

Reference Entity	Reference Obligation						CLIP
	ISIN	Maturity	Coupon	Sector	Weighting		
Adecco S.A.	CH0016469279	26-Aug-2013	0.000%	Autos & Industrials	0.80%	006DC9AC7	
AKZO Nobel N.V.	XS0404765710	31-Jan-2014	7.750%	Autos & Industrials	0.80%	0B11AIAC6	
ALSTOM	FR0010801761	23-Sep-2014	4.000%	Autos & Industrials	0.80%	0C3368AC5	
Anglo American plc	XS0358158052	17-Apr-2015	5.875%	Autos & Industrials	0.80%	037CDUAD2	
ArcelorMittal	US03938LAF13	01-Jun-2018	6.125%	Autos & Industrials	0.80%	LL332JAB4	
BAE SYSTEMS PLC	GB0001272664	24-Nov-2014	10.750%	Autos & Industrials	0.80%	05A75UAC5	
BASF SE	DE000A0JRFB0	29-Jun-2016	4.500%	Autos & Industrials	0.80%	DD6837AC0	
Bayer Aktiengesellschaft	XS0255605825	23-May-2013	4.500%	Autos & Industrials	0.80%	0H99A3AB3	
Bayerische Motoren Werke Aktiengesellschaft	XS0173501379	06-Aug-2018	5.000%	Autos & Industrials	0.80%		
BOUYGUES	FR0010326975	24-May-2016	4.750%	Autos & Industrials	0.80%	FG25BNAB9	
COMPAGNIE DE SAINT-GOBAIN	FR0010094623	25-Apr-2014	5.000%	Autos & Industrials	0.80%	FG872CAB3	
Compagnie Financiere Michelin	XS0424686573	24-Apr-2014	8.625%	Autos & Industrials	0.80%	2C47IGAC2	
Daimler AG	US233835AW75	15-Nov-2013	6.500%	Autos & Industrials	0.80%	DE7C9QAA4	
Deutsche Post AG	DE0008016502	30-Jan-2014	4.875%	Autos & Industrials	0.80%		
European Aeronautic Defence and Space Company EADS N.V.	XS0176914579	25-Sep-2018	5.500%	Autos & Industrials	0.80%	FG8825AB6	
FINMECCANICA S.P.A.	XS0182242247	12-Dec-2018	5.750%	Autos & Industrials	0.80%	3E9829AB5	
Glencore International AG	XS0270776411	11-Oct-2013	5.250%	Autos & Industrials	0.80%		
Holcim Ltd	XS0207037507	09-Dec-2014	4.375%	Autos & Industrials	0.80%	477B85AD8	
Koninklijke DSM N.V.	XS0235117891	10-Nov-2015	4.000%	Autos & Industrials	0.80%	NS517VAB7	
L'AIR LIQUIDE SOCIETE ANONYME POUR L'ETUDE ET L'EXPLOITATION DES PROCEDES GEORGES CLAUDE	FR0010765354	03-Jun-2015	4.375%	Autos & Industrials	0.80%	FG29CJAB9	
LANXESS Aktiengesellschaft	XS0423036663	09-Apr-2014	7.750%	Autos & Industrials	0.80%	DI535DAB8	
Linde Aktiengesellschaft	XS0297700006	24-Apr-2023	5.875%	Autos & Industrials	0.80%	DI537CAB8	
ROLLS-ROYCE plc	XS0112487482	14-Jun-2016	7.375%	Autos & Industrials	0.80%	7ECCF9AD0	
SANOFI-AVENTIS	CH0035703070	21-Dec-2015	3.375%	Autos & Industrials	0.80%	FN939MAD3	
Siemens Aktiengesellschaft	XS0369461644	11-Jun-2018	5.625%	Autos & Industrials	0.80%	8A87AGAC4	
Solvay	BE0374557404	27-Jun-2018	4.625%	Autos & Industrials	0.80%	8B787AAA2	
TNT N.V.	NL0000117190	01-Jun-2015	3.875%	Autos & Industrials	0.80%	NVECD9AB8	
VINCI				Autos & Industrials	0.80%		
VOLKSWAGEN AKTIENGESELLSCHAFT	XS0168881760	22-May-2018	5.375%	Autos & Industrials	0.80%	9BAEC8AD7	
XSTRATA PLC	XS0267908324	14-Aug-2017	4.000%	Autos & Industrials	0.80%	GPHA8ZAB8	
BRITISH AMERICAN TOBACCO p.l.c.	XS0171786287	09-Jul-2013	5.125%	Consumers	0.80%	1C148CAC3	
CADBURY HOLDINGS LIMITED	USU12283AB03	01-Oct-2013	5.125%	Consumers	0.80%	GH8871AA5	
CARREFOUR	FR0010394478	02-Nov-2016	4.375%	Consumers	0.80%	FG4CAMAC3	
CASINO GUICHARD-PERRACHON	FR0010455626	10-Apr-2014	4.875%	Consumers	0.80%	FG554OAC0	
COMPASS GROUP PLC	XS0100559037	08-Dec-2014	7.000%	Consumers	0.80%	2C48D6AB9	
DANONE	FR0010612713	06-May-2015	5.500%	Consumers	0.80%	2F999ZAC4	
Deutsche Bahn Aktiengesellschaft	XS0311212723	24-Jul-2019	5.000%	Consumers	0.80%	DE8FFTAB1	
DIAGEO PLC	US25243YAJ82	30-Sep-2016	5.500%	Consumers	0.80%	2H7677AC4	
EXPERIAN FINANCE PLC	XS0162820228	12-Dec-2013	5.625%	Consumers	0.80%	GJ57CTAC9	
GROUPE AUCHAN	FR0010611418	29-Apr-2013	5.000%	Consumers	0.80%	FF4D97AB0	
Henkel AG & Co. KGaA	DE0006641962	10-Jun-2013	4.250%	Consumers	0.80%	467A5UAA0	
IMPERIAL TOBACCO GROUP PLC	XS0180407602	04-Dec-2018	6.250%	Consumers	0.80%	4J8456AC4	
J SAINSBURY PLC	XS0435502769	16-Jul-2014	4.250%	Consumers	0.80%	4AC86DAD1	
JTI (UK) FINANCE PLC	XS0269190533	02-Apr-2014	4.500%	Consumers	0.80%	GL731FAB5	
Koninklijke Ahold N.V.	US008685AB51	01-May-2029	6.875%	Consumers	0.80%	5F04ADAF1	
Koninklijke Philips Electronics N.V.	US500472AB13	11-Mar-2018	5.750%	Consumers	0.80%	5F04B9AD4	
LVMH MOET HENNESSY LOUIS VUITTON	FR0010754663	12-May-2014	4.375%	Consumers	0.80%	5F2685AE7	
MARKS AND SPENCER p.l.c.	XS0188430721	24-Mar-2014	5.625%	Consumers	0.80%	GLDABFAD7	
METRO AG	DE000A0XOCT5	05-Mar-2015	7.625%	Consumers	0.80%	DI8CFEAE6	
Nestle S.A.	CH0028644646	14-Feb-2018	2.625%	Consumers	0.80%	6A516FAC9	
NEXT PLC	XS0169287124	30-Sep-2013	5.250%	Consumers	0.80%	GMB517AA3	
PPR	FR0010784082	06-Nov-2017	6.500%	Consumers	0.80%		
SABMILLER PLC	US78572MAA36	15-Aug-2033	6.625%	Consumers	0.80%	7FDC90AA6	
SAFEWAY LIMITED	XS0100362911	05-Aug-2014	6.500%	Consumers	0.80%	GNEDEUAB4	
SODEXO	XS0292924775	28-Mar-2014	4.500%	Consumers	0.80%	FND50FAB1	
Suedzucker Aktiengesellschaft Mannheim/Ochsenfurt	DE0008461021	27-Feb-2012	5.750%	Consumers	0.80%	DLA9F9AA2	
Svenska Cellulosa Aktiebolaget SCA	BE0119096775	15-Jul-2015	4.500%	Consumers	0.80%	8EFEDFAB4	
Swedish Match AB	XS0259109154	28-Jun-2013	4.625%	Consumers	0.80%	8F7339AB9	
TESCO PLC	XS0105244585	14-Dec-2029	6.000%	Consumers	0.80%	8G96CCAC9	
Unilever N.V.	XS0230663196	29-Sep-2015	3.375%	Consumers	0.80%	994BFCAB7	
BP P.L.C.	US10373QAA85	15-Jun-2018	4.200%	Energy	0.80%	05AB84AD9	
Centrica Plc	XS0388006552	19-Sep-2018	7.000%	Energy	0.80%		
E.ON AG	XS0148579153	29-May-2017	6.375%	Energy	0.80%	28EFF8AB5	
EDISON S.P.A.	XS0441402681	22-Jul-2014	4.250%	Energy	0.80%		
EDP - Energias de Portugal, S.A.	XS0126990778	28-Mar-2011	5.875%	Energy	0.80%	X3DGB7AA9	
ELECTRICITE DE FRANCE	XS0162990229	21-Feb-2033	5.625%	Energy	0.80%	FHBD4HAC9	
EnBW Energie Baden-Wuerttemberg AG	XS0271757832	19-Oct-2016	4.250%	Energy	0.80%	DF796PAC9	
ENEL S.P.A.	XS0170342868	12-Jun-2013	4.250%	Energy	0.80%	2BB8B1AC4	
Fortum Oyj	XS0180181447	19-Nov-2013	5.000%	Energy	0.80%	XZBG7FAB4	
GAS NATURAL SDG, S.A.	XS0479542580	27-Jan-2020	4.500%	Energy	0.80%		
GDF SUEZ	FR0000472334	19-Feb-2018	5.125%	Energy	0.80%	FJ69DEAA1	
IBERDROLA, S.A.	XS0163023848	18-Feb-2013	4.875%	Energy	0.80%	EK77AVAB5	
NATIONAL GRID PLC	XS0170798325	02-Jul-2018	5.000%	Energy	0.80%	GM9ACPAB1	
REPSOL YPF S.A.	XS0172751355	22-Jul-2013	5.000%	Energy	0.80%	7D628ZAD1	
RWE Aktiengesellschaft	XS0162513211	14-Feb-2033	5.750%	Energy	0.80%	7BDGCJAC9	
TECHNIP	FR0010085795	26-May-2011	4.625%	Energy	0.80%	FO96DDAB3	
TOTAL SA	XS0410303647	28-Jan-2019	4.875%	Energy	0.80%		
UNITED UTILITIES PLC	US91311QAAC96	15-Aug-2028	6.875%	Energy	0.80%	9A442RAC9	
Vattenfall Aktiebolag	XS0191154961	29-Apr-2024	5.375%	Energy	0.80%	W5GGHNAD5	
VEOLIA ENVIRONNEMENT	FR0000474983	28-May-2018	5.375%	Energy	0.80%	9BAD68AE4	
Aegon N.V.	XS0207157743	08-Dec-2014	4.125%	Financials	0.80%	007GB6AD4	
Allianz SE	XS0275880267	23-Nov-2016	4.000%	Financials	0.80%	DD359MAF3	
ASSICURAZIONI GENERALI - SOCIETA PER AZIONI	XS0218469962	06-May-2015	3.875%	Financials	0.80%	0E996BAD3	
AVIVA PLC	XS0066877258	20-Jun-2016	9.500%	Financials	0.80%	GG6EBTAD8	
AXA	XS0130738213	18-Jun-2013	6.000%	Financials	0.80%	FF667MAA4	
BANCA MONTE DEI PASCHI DI SIENA S.P.A.	XS0173287516	30-Jul-2013	4.375%	Financials	0.80%	TU29GIAD7	
BANCO BILBAO VIZCAYA ARGENTARIA, SOCIEDAD ANONIMA	XS0250172003	22-Apr-2013	4.000%	Financials	0.80%	EF2985AH4	
Banco Espirito Santo, S.A.	XS0210031315	19-Jan-2015	Float	Financials	0.80%	XX37B2AE7	
BANCO SANTANDER, S.A.	XS0262892549	09-Aug-2013	0.000%	Financials	0.80%	EFAGG9AC3	
Bank of Scotland plc	XS0218984572	10-May-2013	0.500%	Financials	0.80%	GPF79NAC1	
BARCLAYS BANK PLC	XS0232785880	27-Oct-2015	0.000%	Financials	0.80%	06DABKAE4	
BNP PARIBAS	XS0405664813	16-Jan-2014	4.250%	Financials	0.80%	05ABFFA19	
COMMERZBANK Aktiengesellschaft	XS0100221349	30-Aug-2019	0.000%	Financials	0.80%		
CREDIT AGRICOLE SA	XS0315528850	10-Aug-2022	5.065%	Financials	0.80%	FH49GGAG6	
Credit Suisse Group Ltd	XS0099472994	29-Jul-2019	5.000%	Financials	0.80%	HK9FHLAD3	
DEUTSCHE BANK AKTIENGESELLSCHAFT	DE000B5S6U6	11-Apr-2018	Float	Financials	0.80%	2H6677AH2	
Hannover Rueckversicherung AG				Financials	0.80%		
INTESA SANPAOLO SPA	XS0304508921	15-Jun-2017	4.750%	Financials	0.80%	TYA56DAG3	



Reference Entity	Reference Obligation						CLIP
	ISIN	Maturity		Sector	Weighting		
Muenchener Rueckversicherungs-Gesellschaft Aktiengesellschaft in Muenchen	XS0354843533	28-Mar-2013	5.250%	Financials	0.80%		
SOCIETE GENERALE	CH0012491335	29-Jun-2015	4.000%	Financials	0.80%	8B69APAE6	
Swiss Reinsurance Company Ltd	XS0235714804	06-Dec-2020	5.000%	Financials	0.80%	HOB65NAA7	
THE ROYAL BANK OF SCOTLAND PUBLIC LIMITED COMPANY	XS0359388690	18-Apr-2018	6.000%	Financials	0.80%	GNDEGIAC6	
UBS AG	XS0185030698	10-Feb-2014	4.375%	Financials	0.80%	HPHB2JAG6	
UNICREDIT, SOCIETA PER AZIONI	XS0201168894	17-Sep-2014	4.500%	Financials	0.80%	T2F69ZAB5	
Zurich Insurance Company Ltd	XS0268583993	26-Sep-2016	4.750%	TMT	0.80%	HQHEFUAC8	
Bertelsmann AG	XS0097283096	07-Dec-2028	5.750%	TMT	0.80%	DE1088AD1	
BRITISH TELECOMMUNICATIONS public limited company	DE000A0T5X07	20-Jan-2017	6.000%	TMT	0.80%	GH6DA2AD8	
Deutsche Telekom AG	XS0365094811	22-May-2018	5.625%	TMT	0.80%	2H66BCAB9	
FRANCE TELECOM	XS0173549659	05-Aug-2013	5.000%	TMT	0.80%	3I68EXAG2	
HELLENIC TELECOMMUNICATIONS ORGANISATION SOCIETE ANONYME	US780641AH94	01-Oct-2030	8.375%	TMT	0.80%	4G5657AB8	
Koninklijke KPN N.V.	XS0102793642	27-Oct-2014	7.000%	TMT	0.80%	NR6BGIA3	
PEARSON plc	XS0215828913	24-Mar-2017	4.375%	TMT	0.80%	7H5516AD7	
Portugal Telecom International Finance B.V.	FR0000180127	18-Jan-2018	1.000%	TMT	0.80%	NU811AD0	
PUBLICIS GROUPE SA	XS0271070525	20-Oct-2016	5.625%	TMT	0.80%	FMD67CAA3	
REED ELSEVIER PLC	US861012AF95	23-Feb-2016	0.000%	TMT	0.80%		
STMicrollectronics N.V.	XS0184373925	29-Jan-2019	5.375%	TMT	0.80%	T2B9EFAE5	
TELECOM ITALIA SPA	XS0241946630	02-Feb-2016	4.375%	TMT	0.80%	8FGCBAAC5	
TELEFONICA, S.A.	XS0172844283	22-Jul-2013	5.000%	TMT	0.80%	8FGD7TAA1	
Telekom Austria Aktiengesellschaft	XS0269252077	28-Mar-2014	4.500%	TMT	0.80%	8FGD80AC9	
TELENOR ASA	XS0218734118	11-May-2015	4.125%	TMT	0.80%	W5EDH9AC7	
TeliaSonera Aktiebolag	FR0010369629	03-Oct-2013	4.500%	TMT	0.80%	FOGGHNB7	
VIVENDI	XS0169888558	04-Jun-2018	5.000%	TMT	0.80%	9BAD3AD0	
VODAFONE GROUP PUBLIC LIMITED COMPANY	XS0181273342	27-Jan-2014	5.125%	TMT	0.80%	9GEFFBAB3	
Wolters Kluwer N.V.	XS0294391684	04-Apr-2017	6.000%	TMT	0.80%	GPGFQAC8	
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Fixed Rate

Where Scheduled Termination Date is 20th June 2013 5.00%  
 Where Scheduled Termination Date is 20th June 2015 5.00%  
 Where Scheduled Termination Date is 20th June 2017 5.00%  
 Where Scheduled Termination Date is 20th June 2020 5.00%

Reference Entity	ISIN	Maturity	Reference Obligation		Weighting	CLIP
			Coupon			
Aktiebolaget Volvo	XS0302948319	31-May-2017	5.000%		2.00%	9BAGDBAC6
ALCATEL LUCENT	FR0010070805	07-Apr-2014	6.375%		2.00%	FF1AAKAB8
BRITISH AIRWAYS plc	XS0133582147	23-Aug-2016	8.750%		2.00%	1C145AAA4
CABLE AND WIRELESS PUBLIC LIMITED COMPANY	XS0050504306	25-Mar-2019	8.625%		2.00%	138EB3AC0
CIR S.P.A. - COMPAGNIE INDUSTRIALI RIUNITE	XS0207766170	16-Dec-2024	5.750%		2.00%	TV/AHH8AB3
CODERE FINANCE (LUXEMBOURG) S.A.	XS0222158767	15-Jun-2015	8.250%		2.00%	LM9E7LAA4
Cognis GmbH	XS0191508281	15-May-2014	9.500%		2.00%	DE69AIAA8
Deutsche Lufthansa Aktiengesellschaft	DE000A0JQA39	06-May-2013	4.625%		2.00%	2H66B7AC8
DSG INTERNATIONAL PLC	XS0157632562	15-Nov-2012	6.125%		2.00%	GIACBAAA0
ERC IRELAND FINANCE LIMITED	XS0264261974	15-Aug-2016	5.000%		2.00%	GJ418TAA2
FCE BANK PLC	XS0466777223	17-Jan-2014	9.375%		2.00%	
FIAT S.P.A.	XS0305093311	12-Jun-2017	5.625%		2.00%	
Fresenius SE	XS0390398344	15-Jul-2015	8.750%		2.00%	DF9B6IAC8
GECINA	FR0010095422	25-Jan-2012	4.875%		2.00%	FJ68E2AA8
GKN HOLDINGS PLC	XS0103214762	28-Oct-2019	6.750%		2.00%	3J78MGA00
Grohe Holding GmbH	XS0200848041	01-Oct-2014	8.625%		2.00%	DFAE7AAA0
HAVAS	FR0010820217	04-Nov-2014	5.500%		2.00%	
HeidelbergCement AG	DE000A0TKUU3	04-Jan-2018	5.625%		2.00%	DG48ABAD6
INEOS GROUP HOLDINGS PLC	XS0242945367	15-Feb-2016	7.875%		2.00%	GKBDFOAA0
Infinion Technologies Holding B.V.	XS0168128030	05-Jun-2010	5.000%		2.00%	NR8BC7AA3
INTERNATIONAL POWER PLC	XS0173110262	22-Aug-2023	3.750%		2.00%	4A619UAA8
ISS HOLDING A/S	XS0253470644	15-May-2016	8.875%		2.00%	KP55E2AA2
ITV PLC	XS0232037233	19-Oct-2015	5.375%		2.00%	GKDHCCEA8
Kabel Deutschland GmbH	XS0268103610	01-Jul-2014	10.750%		2.00%	DJA66EAB0
LADBROKES PLC	XS0491875562	05-Mar-2017	7.625%		2.00%	
LAFARGE	FR0010032730	04-Dec-2013	5.448%		2.00%	555DE7AB6
M-real Oyj	XS0249583377	01-Apr-2013	7.250%		2.00%	X2AEDGAC3
NORDIC TELEPHONE COMPANY HOLDING ApS	XS0252438899	01-May-2016	8.250%		2.00%	KN48C9AA2
NORSKE SKOGINDUSTRIER ASA	XS0307552355	26-Jun-2017	7.000%		2.00%	RZ8039AB9
NXP B.V.	XS0298437087	15-Oct-2015	8.625%		2.00%	NTBEFLAC1
ONO FINANCE II PUBLIC LIMITED COMPANY	XS0242754850	16-May-2014	8.000%		2.00%	GMDCC6QA9
PEUGEOT SA	FR0010780452	15-Jul-2014	8.375%		2.00%	
RALLYE	FR0000473985	01-Jul-2013	3.250%		2.00%	FMDCAQAC1
RENAULT	FR0010025734	04-Aug-2014	Float		2.00%	7CEFDAAC6
RHODIA	XS0270503369	15-Oct-2013	2.750%		2.00%	7D85CGAD9
SEAT PAGINE GIALLE S.P.A.	XS0190027481	30-Apr-2014	8.000%		2.00%	T1BB8HAB1
SMURFIT KAPPA FUNDING PUBLIC LIMITED COMPANY	XS0221778185	01-Apr-2015	7.750%		2.00%	GOA86FAC7
SOCIETE AIR FRANCE	FR0010185975	01-Apr-2020	2.750%		2.00%	FNC9BRAA8
SOL MELIA, SOCIEDAD ANONIMA	XS0469533631	18-Dec-2014	5.000%		2.00%	8B7483AC2
Stora Enso Oyj	XS0194948617	23-Jun-2014	5.125%		2.00%	8E831MAC2
The Nielsen Company B.V.	US65409QAC69	01-Aug-2014	10.000%		2.00%	NT952FAC0
ThyssenKrupp AG	XS0214238239	18-Mar-2015	4.375%		2.00%	DLBCC0AB0
TUI AG	XS0237431837	10-Dec-2012	5.125%		2.00%	DLCCOAC09
Unitymedia GmbH	XS0212267776	15-Feb-2015	8.750%		2.00%	DLD98PAA1
UPC Holding B.V.	XS0225720084	15-Jan-2014	7.750%		2.00%	NW945HAA3
UPM-Kymmene Oyj	US915436AE98	01-Dec-2014	5.625%		2.00%	9A6979AC1
VALEO	FR0010206334	24-Jun-2013	3.750%		2.00%	9AAA47AC0
VIRGIN MEDIA FINANCE PLC	US92769VAA70	15-Aug-2016	9.500%		2.00%	
WENDEL	XS0253989635	26-May-2016	4.875%		2.00%	FOHB91AB4
Wind Acquisition Finance S.A.	XS0236096730	01-Dec-2015	9.750%		2.00%	LUGB7AAA8

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Fixed Rate	
Where Scheduled Termination Date is 20th June 2013	1.00%
Where Scheduled Termination Date is 20th June 2015	1.00%
Where Scheduled Termination Date is 20th June 2017	1.00%
Where Scheduled Termination Date is 20th June 2020	1.00%

Reference Entity	Reference Obligation					
	ISIN	Maturity	Coupon	Sector	Weighting	CLIP
Adecco S.A.	CH0016469279	26-Aug-2013	0.000%	Autos & Industrials	3.34%	006DC9AC7
ALSTOM	FR0010801761	23-Sep-2014	4.000%	Autos & Industrials	3.34%	0C3368AC5
Anglo American plc	XS0358158052	17-Apr-2015	5.875%	Autos & Industrials	3.34%	037CDUAD2
ArcelorMittal	US03938LAF13	01-Jun-2018	6.125%	Autos & Industrials	3.34%	LL32JAB4
Bertelsmann AG	XS0268583993	26-Sep-2016	4.750%	TMT	3.34%	DE1088AD1
BRITISH TELECOMMUNICATIONS public limited company	XS0097283096	07-Dec-2028	5.750%	TMT	3.34%	GH6DA2AD8
COMPAGNIE DE SAINT-GOBAIN	FR0010094623	25-Apr-2014	5.000%	Autos & Industrials	3.34%	FG872CAB3
Compagnie Financiere Michelin	XS0424686573	24-Apr-2014	8.625%	Autos & Industrials	3.34%	2C47IGAC2
Daimler AG	US233835AW75	15-Nov-2013	6.500%	Autos & Industrials	3.34%	DE7C9QAA4
EDP - Energias de Portugal, S.A.	XS0126990778	28-Mar-2011	5.875%	Energy	3.34%	X3DGB7AA9
FINMECCANICA S.P.A.	XS0182242247	12-Dec-2018	5.750%	Autos & Industrials	3.33%	3E9829AB5
GAS NATURAL SDG, S.A.	XS0479542580	27-Jan-2020	4.500%	Energy	3.33%	
Glencore International AG	XS0270776411	11-Oct-2013	5.250%	Autos & Industrials	3.33%	
HELLENIC TELECOMMUNICATIONS ORGANISATION SOCIETE ANONYME	XS0173549659	05-Aug-2013	5.000%	TMT	3.33%	4G5657AB8
Holcim Ltd	XS0207037507	09-Dec-2014	4.375%	Autos & Industrials	3.33%	477BB5AD8
IMPERIAL TOBACCO GROUP PLC	XS0180407602	04-Dec-2018	6.250%	Consumers	3.33%	4J8456AC4
J SAINSBURY PLC	XS0435502769	16-Jul-2014	4.250%	Consumers	3.33%	4AC86DAD1
LANXESS Aktiengesellschaft	XS0423036663	09-Apr-2014	7.750%	Autos & Industrials	3.33%	DI535DAB8
MARKS AND SPENCER p.l.c.	XS0188430721	24-Mar-2014	5.625%	Consumers	3.33%	GLDABFAD7
METRO AG	DE000A0XFCT5	05-Mar-2015	7.625%	Consumers	3.33%	DI8CFEAE6
NEXT PLC	XS0169287124	30-Sep-2013	5.250%	Consumers	3.33%	GMB517AA3
Portugal Telecom International Finance B.V.	XS0215828913	24-Mar-2017	4.375%	TMT	3.33%	NU811IAD0
PPR	FR0010784082	06-Nov-2017	6.500%	Consumers	3.33%	
REPSOL YPF S.A.	XS0172751355	22-Jul-2013	5.000%	Energy	3.33%	7D628ZAD1
Suedzucker Aktiengesellschaft Mannheim/Ochsenfurt	DE0008461021	27-Feb-2012	5.750%	Consumers	3.33%	DLA9F9AA2
TELECOM ITALIA SPA	XS0184373925	29-Jan-2019	5.375%	TMT	3.33%	T2B9EFAE5
VIVENDI	FR0010369629	03-Oct-2013	4.500%	TMT	3.33%	FOGGHNAB7
VOLKSWAGEN AKTIENGESELLSCHAFT	XS0168881760	22-May-2018	5.375%	Autos & Industrials	3.33%	9BAEC8AD7
WPP 2005 LIMITED	XS0294391684	04-Apr-2017	6.000%	TMT	3.33%	GPFFQAC8
XSTRATA PLC	XS0267908324	14-Aug-2017	4.000%	Autos & Industrials	3.33%	GPHA8ZAB8

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Reference Entity	Reference Obligation				Sector	Weighting	CLIP
	ISIN	Maturity	Coupon				
Adecco S.A.	CH0016469279	26-Aug-2013	0.000%		Autos & Industrials	1.00%	006DC9AC7
AKZO Nobel N.V.	XS0404765710	31-Jan-2014	7.750%		Autos & Industrials	1.00%	0B11AIAC6
ALSTOM	FR0010801761	23-Sep-2014	4.000%		Autos & Industrials	1.00%	0C3368AC5
Anglo American plc	XS0358158052	17-Apr-2015	5.875%		Autos & Industrials	1.00%	037CDUAD2
ArcelorMittal	US03938LAF13	01-Jun-2018	6.125%		Autos & Industrials	1.00%	LL332JAB4
BAE SYSTEMS PLC	GB0001272664	24-Nov-2014	10.750%		Autos & Industrials	1.00%	05475UAC5
BASF SE	DE000A0JRFB0	29-Jun-2016	4.500%		Autos & Industrials	1.00%	DD6837AC0
Bayer Aktiengesellschaft	XS0255605825	23-May-2013	4.500%		Autos & Industrials	1.00%	0H99A3AB3
Bayerische Motoren Werke Aktiengesellschaft	XS0173501379	06-Aug-2018	5.000%		Autos & Industrials	1.00%	
BOUYGUES	FR0010326975	24-May-2016	4.750%		Autos & Industrials	1.00%	FG25BNAB9
COMPAGNIE DE SAINT-GOBAIN	FR0010094623	25-Apr-2014	5.000%		Autos & Industrials	1.00%	FG872CAB3
Compagnie Financiere Michelin	XS0424686573	24-Apr-2014	8.625%		Autos & Industrials	1.00%	2C47IGAC2
Daimler AG	US233835AW75	15-Nov-2013	6.500%		Autos & Industrials	1.00%	DE7C9QAA4
Deutsche Post AG	DE0008016502	30-Jan-2014	4.875%		Autos & Industrials	1.00%	
European Aeronautic Defence and Space Company EADS N.V.	XS0176914579	25-Sep-2018	5.500%		Autos & Industrials	1.00%	FG8825AB6
FINMECCANICA S.P.A.	XS0182242247	12-Dec-2018	5.750%		Autos & Industrials	1.00%	3E9829AB5
Glencore International AG	XS0270776411	11-Oct-2013	5.250%		Autos & Industrials	1.00%	
Holcim Ltd	XS0207037507	09-Dec-2014	4.375%		Autos & Industrials	1.00%	477BB5AD8
Koninklijke DSM N.V.	XS0235117891	10-Nov-2015	4.000%		Autos & Industrials	1.00%	NS517VAB7
L'AIR LIQUIDE SOCIETE ANONYME POUR L'ETUDE ET L'EXPLOITATION DES PROCEDES GEORGES CLAUDE	FR0010765354	03-Jun-2015	4.375%		Autos & Industrials	1.00%	FG29CJAB9
LANXESS Aktiengesellschaft	XS0423036663	09-Apr-2014	7.750%		Autos & Industrials	1.00%	DI535DAB8
Linde Aktiengesellschaft	XS0297700006	24-Apr-2023	5.875%		Autos & Industrials	1.00%	DI537CAB8
ROLLS-ROYCE plc	XS0112487482	14-Jun-2016	7.375%		Autos & Industrials	1.00%	7ECCF9AD0
SANOFI-AVENTIS	CH0035703070	21-Dec-2015	3.375%		Autos & Industrials	1.00%	FN939MAD3
Siemens Aktiengesellschaft	XS0369461644	11-Jun-2018	5.625%		Autos & Industrials	1.00%	8A87AGAC4
Solvay	BE0374557404	27-Jun-2018	4.625%		Autos & Industrials	1.00%	8B787AAA2
TNT N.V.	NL0000117190	01-Jun-2015	3.875%		Autos & Industrials	1.00%	NVECD9AB8
VINCI					Autos & Industrials	1.00%	
VOLKSWAGEN AKTIENGESELLSCHAFT	XS0168881760	22-May-2018	5.375%		Autos & Industrials	1.00%	9BAEC8AD7
XSTRATA PLC	XS0267908324	14-Aug-2017	4.000%		Autos & Industrials	1.00%	GPHA8ZAB8
BRITISH AMERICAN TOBACCO p.l.c.	XS0171786287	09-Jul-2013	5.125%		Consumers	1.00%	1C148CAC3
CADBURY HOLDINGS LIMITED	USU12283AB03	01-Oct-2013	5.125%		Consumers	1.00%	GH8B7IAA5
CARREFOUR	FR0010394478	02-Nov-2016	4.375%		Consumers	1.00%	FG4CAMAC3
CASINO GUICHARD-PERRACHON	FR0010455626	10-Apr-2014	4.875%		Consumers	1.00%	FG554OAC0
COMPASS GROUP PLC	XS0100559037	08-Dec-2014	7.000%		Consumers	1.00%	2C48D6AB9
DANONE	FR0010612713	06-May-2015	5.500%		Consumers	1.00%	2F999ZAC4
Deutsche Bahn Aktiengesellschaft	XS0311212723	24-Jul-2019	5.000%		Consumers	1.00%	DE8FFTAB1
DIAGEO PLC	US25243YAJ82	30-Sep-2016	5.500%		Consumers	1.00%	2H767TAC4
EXPERIAN FINANCE PLC	XS0162820228	12-Dec-2013	5.625%		Consumers	1.00%	GJ57CTAC9
GROUPE AUCHAN	FR0010611418	29-Apr-2013	5.000%		Consumers	1.00%	FF4D97AB0
Henkel AG & Co. KGaA	DE0006641962	10-Jun-2013	4.250%		Consumers	1.00%	467A5UAA0
IMPERIAL TOBACCO GROUP PLC	XS0180407602	04-Dec-2018	6.250%		Consumers	1.00%	4J8456AC4
J SAINSBURY PLC	XS0435502769	16-Jul-2014	4.250%		Consumers	1.00%	4AC86DAD1
JTI (UK) FINANCE PLC	XS0269190533	02-Apr-2014	4.500%		Consumers	1.00%	GL731FAB5
Koninklijke Ahold N.V.	US008685AB51	01-May-2029	6.875%		Consumers	1.00%	5F04ADAF1
Koninklijke Philips Electronics N.V.	US500472AB13	11-Mar-2018	5.750%		Consumers	1.00%	5F04B9AD4
LVMH MOET HENNESSY LOUIS VUITTON	FR0010754663	12-May-2014	4.375%		Consumers	1.00%	5F2685AE7
MARKS AND SPENCER p.l.c.	XS0188430721	24-Mar-2014	5.625%		Consumers	1.00%	GLDABFAD7
METRO AG	DE000A0XFCT5	05-Mar-2015	7.625%		Consumers	1.00%	DI8CFEAE6
Nestle S.A.	CH0028644646	14-Feb-2018	2.625%		Consumers	1.00%	6A516FAC9
NEXT PLC	XS0169287124	30-Sep-2013	5.250%		Consumers	1.00%	GMB517AA3
PPR	FR0010784082	06-Nov-2017	6.500%		Consumers	1.00%	
SABMILLER PLC	US78572MAA36	15-Aug-2033	6.625%		Consumers	1.00%	7FDC9OAA6
SAFeway LIMITED	XS0100362911	05-Aug-2014	6.500%		Consumers	1.00%	GNEDEUAB4
SODEXO	XS0292924775	28-Mar-2014	4.500%		Consumers	1.00%	FND50FAB1
Suedzucker Aktiengesellschaft Mannheim/Ochsenfurt	DE0008461021	27-Feb-2012	5.750%		Consumers	1.00%	DLA9F9AB2
Svenska Cellulosa Aktiefolaget SCA	BE0119096775	15-Jul-2015	4.500%		Consumers	1.00%	8EFDFAB4
Swedish Match AB	XS0259109154	28-Jun-2013	4.625%		Consumers	1.00%	8F7339AB9
TESCO PLC	XS0105244585	14-Dec-2029	6.000%		Consumers	1.00%	8G96CCAC9
Unilever N.V.	XS0230663196	29-Sep-2015	3.375%		Consumers	1.00%	994BFCAB7
BP P.L.C.	US10373QAA85	15-Jun-2018	4.200%		Energy	1.00%	05AB84AD9
Centrica Plc	XS0388006552	19-Sep-2018	7.000%		Energy	1.00%	
E.ON AG	XS0148579153	29-May-2017	6.375%		Energy	1.00%	28EFF8AB5
EDISON S.P.A.	XS0441402681	22-Jul-2014	4.250%		Energy	1.00%	
EDP - Energias de Portugal, S.A.	XS0126990778	28-Mar-2011	5.875%		Energy	1.00%	X3DGB7AA9
ELECTRICITE DE FRANCE	XS0162990229	21-Feb-2033	5.625%		Energy	1.00%	FHBD4HAC9
EnBW Energie Baden-Wuerttemberg AG	XS0271757832	19-Oct-2016	4.250%		Energy	1.00%	DF796PAC9
ENEL S.P.A.	XS0170342868	12-Jun-2013	4.250%		Energy	1.00%	2BB8B1AC4
Fortum Oyj	XS0180181447	19-Nov-2013	5.000%		Energy	1.00%	XZBGF7AB4
GAS NATURAL SDG, S.A.	XS0479542580	27-Jan-2020	4.500%		Energy	1.00%	
GDF SUEZ	FR0000472334	19-Feb-2018	5.125%		Energy	1.00%	FJ69DEAA1

Reference Entity	Reference Obligation				Sector	Weighting	CLIP
	ISIN	Maturity	Coupon				
IBERDROLA, S.A.	XS0163023848	18-Feb-2013	4.875%		Energy	1.00%	EK77AVAB5
NATIONAL GRID PLC	XS0170798325	02-Jul-2018	5.000%		Energy	1.00%	GM9ACPAB1
REPSOL YPF S.A.	XS0172751355	22-Jul-2013	5.000%		Energy	1.00%	7D628ZAD1
RWE Aktiengesellschaft	XS0162513211	14-Feb-2033	5.750%		Energy	1.00%	7BDGCJAC9
TECHNIP	FR0010085795	26-May-2011	4.625%		Energy	1.00%	FO96DDAB3
TOTAL SA	XS0410303647	28-Jan-2019	4.875%		Energy	1.00%	
UNITED UTILITIES PLC	US91311QAC96	15-Aug-2028	6.875%		Energy	1.00%	9A442RAC9
Vattenfall Aktiebolag	XS0191154961	29-Apr-2024	5.375%		Energy	1.00%	W5GGHNAD5
VEOLIA ENVIRONNEMENT	FR0000474983	28-May-2018	5.375%		Energy	1.00%	9BAD68AE4
Bertelsmann AG	XS0268583993	26-Sep-2016	4.750%		TMT	1.00%	DE1088AD1
BRITISH TELECOMMUNICATIONS public limited company	XS0097283096	07-Dec-2028	5.750%		TMT	1.00%	GH6DA2AD8
Deutsche Telekom AG	DE000A0T5X07	20-Jan-2017	6.000%		TMT	1.00%	2H66BCAB9
FRANCE TELECOM	XS0365094811	22-May-2018	5.625%		TMT	1.00%	3I68EXAG2
HELLENIC TELECOMMUNICATIONS ORGANISATION SOCIETE ANONYME	XS0173549659	05-Aug-2013	5.000%		TMT	1.00%	4G5657AB8
Koninklijke KPN N.V.	US780641AH94	01-Oct-2030	8.375%		TMT	1.00%	NR6BGIAC3
PEARSON plc	XS0102793642	27-Oct-2014	7.000%		TMT	1.00%	7H5516AD7
Portugal Telecom International Finance B.V.	XS0215828913	24-Mar-2017	4.375%		TMT	1.00%	NU811IAD0
PUBLICIS GROUPE SA	FR0000180127	18-Jan-2018	1.000%		TMT	1.00%	FMD67CAA3
REED ELSEVIER PLC	XS0271070525	20-Oct-2016	5.625%		TMT	1.00%	
STMicroelectronics N.V.	US861012AF95	23-Feb-2016	0.000%		TMT	1.00%	
TELECOM ITALIA SPA	XS0184373925	29-Jan-2019	5.375%		TMT	1.00%	T2B9EFAE5
TELEFONICA, S.A.	XS0241946630	02-Feb-2016	4.375%		TMT	1.00%	8FGCBAAC5
Telekom Austria Aktiengesellschaft	XS0172844283	22-Jul-2013	5.000%		TMT	1.00%	8FGD7TAA1
TELENOR ASA	XS0269252077	28-Mar-2014	4.500%		TMT	1.00%	8FGD80AC9
TeliaSonera Aktiebolag	XS0218734118	11-May-2015	4.125%		TMT	1.00%	W5EDH9AC7
VIVENDI	FR0010369629	03-Oct-2013	4.500%		TMT	1.00%	FOGGHNAB7
VODAFONE GROUP PUBLIC LIMITED COMPANY	XS0169888558	04-Jun-2018	5.000%		TMT	1.00%	9BAD3AD0
Wolters Kluwer N.V.	XS0181273342	27-Jan-2014	5.125%		TMT	1.00%	9GEFFBAB3
WPP 2005 LIMITED	XS0294391684	04-Apr-2017	6.000%		TMT	1.00%	GPFFQAC8

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iTraxx® Europe Senior Financials Series 13  
 Roll Date: 22nd March 2010  
 Version 1, Annex Date 17th March 2010  
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Fixed Rate	
Where Scheduled Termination Date is 20th June 2015	1.00%
Where Scheduled Termination Date is 20th June 2020	1.00%

Reference Entity	Reference Obligation					
	ISIN	Maturity	Coupon	Sector	Weighting	CLIP
Aegon N.V.	XS0207157743	08-Dec-2014	4.125%	Financial Senior	4.00%	007GB6AD4
Allianz SE	XS0275880267	23-Nov-2016	4.000%	Financial Senior	4.00%	DD359MAF3
ASSICURAZIONI GENERALI - SOCIETA PER AZIONI	XS0218469962	06-May-2015	3.875%	Financial Senior	4.00%	0E996BAD3
AVIVA PLC	XS0066877258	20-Jun-2016	9.500%	Financial Senior	4.00%	GG6EBTAD8
AXA	XS0130738213	18-Jun-2013	6.000%	Financial Senior	4.00%	FF667MAA4
BANCA MONTE DEI PASCHI DI SIENA S.P.A.	XS0173287516	30-Jul-2013	4.375%	Financial Senior	4.00%	TU29GIAD7
BANCO BILBAO VIZCAYA ARGENTARIA, SOCIEDAD ANONIMA	XS0250172003	22-Apr-2013	4.000%	Financial Senior	4.00%	EF2985AH4
Banco Espirito Santo, S.A.	XS0210031315	19-Jan-2015	Float	Financial Senior	4.00%	XX37B2AE7
BANCO SANTANDER, S.A.	XS0262892549	09-Aug-2013	0.000%	Financial Senior	4.00%	EFAGG9AC3
Bank of Scotland plc	XS0218984572	10-May-2013	0.500%	Financial Senior	4.00%	GPF79NAC1
BARCLAYS BANK PLC	XS0232785880	27-Oct-2015	0.000%	Financial Senior	4.00%	06DABKAE4
BNP PARIBAS	XS0405664813	16-Jan-2014	4.250%	Financial Senior	4.00%	05ABBFIA9
COMMERZBANK Aktiengesellschaft	XS0100221349	30-Aug-2019	0.000%	Financial Senior	4.00%	
CREDIT AGRICOLE SA	XS0315528850	10-Aug-2022	5.065%	Financial Senior	4.00%	FH49GGAG6
Credit Suisse Group Ltd	XS0099472994	29-Jul-2019	5.000%	Financial Senior	4.00%	HK9FHLAD3
DEUTSCHE BANK AKTIENGESELLSCHAFT	DE000DB5S6U6	11-Apr-2018	Float	Financial Senior	4.00%	2H6677AH2
Hannover Rueckversicherung AG				Financial Senior	4.00%	
INTESA SANPAOLO SPA	XS0304508921	15-Jun-2017	4.750%	Financial Senior	4.00%	TYA56DAG3
Muenchener Rueckversicherungs-Gesellschaft Aktiengesellschaft in Muenchen				Financial Senior	4.00%	
SOCIETE GENERALE	XS0354843533	28-Mar-2013	5.250%	Financial Senior	4.00%	8B69APAE6
Swiss Reinsurance Company Ltd	CH0012491335	29-Jun-2015	4.000%	Financial Senior	4.00%	HOB65NAA7
THE ROYAL BANK OF SCOTLAND PUBLIC LIMITED COMPANY	XS0235714804	06-Dec-2020	5.000%	Financial Senior	4.00%	GNDEGIAC6
UBS AG	XS0359388690	18-Apr-2018	6.000%	Financial Senior	4.00%	HPHB2JAG6
UNICREDIT, SOCIETA PER AZIONI	XS0185030698	10-Feb-2014	4.375%	Financial Senior	4.00%	T2F69ZAB5
Zurich Insurance Company Ltd	XS0201168894	17-Sep-2014	4.500%	Financial Senior	4.00%	HQHEFUAC8

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SCHEDULE 1



iTraxx® Europe Sub Financials Series 13  
 Roll Date: 22nd March 2010  
 Version 1, Annex Date 17th March 2010  
[www.markit.com](http://www.markit.com)

Fixed Rate  
 Where Scheduled Termination Date is 20th June 2015 1.00%  
 Where Scheduled Termination Date is 20th June 2020 1.00%

Reference Entity	Reference Obligation						CLIP
	ISIN	Maturity	Coupon	Sector	Weighting		
Aegon N.V.	US007924AD52	15-Aug-2006	8.000%	European Subordinated Insurer	4.00%	007GB6AC6	
Allianz SE	XS0148887564	31-May-2022	6.125%	European Subordinated Insurer	4.00%	DD359MAE6	
ASSICURAZIONI GENERALI - SOCIETA PER AZIONI	XS0114165276	20-Jul-2022	6.900%	European Subordinated Insurer	4.00%	0E996BAC5	
AVIVA PLC	XS0138717953	14-Nov-2021	5.750%	European Subordinated Insurer	4.00%	GG6EBTAB2	
AXA	XS0122029548	15-Dec-2020	6.750%	European Subordinated Insurer	4.00%	FF667MAB2	
BANCA MONTE DEI PASCHI DI SIENA S.P.A.	XS0176510641	24-Sep-2015	4.500%	Financial Sub	4.00%	TU29GIAE5	
BANCO BILBAO VIZCAYA ARGENTARIA, SOCIEDAD ANONIMA	ES0213211099	20-Oct-2019	4.375%	Financial Sub	4.00%	EF2985AF8	
Banco Espirito Santo, S.A.	XS0129239454	17-May-2011	6.250%	Financial Sub	4.00%	XX37B2AC1	
BANCO SANTANDER, S.A.	XS0201169439	30-Sep-2019	4.500%	Financial Sub	4.00%	EFAGG9AD1	
Bank of Scotland plc	XS0100515336	16-Aug-2019	6.375%	Financial Sub	4.00%		
BARCLAYS BANK PLC	XS0187033864	04-Mar-2019	4.500%	Financial Sub	4.00%	06DABKAF1	
BNP PARIBAS	XS0320303943	07-Sep-2017	5.431%	Financial Sub	4.00%		
COMMERZBANK Aktiengesellschaft	DE000CB59FV0	30-Sep-2014	6.250%	Financial Sub	4.00%	2C27EGAE4	
CREDIT AGRICOLE SA	XS0237452320	13-Mar-2016	0.200%	Financial Sub	4.00%	FH49GGAC5	
Credit Suisse Group Ltd	XS0130171159	07-Jun-2013	6.375%	Financial Sub	4.00%	HK9FHLAC5	
DEUTSCHE BANK AKTIENGESELLSCHAFT	DE0003933263	31-Jan-2013	5.125%	Financial Sub	4.00%	2H6677AG4	
Hannover Rueckversicherung AG	XS0187043079	26-Feb-2024	5.750%	European Subordinated Insurer	4.00%	DG316OAB3	
INTESA SANPAOLO SPA	XS0243399556	20-Feb-2018	0.000%	Financial Sub	4.00%	TYA56DAF5	
Muenchener Rueckversicherungs-Gesellschaft Aktiengesellschaft in Muenchen	XS0166965797	21-Jun-2023	6.750%	European Subordinated Insurer	4.00%	687DNGAC5	
SOCIETE GENERALE	XS0110673950	27-Apr-2015	6.625%	Financial Sub	4.00%	8B69APAA4	
Swiss Reinsurance Company Ltd	XS0138467401	21-Nov-2021	3.250%	European Subordinated Insurer	4.00%	HOB65NAB5	
THE ROYAL BANK OF SCOTLAND PUBLIC LIMITED COMPANY	XS0128842571	10-May-2013	6.000%	Financial Sub	4.00%	GNDEGIAA0	
UBS AG	US87083KAM45	15-Jun-2017	7.375%	Financial Sub	4.00%		
UNICREDIT, SOCIETA PER AZIONI	XS0200676160	22-Sep-2019	4.500%	Financial Sub	4.00%	T2F69ZAA7	
Zurich Insurance Company Ltd	XS0177601811	02-Oct-2023	5.750%	European Subordinated Insurer	4.00%	HQHEFUAB0	

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