

iBoxx™ European Indices

Technical Advisory Committee

Agenda

27 October 2022

**S&P Dow Jones
Indices**

A Division of **S&P Global**

IHS Markit Benchmark Administration Ltd. (“IMBA” or “the Administrator”) is the index administrator for the iBoxx European indices. IMBA has established a committee structure, consisting of both internal and external committees, to ensure appropriate governance of decision making in relation the benchmarks it administers. The iBoxx European Indices Technical Advisory Committee (“Committee”) has been established to provide advice to IMBA on various matters related to iBoxx European Indices. The Committee is composed of sell-side firms.

This document specifies the securities that will be discussed during the next Committee meeting. Other stakeholders are invited to share observations and/ or input on the agenda items via e-mail to indices@ihsmarkit.com prior to 9:00 a.m. BST on Thursday, 27 October 2022. These observations may be considered as part of the Committee meeting at IMBA’s sole discretion.

Private Placements

| ISIN | Crncy | Ticker | Issuer | Coupon | Maturity | Type |
|--------------|-------|--------|---|--------|-------------|--------------|
| XS2533094400 | EUR | BACRED | Mediobanca Banca di Credito Finanziario SpA | 3.400 | 21 OCT 2026 | SR PREFERRED |
| XS2543180868 | EUR | DANBNK | Danske Bank A/S | 2.875 | 06 OCT 2026 | COVERED |
| DE000HV2AY38 | EUR | HVB | UniCredit Bank AG | 2.760 | 28 MAR 2024 | COVERED |
| DE000HV2AY46 | EUR | HVB | UniCredit Bank AG | 3.000 | 02 SEP 2026 | COVERED |
| XS2546340188 | EUR | UCGIM | UniCredit SpA | 5.189 | 16 MAR 2027 | SR PREFERRED |

IMBA observed a lack of prices for the above securities. The Committee shall provide input to assist with the private placement determination of these securities.

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Classification - Dell Bank

| ISIN | Crncy | Ticker | Issuer | Coupon | First Settlement | Maturity | Type |
|--------------|-------|--------|-----------------------------|--------|------------------|-------------|--------------|
| XS2545259876 | EUR | DELL | Dell Bank International DAC | 4.500 | 18 OCT 2022 | 18 OCT 2027 | SR PREFERRED |
| XS2400445289 | EUR | DELL | Dell Bank International DAC | 0.500 | 27 OCT 2021 | 27 OCT 2026 | SR PREFERRED |
| XS2193734733 | EUR | DELL | Dell Bank International DAC | 1.625 | 24 JUN 2020 | 24 JUN 2024 | SR PREFERRED |
| XS2066058988 | EUR | DELL | Dell Bank International DAC | 0.625 | 17 OCT 2019 | 17 OCT 2022 | SR PREFERRED |

Previously issued securities by Dell Bank International DAC have all been classified as Banks. For comparable automotive banks, however, the parent company's classification of "Automotive" is applied instead of "Bank." The Committee shall provide input to assist with the classification of these securities.

Newly Classified Entities

| Ticker | Issuer | Level 1 | Level 2 | Level 6 |
|--------|---|----------------|------------------|-------------------------------|
| CDPRTI | CDP Reti SpA | Corporates | Financials | Diversified Holding Companies |
| CORES | Corp de Reservas Estrategicas de Productos Petroliferos Cores | Sub-Sovereigns | Agencies | * |
| FEDRIG | Fiber Bidco Spa | Corporates | Non-Financials | Paper |
| LFIESG | Emissionskonsortium der gemeinsamen Landesfoerderinstitute | Sub-Sovereigns | Agencies | * |
| MACEDO | North Macedonia Government International Bond | Sub-Sovereigns | Other Sovereigns | * |
| SNLN | Smith & Nephew PLC | Corporates | Non-Financials | Medical Equipment |
| UGI | UGI International LLC | Corporates | Non-Financials | Gas Distribution |

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