S&P Dow Jones Indices

A Division of S&P Global

S&P iBoxx Custom & Index of Indices

Methodology

February 2026

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Introduction

Index Objective and Highlights

S&P iBoxx Custom & Index of Indices Methodology measures client tailored indices categorized as either iBoxx Custom Indices or iBoxx Index of Indices (IOI). Unless detailed in the following pages, the indices follow the standard policies and procedures as documented in the component indices' methodologies and the documents listed in the table below.

The iBoxx Custom Indices incorporate additional exclusions, eligibility criteria, weighting schemes, or other modifications to the underlying index (indices) as defined in each index's specific methodology page. Conversely, iBoxx IOIs are weighted return indices that combine existing component iBoxx indices into a single index, with the component indices weighted as defined in each index's specific methodology page.

Rebalancing/Reweighting. Unless otherwise specified, each IOI rebalances/reweights according to the schedules outlined in the respective component indices' methodology documents, using the component indices' end-of-day (EOD) calculation as of the rebalancing day.

The Index Committee may change the date of a given rebalancing for reasons including market holidays occurring on or around the scheduled rebalancing date. Any such change will be announced with proper advance notice where possible.

This document should be read in conjunction with the component indices' methodology documents, available at *www.spglobal.com/spdji/*, in order to gain a complete understanding of the indices' eligibility rules, policies, and procedures.

In addition to the indices detailed in this methodology, other indices covered by this document may be available. For a list of available indices, please refer *here*.

Supporting Documents

Document Name & URL
iBoxx Bond Calculus
iBoxx Pricing Methodology
iBoxx Rating Methodology
iBoxx Global Economic Development Classification Methodology

Custom Indices Details

iBoxx USD Asia-Pacific Corporates Select Markets Index

Index Objective. The index measures the market-value-weighted performance of constituents within the underlying indices.

Component Indices. The component indices are the iBoxx USD Asia ex-Japan Corporates Select Markets Index and the iBoxx USD Corporates Australia.

For information on the underlying indices, please refer to the iBoxx USD Asia ex-Japan Index Methodology and the iBoxx USD Benchmark Index Methodology, available at www.spglobal.com/spdji.

Index Construction. At each rebalancing, the index is composed of all constituents of the underlying indices.

Index Weighting. At each rebalancing, the index market value weights constituents.

Index Calculation. Index calculation follows the rules and publication calendar of the iBoxx USD Overall.

Currency of Calculation. The index calculates in U.S. dollars.

iBoxx EUR Investment Grade & High Yield Corporates Subordinated

Index Objective. The index measures the market-value-weighted performance of bonds in the iBoxx € Overall and iBoxx EUR High Yield Cum-Crossover indices, subject to the eligibility criteria detailed below.

Underlying Indices. iBoxx € Overall and iBoxx EUR High Yield Cum-Crossover.

For information on the component indices, please refer to the iBoxx EUR Benchmark Index Methodology and iBoxx EUR High Yield Indices Methodology, available at www.spglobal.com/spdji.

Eligibility Criteria. At each rebalancing, bonds in the underlying indices must satisfy the following criteria to be eligible for index inclusion:

- **Issue Type:** be classified as Level 1 Corporates
- **Debt Type:** be classified as subordinated debt

Index Construction. At each rebalancing, the index is composed of all eligible constituents of the underlying indices.

Index Weighting. At each rebalancing, the index market value weights constituents.

Index Calculation. Index calculation follows the rules and publication calendar of the iBoxx EUR Overall.

For information on the iBoxx EUR Overall, please refer to the iBoxx EUR Benchmark Index Methodology.

Index Maintenance. All rebalancings/reweightings follow the underlying indices.

Currency of Calculation. The index calculates in E.U. euros.

iBoxx EUR Investment Grade & High Yield Financials Subordinated

Index Objective. The index measures the market-value-weighted performance of bonds in the iBoxx € Overall and iBoxx EUR High Yield Cum-Crossover indices, subject to the eligibility criteria detailed below.

Underlying Indices. iBoxx € Overall and iBoxx EUR High Yield Cum-Crossover.

For information on the component indices, please refer to the iBoxx EUR Benchmark Index Methodology and iBoxx EUR High Yield Indices Methodology, available at www.spglobal.com/spdji.

Eligibility Criteria. At each rebalancing, bonds in the underlying indices must satisfy the following criteria to be eligible for index inclusion:

- **Issue Type:** be classified as Level 2 Financials
- **Debt Type:** be classified as subordinated debt

Index Construction. At each rebalancing, the index is composed of all eligible constituents of the underlying indices.

Index Weighting. At each rebalancing, the index market value weights constituents.

Index Calculation. Index calculation follows the rules and publication calendar of the iBoxx EUR Overall.

For information on the iBoxx EUR Overall, please refer to the iBoxx EUR Benchmark Index Methodology.

Index Maintenance. All rebalancings/reweightings follow the underlying indices.

Currency of Calculation. The index calculates in E.U. euros.

iBoxx EUR Investment Grade & High Yield Non-Financials Subordinated

Index Objective. The index measures the market-value-weighted performance of bonds in the iBoxx € Overall and iBoxx EUR High Yield Cum-Crossover indices, subject to the eligibility criteria detailed below.

Underlying Indices. iBoxx € Overall and iBoxx EUR High Yield Cum-Crossover.

For information on the component indices, please refer to the iBoxx EUR Benchmark Index Methodology and iBoxx EUR High Yield Indices Methodology, available at www.spglobal.com/spdji.

Eligibility Criteria. At each rebalancing, bonds in the underlying indices must satisfy the following criteria to be eligible for index inclusion:

- **Issue Type:** be classified as Level 2 Non-Financials
- **Debt Type:** be classified as subordinated debt

Index Construction. At each rebalancing, the index is composed of all eligible constituents of the underlying indices.

Index Weighting. At each rebalancing, the index market value weights constituents.

Index Calculation. Index calculation follows the rules and publication calendar of the iBoxx EUR Overall.

For information on the iBoxx EUR Overall, please refer to the iBoxx EUR Benchmark Index Methodology.

Index Maintenance. All rebalancings/reweightings follow the underlying indices.

Currency of Calculation. The index calculates in E.U. euros.

iBoxx ABF Singapore Government+iBoxx SGD Statutory Boards

Index Objective. The index measures the market-value-weighted performance of constituents within the component indices, subject to the eligibility criteria detailed below.

Underlying Indices. The component indices are iBoxx ABF Singapore Government and iBoxx SGD Statutory Boards.

For information on the component indices, please refer to the iBoxx ABF Index Methodology and iBoxx Singapore Dollar (SGD) Bond Index Methodology, available at www.spglobal.com/spdji.

Eligibility Criteria. At each rebalancing, bonds in the component indices must satisfy the following criteria to be eligible for index inclusion:

- Bond must not be convertible, or PIK.
- Unrated bonds are included at 50% of the original amount outstanding

Index Construction. At each rebalancing, the index is composed of all eligible constituents of the component indices.

Index Weighting. At each rebalancing, the index market value weights constituents

Index Calculation. Index calculation follows the rules and publication calendar of the iBoxx Asia.

For information on the iBoxx Asia, please refer to the iBoxx USD Benchmark Index Methodology.

Index Maintenance. All rebalancings/reweightings follow the component indices.

Currency of Calculation. The index calculates in Singapore dollars.

iBoxx Global FRN IG Custom

Index Objective. The index measures the market value weighted performance of a strategy consisting of a blend of component fixed income indices, weighted as defined below.

Component Indices. Please see the table below.

Component Indices	ISIN
iBoxx EUR FRN Investment Grade Corporates 1+	GB00BL08NC36
iBoxx GBP FRN Investment Grade Corporates Ultrashort	GB00BL08NK10
iBoxx USD FRN Investment Grade Corporates	GB00BWCGV736

For information on the component indices, please refer to the iBoxx EUR Benchmark Methodology, iBoxx GBP Benchmark Index Methodology, and iBoxx USD Benchmark Index Methodology, available at www.spglobal.com/spdji.

Index Construction. At each rebalancing, the index comprises the component indices.

Index Weighting. At each rebalancing, the index market value weights constituents.

Index Calculation. Index calculation follows the rules and publication calendar of the iBoxx USD Overall.

For information on the iBoxx USD Overall, please refer to the iBoxx USD Benchmark Index Methodology.

Index Maintenance. All rebalancings/reweightings follow the component indices.

Currency of Calculation. The index calculates in GBP.

iBoxx EUR Investment Grade & High Yield Non-Financials Subordinated (3% Issuer Cap) Index

Index Objective. The index measures the performance of bonds in the iBoxx € Overall and iBoxx EUR High Yield Cum-Crossover indices, subject to the eligibility criteria and issuer capping detailed below.

Underlying Indices. iBoxx € Overall and iBoxx EUR High Yield Cum-Crossover.

For information on the iBoxx € Overall and iBoxx EUR High Yield Cum-Crossover, please refer to the iBoxx EUR Benchmark Index Methodology and iBoxx EUR High Yield Indices Methodology, respectively, available at www.spglobal.com/spdji.

Eligibility Criteria. At each rebalancing, bonds in the underlying indices must satisfy the following criteria to be eligible for index inclusion:

- **Issue Type:** be classified as Level 2 Non-Financials
- **Debt Type:** be classified as subordinated debt

Index Construction. At each rebalancing, the index is composed of all eligible constituents of the underlying indices.

Constituent Weighting. At each rebalancing, the index market value weights constituents, subject to the following constraints:

- Cap issuers at 3% (if the index has 34 or fewer issuers, relax the issuer cap to 5%).

Index Calculation. Index calculation follows the rules and publication calendar of the iBoxx € Overall.

Index Maintenance. All rebalancings follow the underlying indices.

Currency of Calculation. The index calculates in E.U. euros.

Index of Indices Details

iBoxx USD Custom Aggregate

Index Objective. The index measures the performance of the component indices, according to a predetermined weighting for each component index, as defined below.

Component Indices. Please see the table below.

Component Indices	Underlying Index	Weight at rebalancing
iBoxx ADBI High Grade Custom	iBoxx ADBI	82%
iBoxx USD Australia Investment Grade Custom	iBoxx USD Investment Grade	5%
iBoxx USD Japan Investment Grade Custom	iBoxx USD Investment Grade	3%
iBoxx USD Emerging Markets Non-Sovereigns LatAm Investment Grade Custom	iBoxx USD Emerging Markets Corporates	2.5%
iBoxx USD Emerging Markets Non-Sovereigns Middle East Investment Grade	iBoxx USD Emerging Markets Corporates	2.5%
iBoxx USD Liquid Emerging Markets Sovereigns LatAm Investment Grade Custom	iBoxx USD Liquid Emerging Markets Sovereigns	2.5%
iBoxx USD Liquid Emerging Markets Sovereigns Middle East Investment Grade Custom	iBoxx USD Liquid Emerging Markets Sovereigns	2.5%

For information on the component indices, please refer to the iBoxx ADBI Index, iBoxx USD Benchmark Index Guide, and iBoxx USD Emerging Markets Corporates Index, available at www.spglobal.com/spdji.

Index Construction. At each rebalancing, the index comprises the component indices.

Index Weighting. At each rebalancing, the index resets component index weights as per the table above.

Index Calculation. Index calculation follows the rules and publication calendar of the iBoxx USD Overall.

For information on the iBoxx USD Overall, please refer to the iBoxx USD Benchmark Index Methodology.

Index Maintenance. All rebalancings/reweightings follow the component indices.

Currency of Calculation. The index calculates in U.S. dollars.

Component Index Construction.

Each component index follows the rules and calculations of the underlying index, except for the selection rules listed here.

- **iBoxx ADBI High Grade Custom:** bonds must have second-best rating of investment grade
- **iBoxx USD Australia Investment Grade Custom:** bonds must have second-best rating of investment grade and issued by Australian issuers.
- **iBoxx USD Japan Investment Grade Custom:** bonds must have second-best rating of investment grade and issued by Japanese issuers classified as Financials.

- **iBoxx USD Emerging Markets Non-Sovereigns LatAm Investment Grade Custom:** bonds must have second-best rating of investment grade; and must be non-Financial, sub-sovereigns and covered bonds issued by the Latin American countries.
- **iBoxx USD Emerging Markets Non-Sovereigns Middle East Investment Grade Custom:** bonds must have second-best rating of investment grade; and must be non-Financial, sub-sovereigns and covered bonds issued by Israel, Bahrain, Kuwait, Oman, Qatar, Saudi Arabia, and the UAE.
- **iBoxx USD Liquid Emerging Markets Sovereigns LatAm Investment Grade Custom:** bonds must have second-best rating of investment grade and issued by the Latin American countries.
- **iBoxx USD Liquid Emerging Markets Sovereigns Middle East Investment Grade Custom:** bonds must have second-best rating of investment grade and issued by Israel, Bahrain, Kuwait, Oman, Qatar, Saudi Arabia, and the UAE.

iBoxx USD Financials (50%) & EUR Non-Financials (25%) & EUR Collateralized (25%)

Index Objective. The index measures the weighted return performance of a strategy consisting of a blend of component fixed income indices, weighted as defined below.

Component Indices. Please see the table below.

Component Indices	ISIN	Weight at Rebalancing
iBoxx USD Financials	GB00B0598D09	50%
iBoxx EUR Non-Financials	DE0006302144	25%
iBoxx EUR Collateralized	DE0006168552	25%

For information on the component indices, please refer to the iBoxx USD Benchmark Index Methodology and iBoxx EUR Benchmark Index Methodology, available at www.spglobal.com/spdji.

Index Construction. At each rebalancing, the index comprises the component indices.

Index Weighting. At each rebalancing, the index resets the weight of each component index to the values in the table above.

Index Calculation. Index calculation follows the rules and publication calendar of the iBoxx USD Overall.

For information on the iBoxx USD Overall, please refer to the iBoxx USD Benchmark Index Methodology.

Index Maintenance. All rebalancings/reweightings follow the component indices.

Currency of Calculation. The index calculates in Great Britain pounds.

iBoxx ADBI High Grade (15%) & ALBI Hong Kong Non-Government 1-3 (85%)

Index Objective. The index measures the weighted return performance of a strategy consisting of a blend of component fixed income indices, weighted as defined below.

Component Indices. Please see the table below.

Component Indices	ISIN	Weight at Rebalancing
iBoxx ADBI High Grade	GB00BYQ9B830	15%
iBoxx ALBI Hong Kong Non-Government 1-3	GB00BYZW7R42	85%

For information on the component indices, please refer to the iBoxx ABDI Index Methodology and iBoxx ALBI Index Methodology, available at www.spglobal.com/spdji.

Index Construction. At each rebalancing, the index comprises the component indices.

Index Weighting. At each rebalancing, the index resets the weight of each component index to the values in the table above.

Index Calculation. Index calculation follows the rules and publication calendar of the iBoxx USD Overall.

For information on the iBoxx USD Overall, please refer to the iBoxx USD Benchmark Index Methodology.

Index Maintenance. All rebalancings/reweightings follow the component indices.

Currency of Calculation. The index calculates in US dollars.

Historical Component Index Allocation Changes. The index's component indices' weighting allocations have changed over time, as follows:

- **12/31/2023-12/31/2024**: iBoxx ADBI High Grade (20%) & iBoxx ALBI Hong Kong Non-Government 1-3 (80%)
- **04/30/2023-11/30/2023:** iBoxx ADBI High Grade (30%) & iBoxx ALBI Hong Kong Non-Government 1-3 (70%)
- **11/30/2017-03/31/2023**: iBoxx ADBI High Grade (50%) & iBoxx ALBI Hong Kong Non-Government 1-3 (50%)
- **12/31/2012-10/31/2017**: iBoxx ADBI High Grade (40%) & iBoxx ALBI Hong Kong Non-Government 1-3 (60%)

iBoxx ALBI (50%) & ADBI (50%)

Index Objective. The index measures the weighted return performance of a strategy consisting of a blend of component fixed income indices, weighted as defined below.

Component Indices. Please see the table below.

Component Indices	ISIN	Weight at Rebalancing
iBoxx ALBI	GB00BF9Q4126	50%
iBoxx Asian USD Dollar Bond Index	GB00BYZW7309	50%

For information on the component indices, please refer to the iBoxx ALBI Index Methodology and iBoxx ADBI Index Methodology, available at www.spglobal.com/spdji.

Index Construction. At each rebalancing, the index comprises the component indices.

Index Weighting. At each rebalancing, the index resets the weight of each component index to the values in the table above.

Index Calculation. Index calculation follows the rules and publication calendar of the iBoxx USD Overall.

For information on the iBoxx USD Overall, please refer to the iBoxx USD Benchmark Index Methodology.

Index Maintenance. All rebalancings/reweightings follow the component indices.

Currency of Calculation. The index calculates in U.S. dollars.

iBoxx EUR & USD Corporates Custom

Index Objective. The index measures the weighted return performance of a strategy consisting of a blend of component fixed income indices, weighted as defined below.

Component Indices. Please see the table below.

Component Indices	ISIN	Weight at Rebalancing
iBoxx EUR Corporates Custom	GB00BHFSKK75	50%
iBoxx USD Corporates Custom	GB00BHFSY275	50%

For information on the component indices, please refer to the iBoxx EUR Benchmark Methodology and iBoxx USD Benchmark Index Methodology, available at www.spglobal.com/spdji.

Index Construction. At each rebalancing, the index comprises the component indices.

Index Weighting. At each rebalancing, the index resets the weight of each component index to the values in the table above.

Index Calculation. Index calculation follows the rules and publication calendar of the iBoxx USD Overall.

For information on the iBoxx USD Overall, please refer to the iBoxx USD Benchmark Index Methodology.

Index Maintenance. All rebalancings/reweightings follow the component indices.

Currency of Calculation. The index calculates in Euro.

iBoxx ALBI Malaysia Government (32.5%) & Non-Government (32.5%) & 1M-Maybank FD (35%)

Index Objective. The index measures the weighted return performance of a strategy consisting of a blend of component fixed income indices and 1-month Maybank Malaysia fixed deposits, weighted as defined below.

Component Indices. Please see the table below.

Component Indices	ISIN	Weight at Rebalancing
iBoxx ALBI Malaysia Government	GB00BYZW8372	32.5%
iBoxx ALBI Malaysia Non-Government	GB00BYZW8489	32.5%
1 Month - Maybank Malaysia Fixed Deposit	--	35%

For information on the component indices, please refer to the iBoxx ALBI Index Methodology, available at www.spglobal.com/spdji.

Index Construction. At each rebalancing, the index comprises the component indices.

Index Weighting. At each rebalancing, the index resets the weight of each component index to the values in the table above.

Index Calculation. Index calculation follows the rules and publication calendar of the iBoxx Asia Index.

For information on the iBoxx Asia Index, please refer to the iBoxx Asia Index Methodology.

Index Maintenance. All rebalancings/reweightings follow the component indices.

Currency of Calculation. The index calculates in Malaysian ringgit.

iBoxx ALBI Hong Kong Non-Government (55%) & 7 Year HKD Government EFN (22.5%) & 10 Year HKD Government EFN (22.5%)

Index Objective. The index measures the weighted return performance of a strategy consisting of a blend of component fixed income indices, weighted as defined below.

Component Indices. Please see the table below.

Component Indices	ISIN	Weight at Rebalancing
iBoxx 10 Year HKD Government EFN	GB00BYQB6F16	22.5%
iBoxx 7 Year HKD Government EFN	GB00BYQB6C84	22.5%
iBoxx ALBI Hong Kong Non-Government	GB00BYZW7Q35	55%

For information on the component indices, please refer to the iBoxx ABF Methodology and iBoxx ALBI Methodology, available at www.spglobal.com/spdji.

Index Construction. At each rebalancing, the index comprises the component indices.

Index Weighting. At each rebalancing, the index resets the weight of each component index to the values in the table above.

Index Calculation. Index calculation follows the rules and publication calendar of the iBoxx Asia.

For information on the iBoxx Asia, please refer to the iBoxx Asia Index Methodology.

Index Maintenance. All rebalancings/reweightings follow the component indices.

Currency of Calculation. The index calculates in Hong Kong dollars.

iBoxx ALBI Hong Kong Non-Government (55%) & iBoxx ADBI ex-Rated BBB and lower (45%)

Index Objective. The index measures the weighted return performance of a strategy consisting of a blend of component fixed income indices, weighted as defined below.

Component Indices. Please see the table below.

Component Indices	ISIN	Weight at Rebalancing
iBoxx ADBI ex-Rated BBB and lower	GB00BYSVJS38	45%
iBoxx ALBI Hong Kong Non-Government	GB00BYZW7Q35	55%

For information on the component indices, please refer to the iBoxx ALBI Index Methodology and iBoxx ADBI Index Methodology, available at www.spglobal.com/spdji.

Index Construction. At each rebalancing, the index comprises the component indices.

Index Weighting. At each rebalancing, the index resets the weight of each component index to the values in the table above.

Index Calculation. Index calculation follows the rules and publication calendar of the iBoxx USD Overall.

For information on the iBoxx USD Overall*, please refer to the iBoxx USD Benchmark Methodology.*

Index Maintenance. All rebalancings/reweightings follow the component indices.

Currency of Calculation. The index calculates in U.S. dollars.

iBoxx EUR Corporates (50%) & Liquid High Yield (50%)

Index Objective. The index measures the weighted return performance of a strategy consisting of a blend of component fixed income indices, weighted as defined below.

Component Indices. Please see the table below.

Component Indices	ISIN	Weight at Rebalancing
iBoxx EUR Corporates	DE0006301161	50%
iBoxx EUR Liquid High Yield Index	GB00B57G6H43	50%

For information on the component indices, please refer to the iBoxx EUR Benchmark Index Methodology, available at www.spglobal.com/spdji.

Index Construction. At each rebalancing, the index comprises the component indices.

Index Weighting. At each rebalancing, the index resets the weight of each component index to the values in the table above.

Index Calculation. Index calculation follows the rules and publication calendar of the iBoxx EUR Overall.

For information on the iBoxx EUR Overall, please refer to the iBoxx EUR Benchmark Index Methodology.

Index Maintenance. All rebalancings/reweightings follow the component indices.

Currency of Calculation. The index calculates in E.U. Euros.

iBoxx USD Asia ex-Japan (Restricted) (Far East) (50%) & ALBI (50%)

Index Objective. The index measures the weighted return performance of a strategy consisting of a blend of component fixed income indices, weighted as defined below.

Component Indices. Please see the table below.

Component Indices	ISIN	Weight at Rebalancing
iBoxx USD Asia ex-Japan (Restricted) (Far East)	GB00BL09QN88	50%
iBoxx ALBI	GB00BYZW8M61	50%

For information on the component indices, please refer to the iBoxx USD Asia ex-Japan Index Methodology and iBoxx ALBI Index Methodology, available at www.spglobal.com/spdji.

Index Construction. At each rebalancing, the index comprises the component indices.

Index Weighting. At each rebalancing, the index resets the weight of each component index to the values in the table above.

Index Calculation. Index calculation follows the rules and publication calendar of the iBoxx USD Overall.

For information on the iBoxx USD Overall, please refer to the iBoxx USD Benchmark Index Methodology.

Index Maintenance. All rebalancings/reweightings follow the component indices.

Currency of Calculation. The index calculates in U.S. dollars.

In addition to the above, additional EUR and GBP Hedged and Unhedged indices also calculate.

iBoxx USD Liquid High Yield (60%) & Investment Grade (40%)

Index Objective. The index measures the weighted return performance of a strategy consisting of a blend of component fixed income indices, weighted as defined below.

Component Indices. Please see the table below:

Component Indices	ISIN	Weight at Rebalancing
iBoxx $ Liquid High Yield Index	GB00B4K07738	60%
iBoxx $ Liquid Investment Grade Index	GB00B4K4X773	40%

For information on the component indices, please refer to the iBoxx USD Liquid High Yield Index Methodology and iBoxx USD Liquid Investment Grade Index Methodology, available at www.spglobal.com/spdji.

Index Construction. At each rebalancing, the index comprises the component indices.

Index Weighting. At each rebalancing, the index resets the weight of each component index to the values in the table above.

Index Calculation. Index calculation follows the publication calendar of the iBoxx USD Benchmark Index.

For information on the iBoxx USD Benchmark, please refer to the iBoxx USD Benchmark Index Methodology.

Index Maintenance. All rebalancings/reweightings follow the component indices.

Currency of Calculation. The index calculates in U.S. dollars.

In addition to the above, the index calculates in CAD Hedged and Unhedged.

iBoxx GBP Non-Gilts (50%) & 15+ (50%)

Index Objective. The indices measure the weighted return performance of a strategy consisting of a blend of component fixed income indices, weighted as defined below.

Component Indices. Please see the table below:

Component Indices	ISIN	Weight at Rebalancing
iBoxx GBP Non-Gilts	DE0007932279	50%
iBoxx GBP Non-Gilts 15+	DE0007932451	50%

For information on the component indices, please refer to the iBoxx GBP Benchmark Index Methodology, available at www.spglobal.com/spdji.

Index Construction. At each rebalancing, the index comprises the component indices.

Index Weighting. At each rebalancing, the index resets the weight of each component index to the values in the table above.

Index Calculation. Index calculation follows the rules and publication calendar of the iBoxx GBP benchmark index

For information on the iBoxx GBP Benchmark Index, please refer to the iBoxx GBP Benchmark Index Methodology.

Index Maintenance. All rebalancings/reweightings follow the component indices.

Currency of Calculation. The index calculates in GBP.

iBoxx GBP Corporates 1-3 (50%) & EUR Corporates 1-3 (50%)

Index Objective. The indices measure the weighted return performance of a strategy consisting of a blend of component fixed income indices, weighted as defined below.

Component Indices. Please see the table below:

Component Indices	ISIN	Weight at Rebalancing
iBoxx GBP Corporates 1-3	DE0005993190	50%
iBoxx EUR Corporates 1-3	DE0006301187	50%

For information on the component indices, please refer to the iBoxx EUR Benchmark Index Methodology and iBoxx GBP Benchmark Index Methodology, available at www.spglobal.com/spdji.

Index Construction. At each rebalancing, the index comprises the component indices.

Index Weighting. At each rebalancing, the index resets the weight of each component index to the values in the table above.

Index Calculation. Index calculation follows the rules and publication calendar of the iBoxx GBP benchmark index

For information on the iBoxx GBP Benchmark Index, please refer to the iBoxx GBP Benchmark Index Methodology.

Index Maintenance. All rebalancings/reweightings follow the component indices.

Currency of Calculation. The index calculates in GBP.

iBoxx GBP Financials (50%) & EUR Non-Financials (25%) & EUR Collateralized (25%)

Index Objective. The index measures the weighted return performance of a strategy consisting of a blend of component fixed income indices, weighted as defined below.

Component Indices. Please see the table below:

Component Indices	ISIN	Weight at Rebalancing
iBoxx £ Financials	DE0005994578	50%
iBoxx € Non-Financials	DE0006302144	25%
iBoxx € Collateralized	DE0006168552	25%

For information on the component indices, please refer to the iBoxx EUR Benchmark Index Methodology and iBoxx GBP Benchmark Index Methodology, available at www.spglobal.com/spdji.

Index Construction. At each rebalancing, the index comprises the component indices.

Index Weighting. At each rebalancing, the index resets the weight of each component index to the values in the table above.

Index Calculation. Index calculation follows the rules and publication calendar of the iBoxx GBP Benchmark Index.

For information on the iBoxx GBP Benchmark Index, please refer to the iBoxx GBP Benchmark Index Methodology.

Index Maintenance. All rebalancings/reweightings follow the component indices.

Currency of Calculation. The index calculates in GBP**.**

20% (iBoxx ABF Singapore Government + iBoxx SGD Statutory Boards) + 80% (iBoxx SGD Corporates Investment Grade Custom) Index[1]

Index Objective. The index measures the weighted return performance of a strategy consisting of a blend of component fixed income indices, weighted as defined below.

Component Indices. Please see the table below.[2,3]

Component Indices	ISIN	Weight at Rebalancing
iBoxx ABF Singapore Government + iBoxx SGD Statutory Boards	GB00BL08N126	20%
iBoxx SGD Corporates Investment Grade ex-Contingent Convertibles	GB00BL09FT77	80%

For information on the component indices, please refer to the iBoxx ABF Index Methodology and iBoxx Singapore Dollar (SGD) Bond Index Methodology, available at www.spglobal.com/spdji.

Index Construction. At each rebalancing, the index is composed of the respective component indices.

Index Weighting. At each rebalancing, the weight of each component index resets to the values in the table above.

Index Calculation. Index calculation follows the rules and publication calendar of the iBoxx Asia Index.

For information on the iBoxx ABF Singapore Index and iBoxx SGD Overall Index, please refer to the iBoxx ABF Index Methodology and iBoxx Singapore Dollar (SGD) Bond Index Methodology.

Index Maintenance. All rebalancings/reweightings follow the component indices.

Currency of Calculation. The index calculates in Singapore dollars.

[1] Prior to 12/31/2025, the index name was 20% (iBoxx ABF Singapore Government + iBoxx SGD Statutory Boards) + 80% (iBoxx SGD Corporates Investment Grade Custom.

[2] For history prior to 10/31/2020, the component indices were (iBoxx ABF Singapore Government + iBoxx SGD Statutory Boards) & iBoxx SGD Corporates Investment Grade.

[3] For history prior to 03/31/2023, the weight of each component index was (iBoxx ABF Singapore Government + iBoxx SGD Statutory Boards) 33% Markit iBoxx SGD Corporates Investment Grade ex-Contingent Convertibles 67%.

iBoxx GBP Gilts Custom PSPAG

Index Objective. The index measures the weighted return performance of a strategy consisting of a blend of component fixed income indices, weighted as defined below.

Component Indices. Please see the table below.

Component Indices	ISIN	Maturity Band	Weight at Rebalancing
iBoxx GBP Gilts Custom 2016-2021	GB00BGFQF767	2016-2021	2.80%
iBoxx GBP Gilts Custom 2022-2026	GB00BGFQF981	2022-2026	5.60%
iBoxx GBP Gilts Custom 2027-2031	GB00BGFQFC18	2027-2031	15.30%
iBoxx GBP Gilts Custom 2032-2036	GB00BGFQFF49	2032-2036	18.10%
iBoxx GBP Gilts Custom 2037-2043	GB00BGFQFH62	2037-2043	23.60%
iBoxx GBP Gilts Custom 2044-2050	GB00BGFQFK91	2044-2050	23.60%
iBoxx GBP Gilts Custom 2051+	GB00BGFQFM16	2051-on	11.00%

For information on the component indices, please refer to the iBoxx GBP Benchmark Index Methodology, available at www.spglobal.com/spdji.

Index Construction. At each rebalancing, the index comprises the component indices.

Index Weighting. At each rebalancing, the index resets the weight of each component index to the values in the table above.

Index Calculation. Index calculation follows the rules and publication calendar of the iBoxx GBP Benchmark Index.

For information on the iBoxx GBP Benchmark Index, please refer to the iBoxx GBP Benchmark Index Methodology.

Index Maintenance. All rebalancings/reweightings follow the component indices.

Currency of Calculation. The index calculates in GBP.

S&P Dow Jones Indices' Contact Information

Contact Information

For questions regarding an index, please contact: index_services@spglobal.com.

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Please refer to the methodology for the Index for more details about the index, including the manner in which it is rebalanced, the timing of such rebalancing, criteria for additions and deletions, as well as all index calculations.

Information presented prior to an index's launch date is hypothetical back-tested performance, not actual performance, and is based on the index methodology in effect on the launch date. However, when creating back-tested history for periods of market anomalies or other periods that do not reflect the general current market environment, index methodology rules may be relaxed to capture a large enough universe of securities to simulate the target market the index is designed to measure or strategy the index is designed to capture. For example, market capitalization and liquidity thresholds may be reduced. In addition, forks have not been factored into the back-test data with respect to the S&P Cryptocurrency Indices. For the S&P Cryptocurrency Top 5 & 10 Equal Weight Indices, the custody element of the methodology was not considered; the back-test history is based on the index constituents that meet the custody element as of the Launch Date. Also, the treatment of corporate actions in back-tested performance may differ from treatment for live indices due to limitations in replicating index management decisions. Back-tested performance reflects application of an index methodology and selection of index constituents with the benefit of hindsight and knowledge of factors that may have positively affected its performance, cannot account for all financial risk that may affect results and may be considered to reflect survivor/look ahead bias. Actual returns may differ significantly from, and be lower than, back-tested returns. Past performance is not an indication or guarantee of future results.

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