

iBoxx Contingent Convertible Indices Eligibility Criteria Methodology Update

LONDON, FEBRUARY 19, 2026: S&P Dow Jones Indices (“S&P DJI”) announces a methodology change to the iBoxx Contingent Convertible Indices.

To align with the [results](#) of the 2025 Annual Index Review and the recently announced [update](#), S&P DJI is expanding the inclusion of AT1 bonds with point of non-viability (PONV) triggers in the iBoxx Contingent Convertible indices to also include RT1 bonds.

IMPACTED INDEX FAMILIES

- iBoxx Contingent Convertible Indices, excluding liquid Contingent Convertible indices
- iBoxx EUR Investment Grade
- iBoxx EUR High Yield
- iBoxx GBP Investment Grade
- iBoxx GBP High Yield
- iBoxx USD Investment Grade
- iBoxx USD High Yield
- Any custom index that uses the iBoxx EUR/GBP/USD Investment Grade, iBoxx EUR/GBP/USD High Yield and/or iBoxx Contingent Convertible index universe

IMPLEMENTATION TIMING

S&P DJI is implementing this change in conjunction with the March 2026 month-end rebalancing, which takes effect prior to the market open on **April 1, 2026**.

For more information about S&P Dow Jones Indices, please visit www.spglobal.com/spdji.

ABOUT S&P DOW JONES INDICES

S&P Dow Jones Indices is the largest global resource for essential index-based concepts, data and research, and home to iconic financial market indicators, such as the S&P 500[®] and the Dow Jones Industrial Average[®]. More assets are invested in products based on our indices than products based on indices from any other provider in the world. Since Charles Dow invented the first index in 1884, S&P DJI has been innovating and developing indices across the spectrum of asset classes helping to define the way investors measure and trade the markets.

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