

iBoxx GBP Collateralized & Corporates Custom Indices Methodology Update

LONDON, JULY 30, 2026: S&P Dow Jones Indices (“S&P DJI”) announces a change to the iBoxx GBP Collateralized & Corporates Custom Indices Index.

S&P DJI is changing how the index weights bonds with less than one year to maturity, as detailed below.

Methodology		
Change	Previous	Updated
Index Weightings	The maturity buckets (bucketed by individual years) are equally weighted.	The aggregate weight of bonds with less than one year to maturity is reduced to 0 in four equal percentage amounts, effective with the monthly rebalancings of March, June, September, and December. The excess weight from the reduction is proportionally redistributed to the remaining maturity years.

Please see the table below for an example of the index weight changes using the iBoxx GBP Collateralized & Corporates 2026-2030 Custom index.

	2026	2027	2028	2029	2030	Total
12/31/2025	20.00%	20.00%	20.00%	20.00%	20.00%	100%
03/31/2026	15.00%	21.25%	21.25%	21.25%	21.25%	100%
06/30/2026	10.00%	22.50%	22.50%	22.50%	22.50%	100%
09/30/2026	5.00%	23.75%	23.75%	23.75%	23.75%	100%
12/31/2026	0.00%	25.00%	25.00%	25.00%	25.00%	100%
03/31/2027	0.00%	18.75%	27.08%	27.08%	27.08%	100%
06/30/2027	0.00%	12.50%	29.17%	29.17%	29.17%	100%
09/30/2027	0.00%	6.25%	31.25%	31.25%	31.25%	100%
12/31/2027	0.00%	0.00%	33.33%	33.33%	33.33%	100%
03/31/2028	0.00%	0.00%	25.00%	37.50%	37.50%	100%
06/30/2028	0.00%	0.00%	16.67%	41.67%	41.67%	100%
09/30/2028	0.00%	0.00%	8.33%	45.83%	45.83%	100%
12/31/2028	0.00%	0.00%	0.00%	50.00%	50.00%	100%
03/31/2029	0.00%	0.00%	0.00%	37.50%	62.50%	100%
06/30/2029	0.00%	0.00%	0.00%	25.00%	75.00%	100%
09/30/2029	0.00%	0.00%	0.00%	12.50%	87.50%	100%
12/31/2029	0.00%	0.00%	0.00%	0.00%	100.00%	100%
03/31/2030	0.00%	0.00%	0.00%	0.00%	100.00%	100%
06/30/2030	0.00%	0.00%	0.00%	0.00%	100.00%	100%
09/30/2030	0.00%	0.00%	0.00%	0.00%	100.00%	100%
12/31/2030	0.00%	0.00%	0.00%	0.00%	100.00%	100%

IMPACTED INDICES

Index Name	ISIN (TRI)
iBoxx GBP Collateralized & Corporates 2026 - 2030 Custom	GB00BF9QLQ61
iBoxx GBP Collateralized & Corporates 2031 - 2035 Custom	GB00BF9QLR78
iBoxx GBP Collateralized & Corporates 2036 - 2040 Custom	GB00BF9QLS85
iBoxx GBP Collateralized & Corporates 2041 - 2045 Custom	GB00BF9QLT92

Index Name	ISIN (TRI)
iBoxx GBP Collateralized & Corporates 2046 - 2050 Custom	GB00BF9QLV15

IMPLEMENTATION TIMING

S&P DJI is implementing the previously described methodology change in conjunction with the September 2026 rebalancing, which takes effect prior to the market open on **Thursday, October 1, 2026**. The change will first be visible to clients in pro-forma files beginning on **Monday, September 7, 2026**.

The timing of this change corresponds with the end of Q3 2026. As a result, for the iBoxx GBP Collateralized & Corporates 2026–2030 Custom Index, the weight of bonds maturing in 2026 would decrease from 20% to 5% on the implementation date, reflecting the phased reduction approach.

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.

S&P Dow Jones Indices is a division of S&P Global (NYSE: SPGI), which provides essential intelligence for individuals, companies and governments to make decisions with confidence. For more information, visit www.spglobal.com/spdji.

FOR MORE INFORMATION:

S&P Dow Jones Indices
index_services@spglobal.com

INDEX ANNOUNCEMENT