iBoxx® GBP Benchmark Index

The iBoxx GBP index represents the investment-grade fixed income market for GBP-denominated bonds.

The index rules offer broad coverage of the GBP bond universe and maintain minimum standards of investment viability and liquidity. The index is part of the global iBoxx index families, fuelled by multi-source pricing. iBoxx indices offer representative and objective benchmarks for assessing the performance of bond markets and investments.

The iBoxx GBP Benchmark spans an array of sectors, including corporate, gilt, sovereign, sub-sovereign and collateralised (inclusive of covered) bonds, with a history dating back to December 1997.

Transparency
Publicly available documentation on our rules-based methodology for constituent selection, monthly rebalancing and daily total return calculations.

Independence
Multi-source and independent pricing and reference data used subject to rigorous quality testing with a fully documented price challenge process. IHS Markit is committed to administering all financial benchmarks in compliance with IOSCO principles and is an authorized benchmark administrator under the European Benchmark Regulation (BMR).

Multi-dimensional analysis
Wide range of analytical values is published to support risk, performance measurement and attribution analysis.

Flexibility
Ability to customise and deliver indices to meet specific investment criteria.

Depth of data
History of Index Returns available and wealth of analytics data and related sub-indices are published to support index analysis.

INDEX IDENTIFIERS

<table>
<thead>
<tr>
<th>Index Name</th>
<th>ISIN_Tri</th>
<th>Ticker_Tri</th>
<th>RIC_Tri</th>
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</thead>
<tbody>
<tr>
<td>iBoxx® £ Overall</td>
<td>DE0007931974</td>
<td>IXBB</td>
<td>IBBGB0001</td>
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<tr>
<td>iBoxx® £ Gilts</td>
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<td>QX6A</td>
<td>IBBGB014B</td>
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<tr>
<td>iBoxx® £ Non-Gilts</td>
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<td>IXBW</td>
<td>IBXNGS1</td>
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<td>iBoxx® £ Corporates</td>
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<td>IYDU</td>
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<td>iBoxx® £ Overall 10+</td>
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<td>IXBS</td>
<td>IBBGB0002</td>
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*OTC value linked to IHS Markit indices
## INDEX STRUCTURE

### iBoxx GBP Overall

<table>
<thead>
<tr>
<th>Gilts</th>
<th>Non-gilts</th>
</tr>
</thead>
<tbody>
<tr>
<td>Sovereigns / Sub-sovereigns</td>
<td>Collateralised</td>
</tr>
<tr>
<td>Sovereigns</td>
<td>Securitised</td>
</tr>
<tr>
<td>Sub-sovereigns</td>
<td>– ABS</td>
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<tr>
<td>– Agencies</td>
<td>– MBS</td>
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<tr>
<td>– Public banks</td>
<td>– Whole business</td>
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<tr>
<td>– Regions</td>
<td>– Housing Assoc.</td>
</tr>
<tr>
<td>– Supranational</td>
<td>Covered</td>
</tr>
<tr>
<td>– Other sub-sovereigns</td>
<td>Other collateralised</td>
</tr>
</tbody>
</table>

Maturity, rating and seniority indices

### More than 850 sub-indices in total

## INDEX ELIGIBILITY CRITERIA

### Issuer type
- Gilts, Sovereigns, Sub-Sovereigns, Corporates, Collateralised

### Bond types
**Eligible:** Fixed and zero coupon bonds, amortising bonds and sinking funds with a fixed sinking schedule, step-ups and step-up callable bonds, callable/putable and extendable bonds with European options, event-driven bonds (rating or tax-driven with a maximum of one coupon change per period), callable dated and undated subordinated corporate debt, soft bullets. Bonds with call option where first and subsequent call dates are on a date when bond is no longer eligible for index (American option), covered bonds conforming to criteria specified in UCITS 22.4

**Excluded:** Other bonds with American options and undated bonds, floating rate notes and other fixed-to-float bonds, CDOs and bonds collateralised by CDO’s, retail bonds, bonds with differences between accrual period, coupon period and monthly paying bonds and optionally and mandatory convertible bonds

### Time to maturity
- Minimum 1 year

### Amount outstanding
- Gilts: GBP 2 billion
- Non-gilts: GBP 250 million

### Rating
- Gilts: No rating requirement
- **Non-gilts:** Investment grade rating based on the average of: Fitch Ratings, Moody’s Investor Service and Standard & Poor’s Global Ratings

### Currency
- GBP

## INDEX DETAILS

### Pricing sources
- Bonds are priced using multi-source pricing

### Calculation frequency
- Twice Daily (Mid-day and End-of-day)

### Rebalancing
- Monthly

### Snap time
- 16:15 (London, UK)

### History start date
- 31 December 1997

### Weighting
- Market capitalization

## More information on IHS Markit products and services

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