

S&P Dow Jones Indices

A Division of **S&P Global**

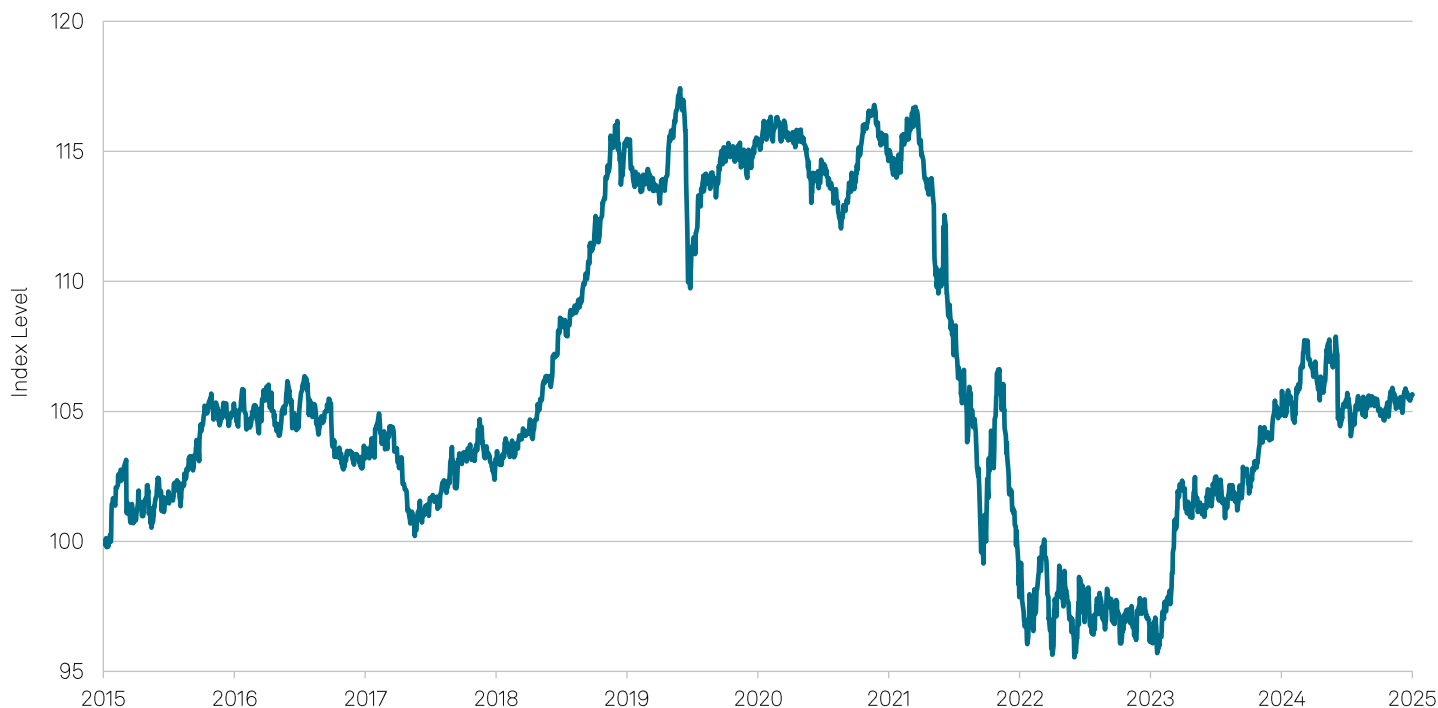
iBoxx[®] Global Green, Social & Sustainability Bonds (EUR Unhedged)

The iBoxx Global Green, Social & Sustainability Bonds (EUR Unhedged) measures the performance of global green, social and sustainability bonds that are investment grade, high yield, sovereign, sub-sovereign or corporate and denominated in EUR, USD, GBP or CAD, while upholding minimum standards of investability and liquidity.

Index Identifiers

Name	ISIN (TR)	BBG Ticker (TR)	RIC Code (TR)
iBoxx Global Green, Social & Sustainability Bonds (EUR Unhedged)	GB00BL08P832	IBXXGSSD	.IBXXGSSD

Historical Performance



Source: S&P Dow Jones Indices LLC. Data as of 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	Debt issued by global governments, sub-sovereign and corporate issuers
Bond Types	<p>Included: 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>
Time to Maturity	Bonds are held until maturity Minimum 18 months original maturity
Issue Amount Outstanding	Minimum EUR 250 million
Rating	All bonds need to be rated bonds (investment grade or high yield). 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 the above agencies, then the iBoxx Rating is the average of the provided ratings.
Currency	EUR
ESG	The index considers bonds broadly based on the International Capital Market Association's (ICMA) voluntary principles for self-labeled Green, Social and Sustainability bonds, although other securities whose "Use of Proceeds" are directly pledged to sustainable investments are also be eligible The index leverages data from the Climate Bonds Initiative (CBI) Green Bond Database and the Environmental Finance Bond Database.

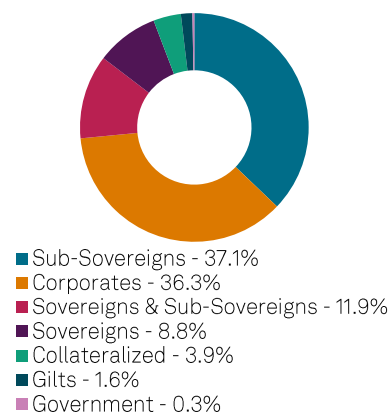
Index Details

Pricing Sources	Multisource pricing
Calculation	Daily
Rebalancing	Monthly
Calculation Time	Close of Business 16.00 (EST/EDT). Please refer to the SFTP guide for standard publication times available on our website.
History Start Date	Dec. 31, 2013
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.

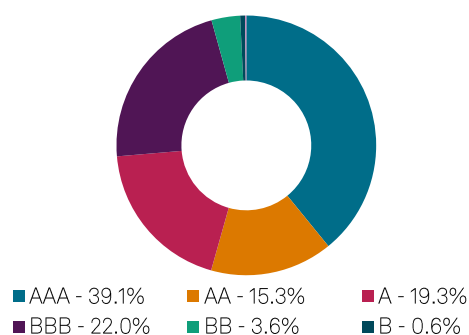
Industry Composition

Index weights as of Sept. 30, 2025.



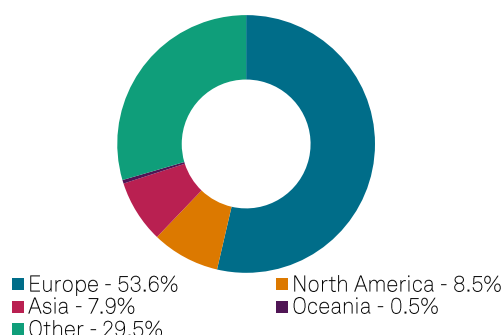
Rating Composition

Index weights as of Sept. 30, 2025.



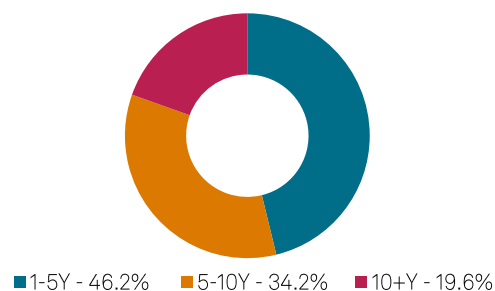
Regional Composition

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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