

# IHS Markit Benchmark Administration Limited Consultation on Certain iBoxx Custom Indices – Results

**LONDON, NOVEMBER 22, 2023:** IHS Markit Benchmark Administration Limited (“IMBA UK”) has conducted a [consultation](#) with market participants on potential changes to four iBoxx custom indices.

Index Name	ISIN (CPi)	ISIN (TRi)
iBoxx EUR Corporates Custom Weighted 1	GB00BL09ZV95	GB00BL09ZW03
iBoxx EUR Corporates Custom Weighted 2	GB00BL09ZX10	GB00BL09ZY27
iBoxx GBP Corporates Custom Weighted 1	GB00BL0BH424	GB00BL0BH531
iBoxx GBP Corporates Custom Weighted 2	GB00BL0BH648	GB00BL0BH754

In order to exclude issuers from the Oil & Gas industry and include bonds with 12 months or less to maturity, IMBA UK will update the index methodologies according to the below details.

Index	Current Sub-Indices	Previous Weights	Proposed Sub-Indices	Updated Weights
iBoxx EUR Corporates Custom Weighted 1	iBoxx € Non-Financials 1-3	33.16%	iBoxx EUR Non-Financials ex-Oil & Gas 0-3	37.29%
	iBoxx € Non-Financials 3-5	38.54%	iBoxx EUR Non-Financials ex-Oil & Gas 3-5	35.98%
	iBoxx € Non-Financials 5-7	18.30%	iBoxx EUR Non-Financials ex-Oil & Gas 5-7	18.30%
	iBoxx € Financials 1-3	3.68%	iBoxx EUR Financials 0-3	3.29%
	iBoxx € Financials 3-5	4.28%	iBoxx € Financials 3-5	3.55%
	iBoxx € Financials 5-7	2.04%	iBoxx € Financials 5-7	1.59%
iBoxx EUR Corporates Custom Weighted 2	iBoxx € Non-Financials 1-3	30.72%	iBoxx EUR Non-Financials ex-Oil & Gas 0-3	30.98%
	iBoxx € Non-Financials 3-5	29.74%	iBoxx EUR Non-Financials ex-Oil & Gas 3-5	29.74%
	iBoxx € Non-Financials 5-7	15.98%	iBoxx EUR Non-Financials ex-Oil & Gas 5-7	15.87%
	iBoxx € Non-Financials 7-10	13.56%	iBoxx EUR Non-Financials ex-Oil & Gas 7-10	13.27%
	iBoxx € Financials 1-3	3.42%	iBoxx EUR Financials 0-3	3.48%
	iBoxx € Financials 3-5	3.30%	iBoxx € Financials 3-5	3.35%
	iBoxx € Financials 5-7	1.78%	iBoxx € Financials 5-7	1.80%
	iBoxx € Financials 7-10	1.50%	iBoxx € Financials 7-10	1.51%
iBoxx GBP Corporates Custom Weighted 1	iBoxx £ Non-Financials 1-3	45.00%	iBoxx GBP Non-Financials ex-Oil & Gas 0-3	45.12%
	iBoxx £ Non-Financials 3-5	45.00%	iBoxx GBP Non-Financials ex-Oil & Gas 3-5	44.93%
	iBoxx £ Banks Senior	10.00%	iBoxx GBP Banks Senior 0+	9.95%
iBoxx GBP Corporates Custom Weighted 2	iBoxx £ Non-Financials 1-3	18.99%	iBoxx GBP Non-Financials ex-Oil & Gas 0-3	20.23%
	iBoxx £ Non-Financials 3-5	21.10%	iBoxx GBP Non-Financials ex-Oil & Gas 3-5	22.03%

Index	Current Sub-Indices	Previous Weights	Proposed Sub-Indices	Updated Weights
	iBoxx £ Non-Financials 5-7	17.52%	iBoxx GBP Non-Financials ex-Oil & Gas 5-7	18.07%
	iBoxx £ Non-Financials 7-10	18.84%	iBoxx GBP Non-Financials ex-Oil & Gas 7-10	18.97%
	iBoxx £ Non-Financials 10-15	4.38%	iBoxx GBP Non-Financials ex-Oil & Gas 10-15	4.35%
	iBoxx £ Non-Financials 15+	9.17%	iBoxx GBP Non-Financials ex-Oil & Gas 15+	8.76%
	iBoxx £ Banks Senior	10.00%	iBoxx GBP Banks Senior 0+	7.59%

## IMPLEMENTATION TIMING

IMBA UK will implement the previously described methodology changes in conjunction with the November 2023 month-end rebalancing, which takes effect prior to the market open on **December 1, 2023**.

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