

S&P Dow Jones Indices Bond Revisions for Certain iBoxx Indices

LONDON, JUNE 14, 2024: S&P Dow Jones Indices (“S&P DJI”) announces the annual revision of the number of bonds per currency for the below indices, with the revisions effective at the next quarterly rebalancing date on July 31, 2024. The changes aim to enhance the effectiveness and transparency of these indices, ensuring the indices continue to meet clients' evolving needs.

iBoxx Global Corporates Liquid 150 Capped Index				
Valid From	Valid To	EUR	GBP	USD
07/31/2009	07/31/2015	45	15	90
07/31/2015	07/31/2016	40	10	100
07/31/2016	07/31/2017	35	10	105
07/31/2017	07/31/2018	35	10	105
07/31/2018	07/31/2019	40	10	100
07/31/2019	07/31/2020	40	10	100
07/31/2020	07/31/2021	40	5	105
07/31/2021	07/31/2022	40	10	100
07/31/2022	07/31/2023	40	5	105
07/31/2023	07/31/2024	40	5	105
07/31/2024	07/31/2025	40	5	105

iBoxx Global Developed Markets Liquid 100 High Yield Capped Index					
Valid From	Valid To	EUR	GBP	USD	CAD
07/31/2009	12/31/2011	30	0	70	0
07/31/2012	07/31/2015	30	5	60	5
07/31/2015	07/31/2016	20	5	70	5
07/31/2016	07/31/2017	20	5	70	5
07/31/2017	07/31/2018	20	5	70	5
07/31/2018	07/31/2019	20	5	70	5
07/31/2019	07/31/2020	20	5	70	5
07/31/2020	07/31/2021	20	5	70	5
07/31/2021	07/31/2022	25	5	65	5
07/31/2022	07/31/2023	25	5	65	5
07/31/2023	07/31/2024	25	5	65	5
07/31/2024	07/31/2025	20	5	70	5

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