



iBoxx SD-KPI USD Corporates Index Guide

October 2020

1 iBoxx SD-KPI USD Corporates Index	3
1.1 Index governance	3
1.1.1 Technical Committee	3
1.1.2 Oversight Committee	3
1.2 Publication of the iBoxx SD-KPI USD Corporates Indices	3
2 Bond Selection rules	5
2.1 Market Issue	5
2.2 Bond Type	5
2.3 Credit rating	7
2.4 Time to Maturity	7
2.5 Amount Outstanding	8
3 Bond classification	9
3.1 Corporates	9
3.2 Additional Classification	11
4 Index Calculation	12
4.1 Static data	12
4.2 Bond prices	12
4.3 Rebalancing Process	12
4.4 Index Data	12
4.5 Index calculus	13
4.6 Index Weights	13
4.7 Treatment of the special intra-month events	13
4.7.1 Index and analytics weights	14
4.7.2 Funged bonds	14
4.7.2.1 Parent and new tranche are both index constituents	15
4.7.2.2 Parent is an index constituent, but the new tranche is not	15
4.7.2.3 Parent is not an index constituent but the new tranche is	15
4.7.3 Full redemptions: exercised calls, puts and buybacks	15
4.7.4 Bonds trading flat of accrued	15
4.7.5 Multi-coupon bonds	15
4.7.6 Ex-dividend conventions	16
4.8 Index history	16
4.9 Settlement conventions	16
4.10 Calendar	16
4.11 Data publication and access	17
4.12 Index restatement	17
4.13 Index review	17
5 Changes to iBoxx SD-KPI USD Corporates Index	18
6 Further information	19

1 iBoxx SD-KPI USD Corporates Index

The iBoxx SD-KPI USD Corporates Index is designed to reflect the performance of USD denominated investment grade corporate debt. The index aims to offer a broad coverage of the USD corporate bond universe with adjusted weights, by allocating higher weights to issuers with higher SD-KPIIntegration[®] Scores and reducing weights to those with lower scores. The index also aims to uphold minimum standards of investability and liquidity. The index is an integral part of the global Markit iBoxx index family, which provides the marketplace with accurate and objective benchmarks by which to assess the performance of bond markets and investments.

The iBoxx SD-KPI USD Corporates Index is further broken down into two sub-indices based on financial or non-financial corporate sectors. All three indices are priced based on multi-source pricing as described in the document *Markit iBoxx Pricing Rules* publicly available under Methodology on www.ihsmarkit.com. Additionally, the index rules and their application are governed by two Index Advisory Committees.

This document covers the index structure, rules and calculation methodology.

1.1 Index governance

In order to ensure the independence and the objectivity of the iBoxx SD-KPI USD Corporates Index, the index rules and their enforcement will be governed by two distinct Index Advisory Committees, in line with the governance structure for the main iBoxx index families.

1.1.1 Technical Committee

The Technical Committee comprises representatives from market makers/banks. The main purpose of this group is to provide assistance in the identification of eligible constituents, especially in the instance where the eligibility or the classification of a bond is unclear or contentious. Additionally, the Technical Committee discusses any market developments which may warrant index rule changes, and provide recommendations on changes to the rules or additional indices. It also reviews the impact of financial sanctions on the eligibility of countries or specific index constituents.

1.1.2 Oversight Committee

The Oversight Committee comprises representatives from a broad range of asset managers, consultants and industry bodies. The purpose of this committee is to review the recommendations made by the Technical Committee and also to provide consultation on any market developments which may warrant rule changes.

1.2 Publication of the iBoxx SD-KPI USD Corporates Indices

The iBoxx SD-KPI USD Corporates Index, iBoxx SD-KPI USD Financials, and iBoxx SD-KPI USD Non-Financials are calculated at the end of each business day and re-balanced at the end of each

month. The indices are calculated on the basis of end-of-day prices on each trading day defined in the iBoxx USD Index calculation calendar. The index calculation calendar is available in the indices section on www.markit.com/indices under Calendar for data subscribers. Index data and bond price information is also available from the main information vendors.

The index calculation calendar conforms to the recommendations of the Securities Industry and Financial Markets Association (SIFMA):

- Pricing for domestic and global bonds takes place on each SIFMA recommended US trading day
- Pricing for Eurodollar bonds takes place on each SIFMA recommended UK trading day (additional holidays to the US calendar: Easter Monday, May Day, Summer Bank Holiday and Boxing Day)
- The indices are calculated on each SIFMA recommended US trading day and on the last calendar day of each month

2 Bond Selection rules

The following selection criteria are used to determine the index constituents from the USD denominated bond universe:

- Market Issue
- Bond Type
- Rating
- Time to maturity
- Amount outstanding

2.1 Market Issue

The domicile of the issuer is not relevant for bond selection. However, for liquidity reasons, the following market types are excluded from the bond universe:

- Municipal Bonds
- 144As
- Private Placements
- Brady Bonds
- Restructured sovereign and sub-sovereign debt

If the technical committee has reasonable cause to believe that a bond is retail bond or private placement, and IHS Markit is unable to determine otherwise from the issuer or lead manager(s), the bond will be excluded from the index.

2.2 Bond Type

General inclusion criteria:

- Bonds with known cash-flows are eligible for the indices

In particular, the following bond types are eligible:

- Fixed coupon bonds
- Callable and Puttable bonds
- Step-ups and event-driven bonds such as rating-driven or registration-driven bonds
- Amortizing bonds and sinking funds with fixed sinking schedules
- Fixed-to-floaters
 - > Hybrid bank/insurance capital bonds
 - > Senior bonds issued by banks with a call option up to 2 years prior to maturity
 - > Undated fixed – to floaters
- Perpetual Bonds of all types.
- Financial subordinated debt with a contingent conversion feature at the point of non-viability, in line with the capital adequacy requirements of Basel III
- Secured bonds
 - > Secured bonds issued by insurance companies
 - > First mortgaged bonds/ first priority security interest
 - > Covered bonds (please refer to section 3.5.1)
 - > Secured bonds issued by an SPV with known cash-flows

The following bond types are specifically excluded:

- Floating Rate Notes
- Zero coupon bonds and zero-coupon step-up bonds
- Dated fixed to floater bonds issued by non-financial issuers
- Dated fixed to floater senior bonds issued by non-banking financial issuers
- Convertibles
- Inflation and other index-linked bonds
- Bonds cum or ex-warrant
- Bonds whose complete coupons are paid at maturity, as they are similar to zero-coupon bonds with only one cash flow
- New bonds entering the index that have already been called prior to rebalancing
- Optional and mandatory convertible bonds
- Subordinated bank or insurance debt with mandatory contingent conversion features that are based on an observable trigger

For retail bonds and private placements, publicly available information is not always conclusive and the classification of a bond as a retail bond or a private placement will be made at IHS Markit's discretion based on the information available at the time of determination. IHS Markit may consult with the specific Index Advisory Committees to review potential retail bonds or private placements. Any bond classified as retail or private placement is added to the list of excluded private placements and retail bonds. The list is published on www.markit.com/indices under *Indices News* for future reference and to ensure decision's consistency.

In instances where a new bond type is not specifically excluded or included according to the published index rules, IHS Markit will analyse the features of such securities in line with the principles set out in 2.1 of this guide. IHS Markit may consult the specific Index Advisory Committees. Any decision as to the eligibility or ineligibility of a new bond type will be published and the index rules will be updated accordingly.

2.3 Credit rating

All bonds in the iBoxx SD-KPI USD Corporates Index must have an iBoxx Rating of investment grade. Ratings from the following three credit rating agencies are considered for the calculation of the iBoxx Rating:

- Fitch Ratings
- Moody's Investor Service
- S&P Global Ratings

Investment grade is defined as BBB- or higher from Fitch Ratings and S&P Global Ratings and Baa3 or higher from Moody's Investor Service.

If a bond is rated by more than one of the above agencies, then the iBoxx rating is the average of the provided ratings. The rating is consolidated to the nearest rating grade. Rating notches are not used. For more information on how the average rating is determined, please refer to the *iBoxx Rating Methodology* document. The methodology can be found on www.ihsmarkit.com under *Methodology*.

US Treasuries require US sovereign rating. For corporate and sub-sovereigns only issue ratings are considered in the bond selection process. For sovereign issuers the country rating is also taken into account. Issuer ratings or MTN program ratings are not taken into account.

2.4 Time to Maturity

All bonds must have a remaining time to maturity of one year at the rebalancing date. Newly issued bonds must meet the minimum initial time to maturity rule. The minimum initial time to maturity as measured from the first settlement date to the maturity date of the bond, must be 18 months or more.

The expected remaining life expressed in years and calculated as follows:

- For plain vanilla bonds, the expected remaining life of the bond is its time to maturity, calculated as the number of days between the last calendar day of the current month and its maturity.
- For dated and undated callable financial hybrid capital bonds, the workout date is assumed to be the first call date.
- For non-financial hybrid capital bonds with an interest rate reset, the workout date is assumed to be the first reset date.

- For soft bullets, the expected remaining life of the bond is its time to the expected maturity and not to its final maturity date.
- For sinking funds and amortizing bonds, the average life is used instead of the final maturity to calculate the remaining time to maturity.

2.5 Amount Outstanding

All bonds require a specific minimum amount outstanding in order to be eligible for the indices, as shown below. The figures indicate minimum issue sizes.

- Corporates: USD 500 m

In the case of 144A/RegS securities that are registered as global securities, the remaining amount of the 144A/RegS version and the registered version are recombined if the bond is not exchanged in full.

3 Bond classification

All bonds are classified based on the principal activities of the issuer and the main sources of the cash flows used to pay coupons and redemptions. In addition, a bond's specific collateral type or legal provisions are evaluated. Hence, it is possible that bonds issued from different subsidiaries of the same issuer carry different classifications.

The issuer classification is reviewed regularly based on updated information received by IHS Markit, and status changes are included in the index at the next rebalancing if necessary.

Where the sector classification of a specific entity is not very clear due to the diversified business of the entity, decision will be made at IHS Markit's discretion. IHS Markit will assign the IHS Markit classification according to its evaluation of the business risk presented in the security prospectus and annual reports, if available. IHS Markit will also compare the classification to peers in the potential sectors and may consult with the Index Advisory Committees. Membership lists including classification are published on the FTP server and in the *Indices* section on www.ihsmarkit.com for registered users.

3.1 Corporates

Bonds issued by public or private corporations. Bonds secured by a 'floating charge' over some or all assets of the issuer are considered corporate bonds. Corporate bonds are further classified into Financials and Non-Financials bonds and then into their multiple-level economic sectors, according to the issuer's business scope. The category insurance wrapped is added under Financials Services for corporate bonds whose timely coupon and/or principal payments are guaranteed by a special monoline insurer such as AMBAC or MBIA. The category Guaranteed & Wrapped is added under Financials for corporate bonds whose timely coupon and/or principal payments are guaranteed by a non-affiliated insurer or through a letter of credit from a non-affiliated bank. Each bond in the index is assigned to one of the following sectors.

Overview of Markit iBoxx Corporates Sectors

	Economic Sector	Market Sector	Market Sub-Sector
Financials	Core Financials	Banks	Banks
		Insurance	Life Insurance
			Nonlife Insurance
	Financial Services	Financial Services	General Financial
			Equity Investment Instruments
			Nonequity Investment Instruments
		Insurance wrapped	*
		Guaranteed & Wrapped	*
	Real Estate	Real Estate	Real Estate Investment & Services

			Real Estate Investment Trusts	
Non-Financials	Oil & Gas	Oil & Gas	Oil & Gas Producers	
			Oil Equipment / Services & Distribution	
			Alternative Energy	
	Basic Materials	Chemicals	Chemicals	Chemicals
				Basic Resources
			Mining	
			Forestry & Paper	
	Industrials	Construction & Materials	Construction & Materials	Construction & Materials
				Industrial Goods & Services
		Electronic & Electrical Equipment		
		General Industrials		
		Industrial Engineering		
		Industrial Transportation		
		Support Services		
	Consumer Goods	Automobiles & Parts	Automobiles & Parts	Automobiles & Parts
				Food & Beverage
			Food Producers	
			Personal & Household Goods	Household Goods
		Personal Goods		
		Leisure Goods		
Health Care	Health Care	Health Care	Pharmaceuticals & Biotechnology	
			Health Care Equipment & Services	
Consumer Services	Retail	Retail	Food & Drug Retailers	
			General Retailers	
	Media	Media		
		Travel & Leisure		
Telecommunications	Telecommunications	Telecommunications	Integrated Telecommunications	
			Wireless Telecommunications	
Utilities	Utilities	Utilities	Electricity	
			Gas / Water & Multiutilities	
Technology	Technology	Technology	Software & IT Services	
			Technology Hardware & Equipment	

3.2 Additional Classification

Corporate debt is further classified into senior and subordinated debt. Bank senior debt structure additionally differentiates between Bail-in and Preferred bonds.

The Bail-in classification captures all senior bank debt which is :

- Subject to write-down or conversion into a subordinated instrument on the occurrence of a resolution event.
- Senior bank debt issued by bank holding companies

Hybrid capital issued by banking institutions is further detailed into the respective tiers of subordination.

The market information on the tier of subordination for insurance capital is often less standardized and clear than the equivalent issues by banks. In these cases, the classification is based on the maturity, coupon payment and deferral provisions of the bond from the offering circulars of the bonds. Table below displays the seniority classification of debt issued by both financial and non-financial sectors.

Overview of seniority levels for Markit iBoxx Senior & Subordinated indices

Market Sector	Seniority Level 1	Seniority Level 2	Seniority Level 3
Bank	SEN	Preferred	*
		Bail-in	*
	SUB (Pre Jan-13 issuance's)	T2	LT2 callable
		T2	LT2 non-callable
		T2	UT2
	SUB (Post Jan-13 issuance's)	T2	T2 callable
		T2	T2 non-callable
	SUB	T1	T1 step
		T1	T1 non-step
	Other Financial Sectors	SEN	*
SUB		Other	Hybrid
			Non-Hybrid
Non-Financial Sectors	SEN	*	*
	SUB	Other	Hybrid
			Non-Hybrid

4 Index Calculation

4.1 Static data

Information used in the index calculation is sourced from offering circulars and checked against standard data providers.

4.2 Bond prices

For more details please refer to the *Markit iBoxx Pricing Rules* document, available in the *Methodology* section of the iBoxx Documentation page on www.ihsmarkit.com.

4.3 Rebalancing Process

The index is rebalanced monthly on the last business day of the month. Any inclusion after the index cut-off day (T-3) will not be considered in the rebalancing process, but will become effective at the end of the following month. New bonds issued are taken into account if they are publicly known to settle until the last calendar day of the month, inclusive, and if their rating and amount outstanding has become known at least three trading days before the end of the month.

Two business days before the end of each month (T-2), the rating and amount information for the constituents is updated and the list is adjusted for all rating and amount changes which are known to have taken place three business days before the end of the month which could also result in exclusion of the bond. However, if bonds which are part of broader US Dollar indices become eligible into the Index two business days prior to rebalancing because of rating and/or amount changes, will be included in the index.

4.4 Index Data

The calculation of the index is based on bid prices. New securities are included in the index at their respective ask prices when they enter the index. In the event that no price can be established for a particular security, the index continues to be calculated based on the last available price. This might be the case in periods of market stress, or disruption as well as in illiquid or fragmented markets. If the required inputs become impossible to obtain, IHS Markit may consult the specific Index Advisory Committees at the following rebalancing date. Decisions are made publicly available on a timely basis and IHS Markit may refer back to previous cases.

All top-level indices are computed and disseminated Monday to Friday (except during common US trading holidays). They are based on US end of day prices. The indices are also calculated on the last calendar day of each month irrespective of holidays and weekends. If the indices are calculated on a day that is a non-business day, then the prices from the previous trading day will be carried forward

and the index will be calculated using those prices and the current accrued interest and coupon payment data.

On the last trading day of a rebalancing month, the rebalancing takes place after close of market.

4.5 Index calculus

For specific index formulas please refer to the *Markit iBoxx Bond Index Calculus* document, available in the *Methodology* section of the iBoxx Documentation page on www.ihsmarkit.com.

4.6 Index Weights

1. SD-M[®] GmbH is a Germany based external non-financial data provider for sustainability scores. SD-M[®] evaluates each corporate bond issuer in the Markit iBoxx USD Corporates Benchmark and assigns an accumulated "Sustainable Development Key Performance Indicator" (SD-KPI) score based on industry-specific SD-KPI standards published by SD-M[®] in collaboration with the German Environment Ministry and the Sustainability Accounting Standards Board (SASB). The underlying non-financial database called SD-KPInform[®] has been created by SD-M[®] GmbH in collaboration with Sustainalytics[™] (a Morningstar company).
 - a. SD-M[®] GmbH will use T-4 data and deliver it no later than T-3.
 - b. SD-KPIntegration[®] Scores range from 0 - 100.
 - c. Bonds that are not covered by SD-M[®] GmbH will be given an SD-KPIntegration[®] Score of 50.
2. Bonds will then be classified into five intervals based on the below table

Interval	SD-KPIntegration [®] Score Range	Weight Adj Factor
1	>0 - 20	0.50
2	>20 - 40	0.75
3	>40 - 60	1.00
4	>60 - 80	1.25
5	>80 - 100	1.50

3. Multiply the original bond weight by the adjustment factor based on the interval the bond falls in.
4. After all adjustments are made, bond weights are normalized so the sum equals 100%. Notionals are then derived from the new weights.

4.7 Treatment of the special intra-month events

Data for the application of corporate actions in the index may not be fully or timely available at all times, e.g. the final call prices for make-whole calls or the actual pay-in-kind percentage for PIK-

payment options. In such cases, IHS Markit will estimate the approximate value based on the available data at the time of calculation.

4.7.1 Index and analytics weights

The iBoxx SD-KPI USD Corporates Index is market-value-weighted, with the bond's amount outstanding as the weighting factor. The amount outstanding of a bond is only adjusted at the monthly rebalancing process at the end of each month. However, scheduled redemption payments for amortizing bonds and sinking funds are taken into account from the date they occur, as they have a significant influence on index return and analytical values. In addition, bonds that are fully redeemed intra-month are also taken into account immediately. Therefore, the indices are based on adjusted amount outstanding, derived from the amount issued and closely related to the amount outstanding of a bond. The concept is summarized below.

Definitions:

- *Amortizing bonds*: Bonds whose face value is redeemed according to a schedule at more than one redemption date. Interest payments are made on the basis of the remaining value of the bond.
- *Sinking funds*: Bonds, for which money is applied periodically to redeem part of the outstanding before maturity. At the redemption dates the appropriate amount of bonds may either be retired randomly from the outstanding bonds, or purchased on the open market and thus retired. Interest payments are made on the remaining outstanding bonds.
- *Fully redeemed bonds*: Bonds that are fully called or completely repurchased prior to or at the calculation date.

The amount issued of a bond does not change when coupons are paid and bonds are redeemed. However, additional tranches and unscheduled repurchases have to be taken into account to arrive at a suitable basis for index and analytics calculations. Therefore the adjusted amount outstanding is the common basis on which all calculations are based.

In addition, incoming bond prices are linked to the amount outstanding, rather than to the amount issued. This ensures a common basis (to the nominal value of 100), on which all bonds are priced and the indices are calculated.

4.7.2 Funged bonds

Bonds may be issued in several tranches. The different tranches are initially legally separate and therefore trade independently for a certain period. On and after the funge date, the tranches will be combined into one bond, i.e. the parent tranche will contain the original security, as well as the additional notional(s) from the new tranche(s). After the funge date, the prices for both the securities are the same, because they constitute one uniform bond. This is reflected in the indices as follows:

4.7.2.1 Parent and new tranche are both index constituents

- After the funge date, the price from the parent tranche is used for the funged tranche; no price for the funged bond
- Funged tranche leaves the index at the next rebalancing and parent amount outstanding increases accordingly

4.7.2.2 Parent is an index constituent, but the new tranche is not

- No special intra-month treatment necessary
- Parent amount outstanding increases at the next rebalancing

4.7.2.3 Parent is not an index constituent but the new tranche is

- No special intra-month treatment necessary
- Funged tranche leaves the index; parent tranche enters the index at the next rebalancing

4.7.3 Full redemptions: exercised calls, puts and buybacks

If a bond is fully redeemed intra-month, the bond effectively ceases to exist. In all calculations, the redeemed bond is treated as cash based on the last price, the call price or repurchase price, as applicable. The redemption factor, redemption and the redemption price are used to treat these events in the index and analytics calculation. In addition, the clean price of the bond is set to the redemption price, and the interest accrued until the redemption date is treated as an irregular coupon payment.

4.7.4 Bonds trading flat of accrued

If a bond is identified as trading flat of accrued, the accrued interest of the bond is set to 0 in the total return index calculation and is excluded from the calculation of all bond and index analytical values.

Bonds will be considered trading flat of accrued in any of the following situations:

- a bond has been assigned a default rating and/or
- issuer has announced a failure to pay a coupon and/or
- issuer has announced an intention not to make a payment on an upcoming coupon (grace period).

4.7.5 Multi-coupon bonds

Some bonds have pre-defined coupon changes that lead to a change in the annual coupon over the life of the bond. In all instances, the coupon change must be a fixed amount on top of a fixed coupon, i.e. floating coupon bonds are not eligible for the indices. The two main categories of bonds are step-up bonds and event-driven bonds.

- **Step-up bonds:** These are bonds with a pre-defined coupon schedule that cannot change during the life of the bond. The coupon schedule is used in all bond calculations.
- **Event-driven bonds:** These are bonds whose coupon may change upon occurrence (or non-occurrence) of pre-specified events, such as rating changes, e.g. rating-driven bonds, failure to register (register-driven bonds), or failure to complete a merger (merger-driven bonds). In the

calculation of the indices and the analytics, the coupon schedule as of the calculation date is used. That is to say, any events occurring after the calculation date are ignored in the determination of the applicable coupon schedule. *Example of an event-driven bond:* A bond's rating changes on 31 December 2003 from A- to BBB+ and the coupon steps up from 6% to 6.25% from 1 March 2004 onward. The coupon dates are 1 October and 1 April each year. The correct coupon schedule for the bond and index calculations is date dependent. The index calculation on 20 December 2003 uses the 6% coupon for the whole life of the bond, while the calculation on 31 January 2004 uses a 6% coupon for the current coupon period to 29 February 2004, and a 6.25% coupon for all later interest payments. The index calculation on 20 March uses a 6% coupon until 29 February, a 6.25% coupon for the remainder of the current coupon period and a 6.25% coupon for all future coupon payments. The index calculation after 1 April uses a 6.25% coupon.

4.7.6 Ex-dividend conventions

Some markets have ex-dividend conventions. Ex-dividend means that the next coupon is detached from the bond several days in advance of the coupon payment date. The date on which the next coupon is detached is the ex-dividend date and the period between the ex-dividend date and the coupon payment date is the ex-dividend period. If a bond is in the ex-dividend period, the next coupon payment will not be paid to a buyer of this bond, but will be paid to the original bond holder.

The indices and analytics calculations take ex-dividend conventions into account. During the ex-dividend period, the accrued interest of the bond is negative, while the next coupon payment is held separate in the variable coupon adjustment. If the bond enters the index during the ex-dividend period, then the next coupon payment and the coupon adjustment will not accrue to the index. However, if the bond was already in the index, the next coupon payment needs to be included in the total return calculations. This is controlled via the ex-dividend indicator which is 0 if the bond enters the index during the current ex-dividend period and 1 if not. The same treatment is also applied to all analytics calculation, i.e. the first cash flow is excluded from the calculations if the bond enters during the current ex-dividend period.

4.8 Index history

The Index history starts on 31 January 2013. The index has a base value of 100 on that date.

4.9 Settlement conventions

All iBoxx indices are calculated using the assumption of T+0 settlement days.

4.10 Calendar

IHS Markit publishes an index calculation calendar in the *iBoxx Calendars* section of the iBoxx Documentation page on www.ihsmarkit.com. This calendar provides an overview of the index calculation holidays of the iBoxx bond index families in a given year.

4.11 Data publication and access

The table below summarizes the publication of iBoxx SD-KPI USD Corporates Index in the *Indices* section of the IHS Markit website www.ihsmarkit.com for registered users and on the FTP server.

Frequency	File Type	Access
Daily	Underlying file – Bond level	IHS Markit FTP Server
	Indices files – Index level	IHS Markit FTP Server / IHS Markit website/ Bloomberg for index levels only
Monthly	End of month components	IHS Markit FTP Server / IHS Markit website

Below is a summary of the IDs for each publication channel:

Index Name	Version	ISIN	SEDOL	BBG	RIC
iBoxx SD-KPI USD Corporates	CPI	GB00BL098435	BL09843	IBXXKPI5	.IBXXKPI5
iBoxx SD-KPI USD Corporates	TRI	GB00BL098542	BL09854	IBXXKPI6	.IBXXKPI6
iBoxx SD-KPI USD Financials	CPI	GB00BL09G490	BL09G49	IBXXKUFP	.IBXXKUFP
iBoxx SD-KPI USD Financials	TRI	GB00BL09G508	BL09G50	IBXXKUFT	.IBXXKUFT
iBoxx SD-KPI USD Non-Financials	CPI	GB00BL09G615	BL09G61	IBXXKUNP	.IBXXKUNP
iBoxx SD-KPI USD Non-Financials	TRI	GB00BL09G722	BL09G72	IBXXKUNT	.IBXXKUNT

4.12 Index restatement

Index restatement follows the policy described in the *iBoxx Index Restatement Policy* document, available in the *Methodology* section of the iBoxx Documentation page on www.ihsmarkit.com.

4.13 Index review

The rules for the Index are reviewed on a periodic basis to ensure that the index provides a balanced representation of the respective debt market. Decisions made following such a review will be published on www.ihsmarkit.com. The publication will contain a detailed overview and timelines for implementation of the rules changes.

5 Changes to iBorr SD-KPI USD Corporates Index

October 2020

Launch of the iBorr SD-KPI USD Corporates Index

6 Further information

Glossary of key terms

The Markit iBoxx Glossary document of key terms is available in the *Methodology* section of the iBoxx *Documentation* page on www.ihsmarkit.com.

Contractual and content issues

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	Europe	General:	+800 6275 4800
		UK:	+44 20 7260 2111
	USA	General:	+1 877 762 7548

Formal complaints

Formal complaints can be sent electronically to our dedicated e-mail address complaints_indices@ihsmarkit.com.

For any general index enquiries, please contact iBoxx indices support group at indices@ihsmarkit.com.

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