

## iBoxx EUR Eurozone (AT BE DE ES FR IT NL) 15+Y Index Methodology Update

**LONDON, JUNE 05, 2026:** S&P Dow Jones Indices (“S&P DJI”) announces a methodology change to the iBoxx EUR Eurozone (AT BE DE ES FR IT NL) 15+Y Index.

S&P DJI is changing the index methodology, as detailed below.

Change	Methodology	
	Previous	Updated
Reconstitution	The index rebalances monthly after market close on the last business day of the month.	The index reconstitutes <b>semi-annually</b> after market close on the last business days of <b>February and August</b> .
Constituent Weightings	At each rebalancing, the index adjusts each country's specific uncapped weights by the following fixed multipliers and then caps each country's weights according to the table below.	On a <b>monthly</b> basis the index adjusts each country's specific uncapped weights by the following fixed multipliers and caps each country's weights according to the table specified in methodology.
Cash Reinvestment	Cash accumulated during the month will be reinvested in the index at the next rebalancing	At each month end cash accumulated during the month is reinvested in the index.

### IMPACTED INDEX

Index Name	Version	ISIN
iBoxx EUR Eurozone (AT BE DE ES FR IT NL) 15+Y Index	CPI	GB00BW7Q2Q48
iBoxx EUR Eurozone (AT BE DE ES FR IT NL) 15+Y Index	TRI	GB00BW7Q2R54

### IMPLEMENTATION TIMING

S&P DJI is implementing the previously described changes in conjunction with the updated semi-annual rebalancing, which takes effect prior to the market open on **Wednesday, July 1, 2026**. The changes will be first visible to clients on **Monday, June 8<sup>th</sup>, 2026**.

For more information about S&P Dow Jones Indices, please visit [www.spglobal.com/spdji](http://www.spglobal.com/spdji).

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