S&P Dow Jones Indices

A Division of S&P Global

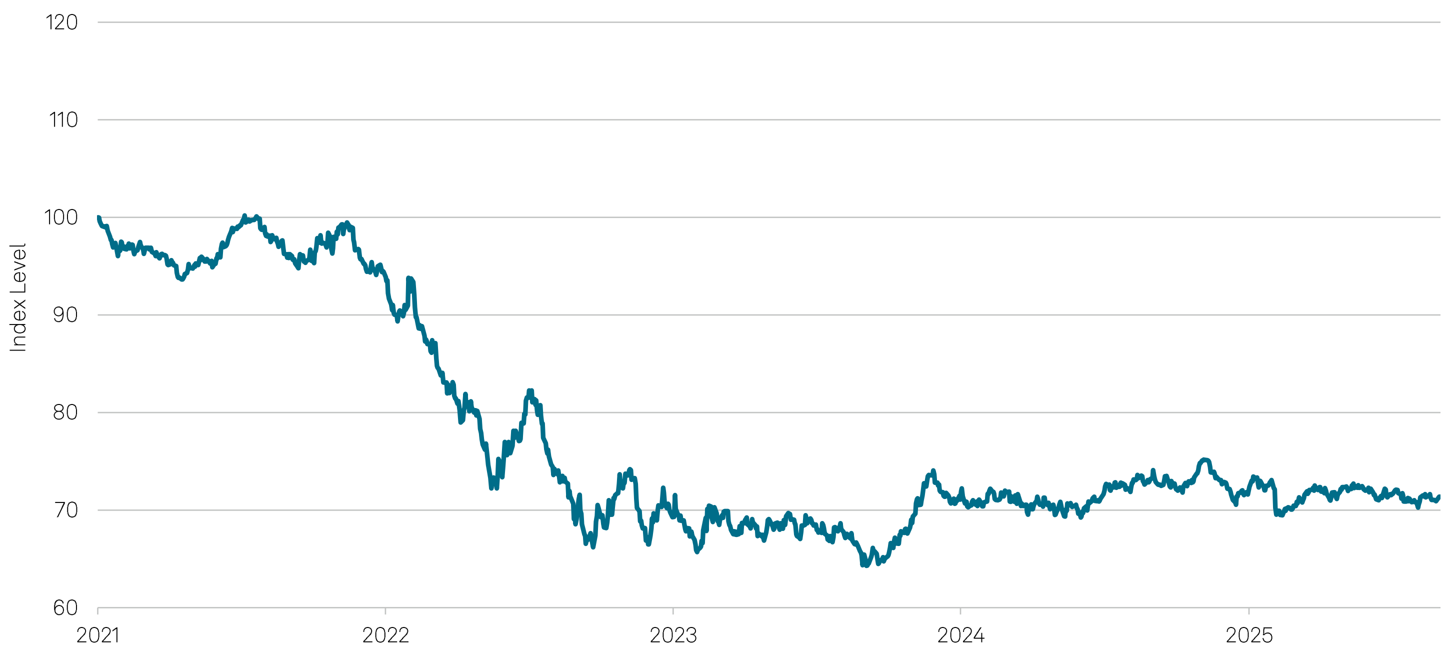
iBoxx® EUR Eurozone Sovereigns Green Bonds Capped Index

The iBoxx EUR Eurozone Sovereigns Green Bonds Capped Index measures the performance of EUR-denominated sovereign green bonds that are 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-labeling conventions and evaluate 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.

Index Identifiers

Name	ISIN (TR)	BBG Ticker (TR)	RIC Code (TR)
iBoxx EUR Eurozone Sovereigns Green Bonds Capped Index	GB00BPMVR041	IBXXEZG1	.IBXXEZG1

Historical Performance



S&P Dow Jones Indices LLC. Data from Jan. 31, 2021, to Sept. 30, 2025. Past performance is no guarantee of future results. Chart is provided for illustrative purposes.

Inclusion Criteria

Issuer Types	Bonds issued by a central government of a member country of the Eurozone
Bond Types	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, and 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 Excluded: Sinking funds and amortizing bonds, other bonds with American call options, 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
Time to Maturity	Minimum one year
Issue Amount Outstanding	Minimum EUR 1 billion
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	EUR

ESG

Freedom House Global Freedom Status	“Free” or “partly free”
Sustainalytics Country-Risk Category	Issuers with a country-risk category of “severe” are excluded
Green Bond Classification	Bonds are included 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 transition 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. Sustainalytics ESG Research data is applied.

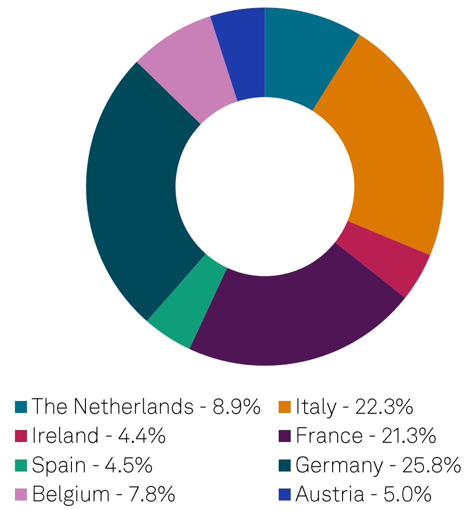
Index Details

Pricing Sources	Multisource pricing
Calculation	Daily
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	Jan. 31, 2021
Weighting	Market capitalization with a country cap at 35%

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

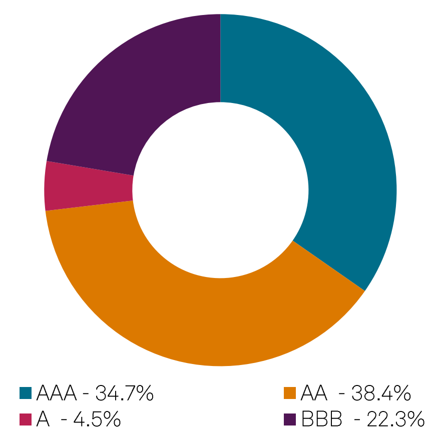
Regional Composition

Index weights as of Sept. 30, 2025.



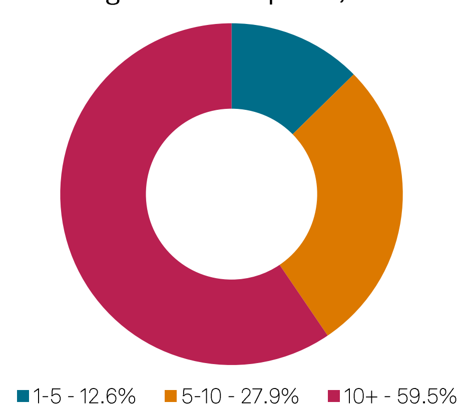
Rating Composition

Index weights as of Sept. 30, 2025.



Maturity Composition

Index weights as of Sept. 30, 2025



Disclaimer

Performance Disclosure/Back-Tested Data

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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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