-related affiliates (“S&P DJI”) defines various dates to assist our clients by providing transparency. The First Value Date is the first day for which there is a calculated value (either live or back-tested) for a given index. The Base Date is the date at which the index is set to a fixed value for calculation purposes. The Launch Date designates the date when the values of an index are first considered live; index values provided for any date or time period prior to the index’s Launch Date are considered back-tested. S&P DJI defines the Launch Date as the date by which the values of an index are known to have been released to the public, for example via the company’s public website or its data feed to external parties. For Dow Jones-branded indices introduced prior to May 31, 2013, the Launch Date (which prior to May 31, 2013, was termed “Date of introduction”) is set at a date upon which no further changes were permitted to be made to the index methodology, but that may have been prior to the Index’s public release date.

Please refer to the methodology for the Index for more details about the index, including the manner in which it is rebalanced, the timing of such rebalancing, criteria for additions and deletions, as well as all index calculations.

Information presented prior to an index’s launch date is hypothetical back-tested performance, not actual performance, and is based on the index methodology in effect on the launch date. However, when creating back-tested history for periods of market anomalies or other periods that do not reflect the general current market environment, index methodology rules may be relaxed to capture a large enough universe of securities to simulate the target market the index is designed to measure or strategy the index is designed to capture. For example, market capitalization and liquidity thresholds may be reduced. In addition, forks have not been factored into the back-test data with respect to the S&P Cryptocurrency Indices. For the S&P Cryptocurrency Top 5 & 10 Equal Weight Indices, the custody element of the methodology was not considered; the back-test history is based on the index constituents that meet the custody element as of the Launch Date. Also, the treatment of corporate actions in back-tested performance may differ from treatment for live indices due to limitations in replicating index management decisions. Back-tested performance reflects application of an index methodology and selection of index constituents with the benefit of hindsight and knowledge of factors that may have positively affected its performance, cannot account for all financial risk that may affect results and may be considered to reflect survivor/look ahead bias. Actual returns may differ significantly from, and be lower than, back-tested returns. Past performance is not an indication or guarantee of future results.

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