

## iBoxx MSCI Scored & Screened Tilted USD Asia ex-Japan High Yield Capped TCA Momentum Factor Consultation – Results

**LONDON, MARCH 12, 2026:** S&P Dow Jones Indices (“S&P DJI”) conducted a [consultation](#) with market participants on potential changes to the iBoxx MSCI Scored & Screened Tilted USD Asia ex-Japan High Yield Capped TCA index.

Due to the [MSCI ESG Ratings 2026 Model Update](#) effective in March 2026, S&P DJI is implementing a temporary 12-month suspension of the momentum tilt factor rule from the March 31, 2026 rebalancing through the February 28, 2027 rebalancing. The momentum tilt factor will be reinstated and applied to the March 31, 2027 rebalancing, after 12 months of consecutive MSCI ESG Ratings under MSCI’s updated model are available for the 12-month lookback calculation.

ESG Rating Momentum	Previous Tilt	Updated Tilt From Mar. 31, 2026 to Feb. 28, 2027
Positive	1.25	1
Neutral	1	1
Negative	0.8	1

### IMPACTED INDEX

Index Name	ISIN (TRi)	BBG Ticker (TRi)
iBoxx MSCI Scored & Screened Tilted USD Asia ex-Japan High Yield Capped TCA	GB00BL0B0R64	IBXXUXJT

### IMPLEMENTATION TIMING

S&P DJI is implementing the previously described methodology change in conjunction with the March 2026 end-of-month rebalancing, which takes effect prior to the market open on **April 1, 2026**. The change will first be visible to clients in preliminary membership files beginning on **March 20, 2026**.

### ABOUT S&P DOW JONES INDICES

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