

| Product Family | ISIN | Headline Index Name | Rebalancing Frequency | Next Scheduled Rebalancing | 31 March 2020 Rebalancing |
|------------------------------|--------------|--|-----------------------|----------------------------|---------------------------|
| iBoxx CMBS (TREPP) | GB00BTGQ9741 | Markit iBoxx Trepp CMBS Liquid | Monthly | 3/31/2020 | Apply |
| iBoxx CMBS (TREPP) | GB00BTGQ9527 | Markit iBoxx Trepp CMBS Overall | Monthly | 3/31/2020 | Apply |
| iBoxx CNY (ChinaBond) | GB00BGFPR228 | iBoxx ChinaBond Government & Policy Banks Bond Index | Monthly | 3/31/2020 | Apply |
| iBoxx EURO ABS (SF) | N/A | Markit iBoxx Europe ABS Index | Monthly | 3/31/2020 | Apply |
| iBoxx Non-Agency RMBS | N/A | Markit iBoxx US RMBS Seniors USD | Monthly | 3/31/2020 | Apply |
| iBoxx SAR (Tadawul) | GB00BKYPJC57 | iBoxx Tadawul SAR Government Sukuk | Quarterly | 3/31/2020 | Apply |
| iBoxx USD Leveraged Loans | GB00B51SYQ10 | Markit iBoxx USD Leveraged Loans Index | Monthly | 3/31/2020 | Apply |
| iBoxx USD Leveraged Loans | GB00B4Q2XT74 | Markit iBoxx USD Liquid Leveraged Loan Index | Monthly | 3/31/2020 | Apply |
| iBoxx EUR | GB00B3VSH026 | Markit iBoxx € Sovereigns Eurozone Yield Plus Index | Monthly | 3/31/2020 | Apply ⁽¹⁾ |
| iBoxx EUR | GB00BSBN0M53 | Markit iBoxx EUR Eurozone 20yr Target Duration | Monthly | 3/31/2020 | Apply ⁽²⁾ |
| iBoxx Inflation Linked | GB00B3VJB812 | Markit iBoxx 3-Year Target Duration TIPS Index | Monthly | 3/31/2020 | Apply ⁽³⁾ |
| iBoxx Inflation Linked | GB00B5T40Y12 | Markit iBoxx 5-Year Target Duration TIPS Index | Monthly | 3/31/2020 | Apply ⁽³⁾ |
| iBoxx ABF/ASIA | GB00B06CZ719 | iBoxx ABF Pan-Asia USD Unhedged | Monthly | 3/31/2020 | Delay |
| iBoxx ABF/ASIA | GB00B2RBNR71 | iBoxx Asia USD Unhedged | Monthly | 3/31/2020 | Delay |
| iBoxx ALBI | GB00BYZW8M61 | Markit iBoxx ALBI (USD Unhedged) | Monthly | 3/31/2020 | Delay |
| iBoxx AUD | GB00BHFSJK03 | iBoxx AUD Investment Grade Subordinated Debt | Monthly | 3/31/2020 | Delay |
| iBoxx AUD | GB00BF83FW20 | iBoxx AUD Large Cap Overall | Monthly | 3/31/2020 | Delay |
| iBoxx CNH (HangSeng) | GB00BN328L02 | Hang Seng Markit iBoxx Offshore RMB Bond Overall Index | Monthly | 3/31/2020 | Delay |
| iBoxx Contingent Convertible | GB00BQY77Z29 | Markit iBoxx EUR Contingent Convertible | Monthly | 3/31/2020 | Delay |
| iBoxx Contingent Convertible | GB00BF2CNJ87 | Markit iBoxx EUR Contingent Convertible Developed Markets AT1 (10% Issuer Cap) TCA | Monthly | 3/31/2020 | Delay |
| iBoxx Contingent Convertible | GB00BQY78K41 | Markit iBoxx GBP Contingent Convertible | Monthly | 3/31/2020 | Delay |
| iBoxx Contingent Convertible | GB00BQY78711 | Markit iBoxx USD Contingent Convertible | Monthly | 3/31/2020 | Delay |
| iBoxx EUR | DE0009682716 | iBoxx € Overall | Monthly | 3/31/2020 | Delay |
| iBoxx EUR | DE000A26RE62 | iBoxx EUR Corporates Fallen Angels | Monthly | 3/31/2020 | Delay |
| iBoxx EUR | GB00BYTPHK27 | iBoxx EUR Eurozone Strategic Risk Adjusted | Monthly | 3/31/2020 | Delay |
| iBoxx EUR | GB00BYXVY384 | Markit iBoxx EUR Eurozone Sovereigns Quality Weighted | Monthly | 3/31/2020 | Delay |
| iBoxx EUR | GB00B90YJ745 | Markit iBoxx EUR Liquid Corporates Large Cap Index | Monthly | 3/31/2020 | Delay |
| iBoxx EUR | GB00BC5ZF310 | Markit iBoxx EUR Liquid Investment Grade Ultrashort Index | Monthly | 3/31/2020 | Delay |
| iBoxx EUR FRN | GB00BF9QHG85 | iBoxx EUR FRN Investment Grade | Monthly | 3/31/2020 | Delay |
| iBoxx EUR HY | GB00B1CQNF84 | iBoxx EUR High Yield main cum crossover LC | Monthly | 3/31/2020 | Delay |
| iBoxx EUR HY | GB00B57G6H43 | iBoxx EUR Liquid High Yield Index | Monthly | 3/31/2020 | Delay |
| iBoxx EUR HY | GB00BYQCMD43 | Markit iBoxx EUR Liquid High Yield 0-5 | Monthly | 3/31/2020 | Delay |
| iBoxx EUR HY | GB00BYXY947 | Markit iBoxx EUR Liquid High Yield BB-B (5% Issuer Cap) | Monthly | 3/31/2020 | Delay |
| iBoxx EUR HY | GB00BD2NK189 | Markit iBoxx EUR Liquid High Yield Developed Markets BB-B Capped | Monthly | 3/31/2020 | Delay |
| iBoxx EUR IG/HY | GB00BSBN0P84 | Markit iBoxx EUR Corporates BBB-BB (5% Issuer Cap) | Monthly | 3/31/2020 | Delay |
| iBoxx GBP | DE0007931974 | iBoxx £ Overall | Monthly | 3/31/2020 | Delay |
| iBoxx GBP | GB00B90TTP77 | Markit iBoxx GBP Liquid Corporates Large Cap Index | Monthly | 3/31/2020 | Delay |
| iBoxx GBP | GB00BC5ZF427 | Markit iBoxx GBP Liquid Investment Grade Ultrashort Index | Monthly | 3/31/2020 | Delay |
| iBoxx GBP | GB00BDRKX260 | Markit iBoxx GBP Non-Gilts Fallen Angels | Monthly | 3/31/2020 | Delay |
| iBoxx GBP HY | GB00BDRKX153 | Markit iBoxx GBP High Yield Overall | Monthly | 3/31/2020 | Delay |
| iBoxx GEMX | GB00B575BN21 | iBoxx GEMX USD Aggregate | Monthly | 3/31/2020 | Delay |
| iBoxx GGI | GB00BHFTJ704 | iBoxx Global Government Overall (USD Unhedged) | Monthly | 3/31/2020 | Delay |
| iBoxx Global | GB00BVVHMW25 | Markit iBoxx Global Corporates Liquid 150 Capped | Quarterly | 4/30/2020 | Delay |

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|-------------------------|--------------|---|-----------|--------------------------------|
| iBoxx Global | GB00BVVHN295 | Markit iBoxx Global Developed Markets Liquid 100 High Yield Capped | Quarterly | 4/30/2020 Delay |
| iBoxx Global HY/ USD HY | GB00B4K07738 | iBoxx \$ Liquid High Yield Index | Monthly | 3/31/2020 Delay |
| iBoxx Global HY/ USD HY | GB00B6SMSH21 | Markit iBoxx Global Developed Markets High Yield Index | Monthly | 3/31/2020 Delay |
| iBoxx Global HY/ USD HY | GB00B3R8ZK26 | Markit iBoxx USD Liquid High Yield Capped | Monthly | 3/31/2020 Delay |
| iBoxx Inflation Linked | GB00B0SDL95 | iBoxx Global Inflation-Linked Index All USD | Monthly | 3/31/2020 Delay |
| iBoxx Infrastructure | GB00BYT24K27 | Markit iBoxx EUR Infrastructure | Monthly | 3/31/2020 Delay |
| iBoxx Infrastructure | GB00BYT24M41 | Markit iBoxx GBP Infrastructure | Monthly | 3/31/2020 Delay |
| iBoxx Infrastructure | GB00BYT24F73 | Markit iBoxx USD Infrastructure | Monthly | 3/31/2020 Delay |
| iBoxx Infrastructure | GB00BYT24H97 | Markit iBoxx USD Liquid High Yield Infrastructure | Monthly | 3/31/2020 Delay |
| iBoxx JPY | GB00B243CS01 | iBoxx Sovereign Japan local currency | Monthly | 3/31/2020 Delay |
| iBoxx NZD | GB00BYN82025 | Markit iBoxx NZD Sovereigns | Monthly | 3/31/2020 Delay |
| iBoxx SGD | GB00BB970Q45 | Markit iBoxx SGD Overall | Monthly | 3/31/2020 Delay |
| iBoxx USD | GB00B05CVW93 | iBoxx \$ Overall | Monthly | 3/31/2020 Delay |
| iBoxx USD | DE000A26RE05 | iBoxx USD Corporates Fallen Angels | Monthly | 3/31/2020 Delay |
| iBoxx USD | GB00BFT1VL61 | iBoxx USD High Yield Developed Markets | Monthly | 3/31/2020 Delay |
| iBoxx USD | GB00BF9Q4233 | iBoxx USD Treasury Bills | Monthly | 3/31/2020 Delay |
| iBoxx USD (Asia) | GB00BYZW7309 | Markit iBoxx Asian USD Dollar Bond Index | Monthly | 3/31/2020 Delay |
| iBoxx USD (Asia) | GB00BTKG1Q36 | Markit iBoxx USD Asia ex-Japan | Monthly | 3/31/2020 Delay |
| iBoxx USD (Asia) | GB00BYTTF86 | Markit iBoxx USD Liquid Asia ex-Japan Corporates Large Cap Investment Grade | Monthly | 3/31/2020 Delay |
| iBoxx USD (B&R) | GB00BF9QCK76 | iBoxx USD Belt & Road | Monthly | 3/31/2020 Delay |
| iBoxx USD (NDB) | GB00BD0RGM57 | Emirates NBD Markit iBoxx USD Sukuk | Monthly | 3/31/2020 Delay |
| iBoxx USD EM | GB00B706JJ88 | Markit iBoxx USD Emerging Markets Corporates Overall Index | Monthly | 3/31/2020 Delay |
| iBoxx USD EM | GB00B43VX865 | Markit iBoxx USD Emerging Markets Non-Sovereigns Overall Index | Monthly | 3/31/2020 Delay |
| iBoxx USD EM | GB00B9C37640 | Markit iBoxx USD Emerging Markets Sovereigns | Monthly | 3/31/2020 Delay |
| iBoxx USD FRN | GB00BWCGV736 | Markit iBoxx USD FRN Investment Grade Corporates | Monthly | 3/31/2020 Delay |
| iBoxx USD LHY | GB00BC5ZF088 | Markit iBoxx USD Liquid High Yield 0-5 Index | Monthly | 3/31/2020 Delay |
| iBoxx USD LIG | GB00B4K4X773 | iBoxx \$ Liquid Investment Grade Index | Monthly | 3/31/2020 Delay |
| iBoxx USD LIG | GB00BKYPKB14 | iBoxx MSCI ESG USD Liquid Investment Grade Ultrashort | Monthly | 3/31/2020 Delay |
| iBoxx USD LIG | GB00BC5ZDZ94 | Markit iBoxx USD Liquid Investment Grade 0-5 Index | Monthly | 3/31/2020 Delay |
| iBoxx USD LIG | GB00BC5ZF203 | Markit iBoxx USD Liquid Investment Grade Ultrashort Index | Monthly | 3/31/2020 Delay |
| iBoxx Global | | iBoxx Breakeven indices | Monthly | 3/31/2020 Delay ⁽⁴⁾ |
| iBoxx Global | | iBoxx Interest Rate Hedged | Monthly | 3/31/2020 Delay ⁽⁵⁾ |
| iBoxx AUD | GB00BF09YQ59 | Markit iBoxx AUD Corporates Yield Plus | Quarterly | 5/31/2020 Not Applicable |
| iBoxx EUR | DE0007200438 | iBoxx € Liquid Agencies/Supranationals AAA | Quarterly | 5/31/2020 Not Applicable |
| iBoxx EUR | DE000A0DMXN2 | iBoxx € Liquid Consumer Goods | Quarterly | 5/31/2020 Not Applicable |
| iBoxx EUR | DE000A0DMXP7 | iBoxx € Liquid Consumer Services | Quarterly | 5/31/2020 Not Applicable |
| iBoxx EUR | DE0007200321 | iBoxx € Liquid Corporates | Quarterly | 5/31/2020 Not Applicable |
| iBoxx EUR | DE0007200495 | iBoxx € Liquid Corporates A | Quarterly | 5/31/2020 Not Applicable |
| iBoxx EUR | DE0007200487 | iBoxx € Liquid Corporates AA | Quarterly | 5/31/2020 Not Applicable |
| iBoxx EUR | DE0007200446 | iBoxx € Liquid Corporates AAA | Quarterly | 5/31/2020 Not Applicable |
| iBoxx EUR | DE0007200511 | iBoxx € Liquid Corporates BBB | Quarterly | 5/31/2020 Not Applicable |
| iBoxx EUR | DE0007200529 | iBoxx € Liquid Financials | Quarterly | 5/31/2020 Not Applicable |
| iBoxx EUR | DE0007200552 | iBoxx € Liquid Financials A | Quarterly | 5/31/2020 Not Applicable |
| iBoxx EUR | DE0007200545 | iBoxx € Liquid Financials AA | Quarterly | 5/31/2020 Not Applicable |
| iBoxx EUR | DE0007200537 | iBoxx € Liquid Financials AAA | Quarterly | 5/31/2020 Not Applicable |

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|---------------|--------------|---|---------------|--------------------------|
| iBoxx EUR | GB00B59BMS05 | iBoxx € Liquid Germany Covered Diversified | Quarterly | 4/30/2020 Not Applicable |
| iBoxx EUR | DE0007200388 | iBoxx € Liquid Industrial | Quarterly | 5/31/2020 Not Applicable |
| iBoxx EUR | DE0007200339 | iBoxx € Liquid Non-Financials | Quarterly | 5/31/2020 Not Applicable |
| iBoxx EUR | DE0007200354 | iBoxx € Liquid Non-Financials A | Quarterly | 5/31/2020 Not Applicable |
| iBoxx EUR | DE0007200347 | iBoxx € Liquid Non-Financials AA | Quarterly | 5/31/2020 Not Applicable |
| iBoxx EUR | DE0007200362 | iBoxx € Liquid Non-Financials BBB | Quarterly | 5/31/2020 Not Applicable |
| iBoxx EUR | GB00B3V4P397 | iBoxx € Liquid Sovereign Diversified | Quarterly | 4/30/2020 Not Applicable |
| iBoxx EUR | DE000A0G9FK7 | iBoxx € Liquid Sovereigns Capped 1.5 - 10.5 | Quarterly | 5/31/2020 Not Applicable |
| iBoxx EUR | DE000A0G9FM3 | iBoxx € Liquid Sovereigns Capped 1.5 - 2.5 | Quarterly | 5/31/2020 Not Applicable |
| iBoxx EUR | DE000A0G9FP6 | iBoxx € Liquid Sovereigns Capped 10.5+ | Quarterly | 5/31/2020 Not Applicable |
| iBoxx EUR | DE000A0G9FR2 | iBoxx € Liquid Sovereigns Capped 2.5 - 5.5 | Quarterly | 5/31/2020 Not Applicable |
| iBoxx EUR | DE000A0G9FT8 | iBoxx € Liquid Sovereigns Capped 5.5 - 10.5 | Quarterly | 5/31/2020 Not Applicable |
| iBoxx EUR | DE000A0G88Q8 | iBoxx € Liquid Sovereigns Global | Quarterly | 5/31/2020 Not Applicable |
| iBoxx EUR | DE0007200412 | iBoxx € Liquid Telecommunications | Quarterly | 5/31/2020 Not Applicable |
| iBoxx EUR | DE0007200420 | iBoxx € Liquid Utilities | Quarterly | 5/31/2020 Not Applicable |
| iBoxx EUR | GB00B59W7227 | iBoxx EUR Liquid Corporates Diversified | Quarterly | 4/30/2020 Not Applicable |
| iBoxx EUR | GB00BDCNZQ82 | Markit iBoxx EUR Corporates Yield Plus | Quarterly | 5/31/2020 Not Applicable |
| iBoxx EUR | GB00B5N4H244 | Markit iBoxx EUR Liquid Corporates 100 Index | Semi-annually | 4/30/2020 Not Applicable |
| iBoxx EUR | DE000A0QZJX4 | Markit iBoxx EUR Liquid Non-Financials Diversified Index | Quarterly | 4/30/2020 Not Applicable |
| iBoxx EUR HY | GB00B6728P13 | Markit iBoxx EUR Liquid High Yield 30 Ex-Financial | Quarterly | 5/31/2020 Not Applicable |
| iBoxx EUR HY | GB00BD1X3F42 | Markit iBoxx EUR Liquid High Yield ex-Financials 75 Mid Price TCA | Quarterly | 5/31/2020 Not Applicable |
| iBoxx GBP | DE0001717668 | iBoxx £ Liquid Corporates Long Dated | Quarterly | 5/31/2020 Not Applicable |
| iBoxx GBP | GB00B712FP37 | Markit iBoxx GBP Liquid Corporates 100 Financials Index | Semi-annually | 4/30/2020 Not Applicable |
| iBoxx GBP | GB00B7F8HT58 | Markit iBoxx GBP Liquid Corporates 100 Index | Semi-annually | 4/30/2020 Not Applicable |
| iBoxx GBP | GB00B3S80C87 | Markit iBoxx GBP Liquid Corporates 100 Non-Financials Index | Semi-annually | 4/30/2020 Not Applicable |
| iBoxx USD | GB00BZCPML27 | Markit iBoxx USD Corporates Yield Plus | Quarterly | 5/31/2020 Not Applicable |
| iBoxx USD LIG | GB00B1YNKF68 | iBoxx \$ Liquid Investment Grade Top 30 | Quarterly | 5/31/2020 Not Applicable |

(1): The different long and short legs of the break even indices and interest rate hedged indices will be configured to remain unchanged as much as possible. The weighting between the legs will be allowed to adjust based on market movements.

(2): The (long) bond legs of the bond legs on the interest rate hedged indices will be kept unchanged where possible. The short leg used in the hedge will be updated depending on the instrument used as part of the hedge.

(3): The underlying selection universe will remain unchanged, but the weighting to achieve target weights will be applied at month end resulting in some turnover to achieve target weights.

(4): The different long and short legs of the break even indices and interest rate hedged indices will be configured to remain unchanged as much as possible. The weighting between the legs will be allowed to adjust based on market movements.

(5): The (long) bond legs of the bond legs on the interest rate hedged indices will be kept unchanged were possible. The short leg used in the hedge will be updated depending on the instrument used as part of the hedge.