

## List of Private Placements identified in IHS Markit iBoxx GBP Benchmark

| CRNCY | ISIN         | BB Ticker | Issuer Name                                            | Coupon | Maturity    | Exclusion date                  |
|-------|--------------|-----------|--------------------------------------------------------|--------|-------------|---------------------------------|
| GBP   | XS0184765336 | CXGD      | Caixa Geral De Depositos/Paris                         | 5.075  | 28-Jan-2009 | 31-Jan-2004                     |
| GBP   | XS0192460433 | TUBELN    | Tube Lines Finance PLC                                 | 5.40   | 30-Sep-2007 | 31-May-2004                     |
| GBP   | XS0201565628 | GRAN      | Granite Mortgages PLC                                  | 5.515  | 20-Sep-2011 | 30-Sep-2004                     |
| GBP   | XS0179766059 | HSBC      | HSBC Bank PLC                                          | 5.84   | 30-Nov-2048 | 28-Feb-2005                     |
| GBP   | XS0217679991 | AWLN      | Anglian Water Services Financing Plc                   | 2.4    | 20-Apr-2035 | 30-Apr-2005                     |
| GBP   | XS0223583591 | THAMES    | Thames Water Utilities Finance Ltd                     | 4.75   | 30-Jun-2010 | 31-Jul-2005 until 31-Aug2006*   |
| GBP   | XS0223582783 | THAMES    | Thames Water Utilities Finance Ltd                     | 4.90   | 30-Jun-2015 | 31-Jul-2005 until 31-Aug2006*   |
| GBP   | XS0223581975 | THAMES    | Thames Water Utilities Finance Ltd                     | 5.05   | 30-Jul-2020 | 31-Jul-2005 until 31-Aug2006*   |
| GBP   | XS0267220472 | THAMES    | Thames Water Utilities Finance Ltd                     | 6.59   | 20-Apr-2021 | 30-Sep-2006                     |
| GBP   | XS0268116430 | THAMES    | Thames Water Utilities Finance Ltd                     | 6.4625 | 20-Apr-2021 | 30-Sep-2006                     |
| GBP   | XS0223581975 | THAMES    | Thames Water Utilities Finance Ltd                     | 5.05   | 30-Jun-2020 | 31-Oct-2006                     |
| GBP   | XS0272671651 | BISHOP    | Bishopsgate Asset Finance Ltd                          | 5.1075 | 28-Sep-2037 | 30-Nov-2006 until 31-Dec-2006** |
| GBP   | XS0262663601 | NWIDE     | Nationwide Building Society                            | 5.0801 | 01-Aug-2011 | 30-Nov-2006                     |
| GBP   | XS0279542350 | TRANLN    | Transport for London                                   | 4.65   | 19-Dec-2031 | 31-Jan-2007                     |
| GBP   | XS0279542608 | TRANLN    | Transport for London                                   | 4.5    | 19-Dec-2042 | 31-Jan-2007                     |
| GBP   | XS0168666526 | GRAN      | Granite Mortgages PLC                                  | 4.625  | 20-Jul-2010 | 31-May-2007                     |
| GBP   | XS0314427534 | CLEF      | Channel Link Enterprises Finance PLC                   | 6.341  | 20-Jun-2046 | 31-Aug-2007                     |
| GBP   | XS0316396034 | BACR      | Barclays Bank PLC                                      | 6.213  | 16-Aug-2010 | 31-Aug-2007                     |
| GBP   | XS0316421915 | MER       | Merrill Lynch & Co Inc                                 | 6.644  | 16-Feb-2011 | 31-Aug-2007                     |
| GBP   | XS0316967040 | GE        | GE Capital UK Funding                                  | 6.27   | 17-Aug-2010 | 31-Aug-2007                     |
| GBP   | XS0317206133 | ANZ       | Australia & New Zealand Banking Group Ltd              | 6.15   | 23-Aug-2010 | 31-Aug-2007                     |
| GBP   | XS0317360138 | RBS       | Royal Bank of Scotland Group PLC                       | 6.19   | 23-Aug-2010 | 31-Aug-2007                     |
| GBP   | XS0125469717 | GETFP     | Fixed-Link Finance BV                                  | 7.5    | 02-Feb-2009 | 30-Sep-2007                     |
| GBP   | FR0010533026 | BNP       | BNP Paribas SA                                         | 7.436  | 23-Oct-2017 | 31-Oct-2007                     |
| GBP   | XS0253832140 | RENAUL    | RCI Banque                                             | 5.125  | 16-May-2009 | 31-Oct-2007                     |
| GBP   | XS0324935724 | DB        | Deutsche Bank AG                                       | 5.96   | 12-Oct-2010 | 30-Nov-2007                     |
| GBP   | XS0333542743 | KFW       | Kreditanstalt fuer Wiederaufbau                        | 5.35   | 03-Dec-2010 | 31-Dec-2007                     |
| GBP   | XS0333477825 | KFW       | Kreditanstalt fuer Wiederaufbau                        | 5.42   | 07-Dec-2010 | 31-Jan-2008                     |
| GBP   | XS0333633898 | KFW       | Kreditanstalt fuer Wiederaufbau                        | 5.52   | 17-Dec-2010 | 31-Jan-2008                     |
| GBP   | XS0333613270 | LBANK     | L-Bank Landeskreditbank Baden-Wuerttemberg Foerderbank | 5.34   | 07-Dec-2010 | 31-Jan-2008                     |
| GBP   | XS0335300215 | BNG       | NV Bank Nederlandse Gemeenten                          | 5.4    | 31-Dec-2010 | 31-Mar-2008                     |
| GBP   | XS0368541032 | RABOBK    | Rabobank Nederland NV                                  | 6.567  | 10-Jun-2038 | 31-07-2008 until 28-02-2013***  |
| GBP   | XS0303602576 | UKRAIL    | Network Rail Infrastructure Finance PLC                | 4.6535 | 08-Jun-2038 | 31-Jul-2008                     |
| GBP   | XS0268621249 | UKRAIL    | Network Rail Infrastructure Finance PLC                | 4.3775 | 28-Sep-2023 | 31-Jul-2008                     |
| GBP   | XS0408826427 | LLOYDS    | Lloyds Banking Group Plc                               | 6.3673 | 17-Jun-2019 | 31-Jan-2009                     |
| GBP   | GB00B3KSB568 | LLOYDS    | Lloyds Banking Group Plc                               | 6.475  | 15-Sep-2024 | 31-Jan-2009                     |
| GBP   | XS0408828803 | LLOYDS    | Lloyds Banking Group Plc                               | 6.0884 | 12-May-2015 | 31-Jan-2009                     |

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|-------|--------------|-----------|----------------------------------------------------------------|---------|-------------|----------------|
| GBP   | GB00B3KSB675 | LLOYDS    | Lloyds Banking Group Plc                                       | 6.0884  | 12-May-2015 | 31-Jan-2009    |
| GBP   | XS0411148439 | LLOYDS    | Lloyds TSB Bank Plc                                            | 2.21    | 30-Jan-2011 | 31-Jan-2009    |
| GBP   | XS0411148512 | LLOYDS    | Lloyds TSB Bank Plc                                            | 1.77    | 30-Jul-2010 | 31-Jan-2009    |
| GBP   | XS0404583105 | BACR      | Barclays Bank Plc                                              | 2.505   | 09-Dec-2010 | 31-Jan-2009    |
| GBP   | XS0262663601 | NWIDE     | Nationwide Building Society                                    | 5.08    | 01-Aug-2011 | 31-Jan-2009    |
| GBP   | XS0414683788 | EIB       | European Investment Bank                                       | 1.7     | 25-Aug-2010 | 28-Feb-2009    |
| GBP   | XS0421292755 | AVLN      | Aviva Plc                                                      | 10.6725 | 01-Apr-2014 | 31-Jul-2009    |
| GBP   | XS0435791180 | IBESM     | Iberdrola Finanzas SAU                                         | 6       | 01-Jul-2022 | 31-Jul-2009    |
| GBP   | XS0431038578 | BACR      | Barclays Bank Plc                                              | 5.15    | 26-Aug-2014 | 31-Aug-2009    |
| GBP   | XS0447713735 | RBS       | Royal Bank of Scotland Plc                                     | 5.12    | 21-Aug-2012 | 31-Aug-2009    |
| GBP   | CH0105976317 | UBS       | UBS AG [Jersey Branch]                                         | 0       | 17-Dec-2012 | 31-Dec-2009    |
| GBP   | XS0475677935 | RBS       | The Royal Bank of Scotland Plc                                 | 4.405   | 06-Jan-2015 | 31-Jan-2010    |
| GBP   | XS0462544064 | HSBC      | HSBC Bank Plc                                                  | 0       | 13-Jul-2015 | 28-Feb-2010    |
| GBP   | XS0477244908 | HSBC      | HSBC Bank Plc                                                  | 0       | 02-Apr-2015 | 30-Apr-2010    |
| GBP   | XS0477245467 | HSBC      | HSBC Bank Plc                                                  | 0       | 05-Oct-2015 | 30-Apr-2010    |
| GBP   | XS0474322947 | BACR      | Barclays Bank Plc                                              | 4.25    | 09-Feb-2015 | 31-May-2010    |
| GBP   | XS0480007383 | BACR      | Barclays Bank Plc                                              | 0       | 30-Apr-2015 | 31-Jan-2011    |
| GBP   | XS0191806461 | BAKETH    | Bakethin Finance Plc                                           | 5.87526 | 23-Jan-2034 | 28-Feb-2011    |
| GBP   | USG34346AA77 | FFRESH    | Fresh Finance for Residential Social Housing Plc               | 11.126  | 05-Oct-2058 | 31-Aug-2011    |
| GBP   | XS0702072819 | AIG       | American International Group Inc                               | 6.765   | 15-Nov-2017 | 30-Nov-2011    |
| GBP   | XS0335844402 | MKS       | Marks & Spencer Finance Plc                                    | 9       | 13-Dec-2037 | 31-Jan-2013    |
| GBP   | XS0979672960 | BNS       | Bank of Nova Scotia                                            | 0.53094 | 10-Nov-2014 | 31-Jan-2014    |
| GBP   | XS1018100468 | BNS       | Bank of Nova Scotia                                            | 0.52469 | 21-Jan-2015 | 31-Jan-2014    |
| GBP   | XS0982260878 | HSBC      | HSBC Bank Plc                                                  | 0.51938 | 16-Oct-2014 | 28-Feb-2014    |
| GBP   | XS1046826340 | DBSSP     | DBS Bank Ltd                                                   | 0.52369 | 25-Mar-2015 | 30-Apr-2014    |
| GBP   | XS1055720186 | WSTP      | Westpac Banking Corp                                           | 0.56056 | 11-May-2015 | 30-Apr-2014    |
| GBP   | XS1060712848 | STANLN    | Standard Chartered Bank                                        | 0.67781 | 22-Apr-2015 | 30-Apr-2014    |
| GBP   | XS1061546864 | RABOBK    | Cooperatieve Centrale Raiffeisen-Boerenleenbank BA/Netherlands | 0.67688 | 28-Apr-2015 | 30-Apr-2014    |
| GBP   | XS1039390973 | ANZ       | Australia & New Zealand Banking Group Ltd                      | 0.54219 | 27-Mar-2015 | 30-Apr-2014    |
| GBP   | XS1066382927 | OCBCSP    | Oversea-Chinese Bank Corp Ltd                                  | 0.92688 | 15-May-2017 | 31-May-2014    |
| GBP   | DE000A11QBT6 | FMSWER    | FMS Wertmanagement                                             | 0.52813 | 09-May-2016 | 31-May-2014    |
| GBP   | XS1090549681 | CBAAU     | Commonwealth Bank of Australia                                 | 0.547   | 18-Aug-2015 | 31-Jul-2014    |
| GBP   | XS1111081615 | MET       | Metropolitan Life Global Funding I                             | 0.62713 | 17-Sep-2015 | 30-Sep-2014    |
| GBP   | DE000A12T5M8 | FMSWER    | FMS Wertmanagement                                             | 0.56    | 25-Oct-2016 | 31-Oct-2014    |
| GBP   | XS1089214040 | HSBC      | HSBC Bank PLC                                                  | 0.558   | 20-Jul-2015 | 31-Oct-2014    |
| GBP   | XS1123172105 | HSBC      | HSBC Bank PLC                                                  | 0.56    | 16-Oct-2015 | 31-Oct-2014    |
| GBP   | XS1126855458 | RABOBK    | Rabobank Nederland NV                                          | 0.713   | 23-Oct-2015 | 31-Oct-2014    |
| GBP   | XS1129134836 | ANZ       | Australia & New Zealand Banking Group Ltd                      | 0.546   | 27-Oct-2015 | 31-Oct-2014    |
| GBP   | XS1137181027 | RY        | Royal Bank of Canada/London                                    | 0.56275 | 13-Nov-2015 | 31-Jan-2015    |
| GBP   | XS1166247533 | DBSSP     | DBS Bank Ltd                                                   | 0.56275 | 14-Jan-2016 | 31-Jan-2015    |
| GBP   | XS1168950720 | BMO       | Bank of Montreal                                               | 0.55969 | 15-Jan-2016 | 31-Jan-2015    |
| GBP   | XS1174039989 | BNS       | Bank of Nova Scotia/The                                        | 0.50444 | 26-Feb-2016 | 31-Jan-2015    |
| GBP   | DE000A14J2S2 | FMSWER    | FMS Wertmanagement Aoer                                        | 0.7     | 06-Aug-2016 | 31-May-2015    |
| CRNCY | ISIN         | BB Ticker | Issuer Name                                                    | Coupon  | Maturity    | Exclusion date |
| GBP   | DE000A14J2T0 | FMSWER    | FMS Wertmanagement Aoer                                        | 0.75    | 06-Nov-2016 | 31-May-2015    |
| GBP   | XS0202077953 | WMT       | Wal-Mart Stores Inc                                            | 5.25    | 28-Sep-2035 | 31-May-2015    |
| GBP   | XS0378817240 | COVBS     | Coventry Building Society                                      | 1.00975 | 25-Jul-2016 | 31-May-2015    |
| GBP   | XS0400750542 | COVBS     | Coventry Building Society                                      | 1.00975 | 24-Nov-2016 | 31-May-2015    |
| GBP   | XS1235847594 | STANLN    | Standard Chartered Bank                                        | 0.76688 | 20-May-2016 | 30-Jun-2015    |

|     |              |        |                                                                |         |             |             |
|-----|--------------|--------|----------------------------------------------------------------|---------|-------------|-------------|
| GBP | XS1245484388 | NAB    | National Australia Bank Ltd                                    | 0.56875 | 10-Jun-2016 | 30-Jun-2015 |
| GBP | XS1246233164 | BNS    | Bank of Nova Scotia/The                                        | 0.60406 | 15-Jul-2016 | 30-Jun-2015 |
| GBP | XS1248515568 | DBSSP  | DBS Bank Ltd                                                   | 0.57188 | 22-Jun-2016 | 30-Jun-2015 |
| GBP | XS1251100027 | WSTP   | Westpac Securities NZ Ltd                                      | 0.97188 | 23-Jun-2017 | 30-Jun-2015 |
| GBP | DE000A14J2R4 | FMSWER | FMS Wertmanagement AoER                                        | 0.625   | 06-May-2016 | 31-Jul-2015 |
| GBP | XS1061206337 | TSBLN  | TSB Banking Group PLC                                          | 5.75    | 06-May-2026 | 31-Jul-2015 |
| GBP | XS1251107626 | STANLN | Standard Chartered Bank                                        | 0.77188 | 22-Jun-2016 | 31-Jul-2015 |
| GBP | XS1252899833 | RABOBK | Cooperatieve Centrale Raiffeisen-Boerenleenbank BA/Netherlands | 0.67688 | 27-Jun-2016 | 31-Jul-2015 |
| GBP | XS0190048487 | HSBC   | HSBC Bank Plc                                                  | 5.862   | 30-Apr-2049 | 31-Mar-2016 |
| GBP | XS1433094874 | SHBASS | Svenska Handelsbanken AB                                       | 0.89221 | 10-Jul-2017 | 30-Jun-2016 |
| GBP | XS1438301019 | RABOBK | Cooperatieve Rabobank UA                                       | 0.79838 | 27-Jun-2017 | 30-Jun-2016 |
| GBP | DE000A2AAMG6 | FMSWER | FMS Wertmanagement AoER                                        | 0.5     | 18-Dec-2017 | 31-Jul-2016 |
| GBP | XS1489408275 | KFW    | Kreditanstalt fuer Wiederaufbau                                | 0.35    | 15-Sep-2020 | 30-Sep-2016 |

\* Included back into the index on 30/09/2006 according to the decision of the iBoxx European Technical Committee

\*\* Included back into the index on 31/01/2007 according to the decision of the iBoxx European Technical Committee

\*\*\* Included back into the index on 28/02/2013 according to the decision of the iBoxx European Technical Committee