

Fixed Rate

Where Scheduled Termination Date is 20th June 2014	1.00%
Where Scheduled Termination Date is 20th June 2016	1.00%
Where Scheduled Termination Date is 20th June 2018	1.00%
Where Scheduled Termination Date is 20th June 2021	1.00%

Reference Entity	Reference Obligation			Sector	Weighting	CLIP
	ISIN	Maturity	Coupon			
Adecco S.A.	XS0425722922	28-Apr-2014	7.625%	Autos & Industrials	0.80%	006DC9AE3
Aktiebolaget Volvo	XS0302948319	31-May-2017	5.000%	Autos & Industrials	0.80%	9BAG8BAC6
AKZO Nobel N.V.	XS0404765710	31-Jan-2014	7.750%	Autos & Industrials	0.80%	0B11AIAAC
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	XS0255605239	23-May-2018	5.625%	Autos & Industrials	0.80%	0H99A3AD9
Bayerische Motoren Werke Aktiengesellschaft	XS0173501379	06-Aug-2018	5.000%	Autos & Industrials	0.80%	0H99B7AC1
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%	DEAB47AB7
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	XS0207764111	11-Oct-2013	5.250%	Autos & Industrials	0.80%	HK5754AC8
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
LANXESS Aktiengesellschaft	XS0423036663	09-Apr-2014	7.750%	Autos & Industrials	0.80%	D1535DAB8
Linde Aktiengesellschaft	XS0297700006	24-Apr-2023	5.875%	Autos & Industrials	0.80%	D1537CAB8
RENTOKIL INITIAL PLC	XS0249085852	31-Mar-2016	5.750%	Autos & Industrials	0.80%	GNC590AA5
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	XS0305188533	13-Jun-2017	5.250%	Autos & Industrials	0.80%	GPHAG8AC6
Aktiebolaget Electrolux	XS0356539881	07-Apr-2016		Consumers	0.80%	0B11AHAD6
BRITISH AMERICAN TOBACCO p.l.c.	XS0352065584	12-Mar-2015	5.875%	Consumers	0.80%	1C148CAD1
CADBURY HOLDINGS LIMITED	USU12283AB03	01-Oct-2013	5.125%	Consumers	0.80%	GH8B7IAA5
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
DIAGEO PLC	US25243YAJ82	30-Sep-2016	5.500%	Consumers	0.80%	2H767TAC4
EXPERIAN FINANCE PLC	XS0162820228	12-Dec-2013	5.625%	Consumers	0.80%	GJ57CTAC9
GROUPE AUCHAN	FR0010746008	15-Apr-2019	6.000%	Consumers	0.80%	
Henkel AG & Co. KGaA	XS0418268198	19-Mar-2014	4.625%	Consumers	0.80%	467A5UAB8
IMPERIAL TOBACCO GROUP PLC	XS0180407602	04-Dec-2018	6.250%	Consumers	0.80%	4J8456AC4
JTI (UK) FINANCE PLC	XS0269190533	02-Apr-2014	4.500%	Consumers	0.80%	GL731FAB5
KINGFISHER PLC	XS0178322474	15-Dec-2014	5.625%	Consumers	0.80%	4DEC96AC8
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	DE000A0XFC75	05-Mar-2015	7.625%	Consumers	0.80%	D18CFEAE6
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	FR0010208660	29-Jan-2013	4.000%	Consumers	0.80%	FMB84FAC3
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	XS0562188580	24-Nov-2017	3.875%	Consumers	0.80%	
TATE & LYLE PUBLIC LIMITED COMPANY	XS0150130879	28-Jun-2012	6.500%	Consumers	0.80%	8FDBC7AB8
TESCO PLC	XS0105244585	14-Dec-2029	6.000%	Consumers	0.80%	8G96CCAC9
Unilever N.V.	XS0230663196	29-Sep-2015	3.375%	Consumers	0.80%	994BFACB7
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%	16B9CTAB4
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%	TW8A7XAD1
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.	XS0306644344	20-Jun-2017	5.250%	Energy	0.80%	2BB8B1AE0
ENI S.P.A.	XS0167456267	30-Apr-2013	4.625%	Energy	0.80%	28EF8VAB8
Fortum Oyj	XS0180181447	19-Nov-2013	5.000%	Energy	0.80%	XZBG77AB4
GAS NATURAL SDG, S.A.	XS0479542580	27-Jan-2020	4.500%	Energy	0.80%	EJ9DCNAD5
GDF SUEZ	FR0000472334	19-Feb-2018	5.125%	Energy	0.80%	FJ69DEAA1
IBERDROLA, S.A.	XS0222372178	22-Jun-2015	3.500%	Energy	0.80%	EK77AVAD1
NATIONAL GRID PLC	XS0170798325	02-Jul-2018	5.000%	Energy	0.80%	GM9ACPAB1
REPSOL YPF, S.A.	XS0202649934	08-Oct-2014	4.625%	Energy	0.80%	7D628ZAE9
RWE Aktiengesellschaft	XS0162513211	14-Feb-2033	5.750%	Energy	0.80%	7BDGCJAC9
TOTAL SA	XS0410303647	28-Jan-2019	4.875%	Energy	0.80%	FK9A9IAD2
UNITED UTILITIES PLC	US91311QAC96	15-Aug-2028	6.875%	Energy	0.80%	9A442RAC9
Vattenfall Aktiebolag	XS0191154961	29-Apr-2024	5.375%	Energy	0.80%	W5GGHNA88
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	XS0434882014	23-Jan-2015	4.500%	Financials	0.80%	
BANCA MONTE DEI PASCHI DI SIENA S.P.A.	XS0210918123	02-Feb-2015	3.875%	Financials	0.80%	TU29GIAF2
BANCO BILBAO VIZCAYA ARGENTARIA, SOCIEDAD ANONIMA	XS0408528833	23-Jan-2014	4.875%	Financials	0.80%	EF2985AJ0
BANCO POPOLARE SOCIETA COOPERATIVA	XS0459200035	22-Oct-2014	4.125%	Financials	0.80%	
BANCO SANTANDER, S.A.	XS0262892549	09-Aug-2013		Financials	0.80%	EFAGG9AC3
BARCLAYS BANK PLC	XS0232785880	27-Oct-2015	0.000%	Financials	0.80%	06DABKAE4
BNP PARIBAS	XS0405664813	16-Jan-2014	4.250%	Financials	0.80%	05ABBFIA9
COMMERZBANK Aktiengesellschaft	DE000CZ302M3	16-Sep-2020	4.000%	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	DE000DB5S6U6	11-Apr-2018		Financials	0.80%	2H6677AH2
Hannover Rueckversicherung AG				Financials	0.80%	
INTESA SANPAOLO SPA	XS0304508921	15-Jun-2017	4.750%	Financials	0.80%	TYA56DAG3
LLOYDS TSB BANK plc	XS0550541691	20-Apr-2015	3.375%	Financials	0.80%	



Reference Entity	Reference Obligation			Sector	Weighting	CLIP
	ISIN	Maturity	Coupon			
Muenchener Rueckversicherungs-Gesellschaft Aktiengesellschaft in Muenchen				Financials	0.80%	
SOCIETE GENERALE	XS0354843533	28-Mar-2013	5.250%	Financials	0.80%	8B69APAE6
Swiss Reinsurance Company Ltd	CH0012491335	29-Jun-2015	4.000%	Financials	0.80%	HOB65NAA7
THE ROYAL BANK OF SCOTLAND PUBLIC LIMITED COMPANY	XS0235714804	06-Dec-2020	5.000%	Financials	0.80%	GNDEGIAC6
UBS AG	XS0359388690	18-Apr-2018	6.000%	Financials	0.80%	HPHB2JAG6
UNICREDIT, SOCIETA PER AZIONI	XS0185030698	10-Feb-2014	4.375%	Financials	0.80%	T2F69ZAB5
Zurich Insurance Company Ltd	XS0201168894	17-Sep-2014	4.500%	Financials	0.80%	HQHEFUAC8
Bertelsmann AG	XS0268583993	26-Sep-2016	4.750%	TMT	0.80%	DE1088AD1
BRITISH TELECOMMUNICATIONS public limited company	XS0097283096	07-Dec-2028	5.750%	TMT	0.80%	GH6DA2AD8
Deutsche Telekom AG	DE000A0T5X07	20-Jan-2017	6.000%	TMT	0.80%	2H66BCAB9
FRANCE TELECOM	XS0365094811	22-May-2018	5.625%	TMT	0.80%	3I68EXAG2
Koninklijke KPN N.V.	US780641AH94	01-Oct-2030	8.375%	TMT	0.80%	NR6BGIAC3
Nokia Oyj	XS0411735482	04-Feb-2019	6.750%	TMT	0.80%	XD79FAAA9
PEARSON plc	XS0102793642	27-Oct-2014	7.000%	TMT	0.80%	7H5516AD7
Portugal Telecom International Finance B.V.	XS0215828913	24-Mar-2017	4.375%	TMT	0.80%	NU8111AD0
PUBLICIS GROUPE SA	FR0010831974	31-Mar-2015	4.250%	TMT	0.80%	
REED ELSEVIER PLC	XS0271070525	20-Oct-2016	5.625%	TMT	0.80%	7CDA25AC1
STMicroelectronics N.V.	US861012AF95	23-Feb-2016	0.000%	TMT	0.80%	8E7113AD7
TELECOM ITALIA SPA	XS0184373925	29-Jan-2019	5.375%	TMT	0.80%	T2B9EFAE5
TELEFONICA, S.A.	XS0241946630	02-Feb-2016	4.375%	TMT	0.80%	8FGCBAAC5
Telekom Austria Aktiengesellschaft	XS0409318309	29-Jan-2016	6.375%	TMT	0.80%	8FGD7TAB9
TELENOR ASA	XS0269252077	28-Mar-2014	4.500%	TMT	0.80%	8FGD80AC9
TeliaSonera Aktiebolag	XS0218734118	11-May-2015	4.125%	TMT	0.80%	W5EDH9AC7
VIVENDI	FR0010369629	03-Oct-2013	4.500%	TMT	0.80%	FOGGHNAB7
VODAFONE GROUP PUBLIC LIMITED COMPANY	XS0169888558	04-Jun-2018	5.000%	TMT	0.80%	9BADC3AD0
Wolters Kluwer N.V.	XS0181273342	27-Jan-2014	5.125%	TMT	0.80%	9GEFFBAB3
WPP 2005 LIMITED	XS0294391684	04-Apr-2017	6.000%	TMT	0.80%	GPFFQAC8

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Fixed Rate	
Where Scheduled Termination Date is 20th June 2014	5.00%
Where Scheduled Termination Date is 20th June 2016	5.00%
Where Scheduled Termination Date is 20th June 2018	5.00%
Where Scheduled Termination Date is 20th June 2021	5.00%

Reference Entity	Reference Obligation			Weighting	CLIP
	ISIN	Maturity	Coupon		
ALCATEL LUCENT	FR0010070805	07-Apr-2014	6.375%	2.50%	FF1AAKAB8
BRITISH AIRWAYS plc	XS0133582147	23-Aug-2016	7.250%	2.50%	1C145AAA4
CABLE & WIRELESS LIMITED	XS0050504306	25-Mar-2019	8.625%	2.50%	GJ476RAA5
CABLE & WIRELESS WORLDWIDE PLC	XS0468712863	24-Nov-2014	5.750%	2.50%	GH9BC7AA2
CIR S.P.A. - COMPAGNIE INDUSTRIALI RIUNITE	XS0207766170	16-Dec-2024	5.750%	2.50%	TVAHH8AB3
CODERE FINANCE (LUXEMBOURG) S.A.	XS0222158767	15-Jun-2015	8.250%	2.50%	LM9E7LAA4
Continental Aktiengesellschaft	DE000A1A0U37	15-Sep-2017	7.500%	2.50%	
DIXONS RETAIL PLC	XS0528872830	03-Aug-2015	8.750%	2.50%	GI9F8TAB6
FIAT S.P.A.	XS0305093311	12-Jun-2017	5.625%	2.50%	
Fresenius SE & Co. KGaA	XS0390398344	15-Jul-2015	8.750%	2.50%	
Grohe Holding GmbH	XS0200848041	01-Oct-2014	8.625%	2.50%	DFAE7AAA0
HAVAS	FR0010820217	04-Nov-2014	5.500%	2.50%	FJBDFFAF7
HeidelbergCement AG	DE000A0TKUJ3	04-Jan-2018	5.625%	2.50%	DG48ABAD6
HELLENIC TELECOMMUNICATIONS ORGANISATION SOCIETE ANONYME	XS0275776283	20-May-2016	4.625%	2.50%	4G5657AC6
INEOS GROUP HOLDINGS PLC	XS0242945367	15-Feb-2016	7.875%	2.50%	GKBDFOAA0
ITV PLC	XS0232037233	19-Oct-2015	5.375%	2.50%	GKDHCEAC8
LADBROKES PLC	XS0491875562	05-Mar-2017	7.625%	2.50%	GL86AKAD2
LAFARGE	FR0010032730	04-Dec-2013	5.448%	2.50%	555DE7AB6
M-real Oyj	XS0249583377	01-Apr-2013	7.250%	2.50%	X2AEDGAC3
NORSKE SKOGINDUSTRIER ASA	XS0307552355	26-Jun-2017	7.000%	2.50%	RZ8039AB9
NXP B.V.	XS0298437087	15-Oct-2015	8.625%	2.50%	NTBEFLAC1
ONO FINANCE II PUBLIC LIMITED COMPANY	XS0584389448	15-Jul-2019	11.125%	2.50%	
PEUGEOT SA	FR0010780452	15-Jul-2014	8.375%	2.50%	6FC9LGAB6
RALLYE	FR0010815472	04-Nov-2016	7.625%	2.50%	
RENAULT	FR0010025734	04-Aug-2014	Float	2.50%	7CEFDAAC6
RHODIA	XS0506721827	15-May-2018	7.000%	2.50%	7DB5CGAF4
SMURFIT KAPPA FUNDING PUBLIC LIMITED COMPANY	XS0221778185	01-Apr-2015	7.750%	2.50%	GOA86FAC7
SOCIETE AIR FRANCE	FR0010185975	01-Apr-2020	2.750%	2.50%	FNC9BRAA8
SOL MELIA, SOCIEDAD ANONIMA	XS0469533631	18-Dec-2014	5.000%	2.50%	8B7483AC2
Stena Aktiebolag	XS0285176458	01-Feb-2017	6.125%	2.50%	W4FCDXAA6
Stora Enso Oyj	XS0194948617	23-Jun-2014	5.125%	2.50%	8E831MAC2
ThyssenKrupp AG	XS0214238239	18-Mar-2015	4.375%	2.50%	DLBCGOAB0
TOMKINS LIMITED	XS0176337599	16-Sep-2015	6.125%	2.50%	GOHA3HAA8
TUI AG	XS0237431837	10-Dec-2012	5.125%	2.50%	DLCCCOAC9
Unitymedia GmbH	XS0468466056	01-Dec-2019	9.625%	2.50%	
UPC Holding B.V.	XS0273428416	01-Nov-2016	8.000%	2.50%	NW945HAB1
UPM-Kymmene Oyj	US915436AE98	01-Dec-2014	5.625%	2.50%	9A6979AC1
VIRGIN MEDIA FINANCE PLC	US92769VAA70	15-Aug-2016	9.500%	2.50%	GPCA8FAD3
WENDEL	XS0253989635	26-May-2016	4.875%	2.50%	FOHB91AB4
Wind Acquisition Finance S.A.	XS0438150160	15-Jul-2017	11.750%	2.50%	

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Reference Entity	Reference Obligation					
	ISIN	Maturity	Coupon	Sector	Weighting	CLIP
Aktiebolaget Volvo	XS0302948319	31-May-2017	5.000%	Autos & Industrials	3.34%	9BAGDBAC6
ALSTOM	FR0010801761	23-Sep-2014	4.000%	Autos & Industrials	3.34%	0C3368AC5
ArcelorMittal	US03938LAF13	01-Jun-2018	6.125%	Autos & Industrials	3.34%	LL332JAB4
BAE SYSTEMS PLC	GB0001272664	24-Nov-2014	10.750%	Autos & Industrials	3.34%	05A75UAC5
CASINO GUICHARD-PERRACHON	FR0010455626	10-Apr-2014	4.875%	Consumers	3.34%	FG554OAC0
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
EDISON S.P.A.	XS0441402681	22-Jul-2014	4.250%	Energy	3.34%	TW8A7XAD1
EDP - Energias de Portugal, S.A.	XS0126990778	28-Mar-2011	5.875%	Energy	3.34%	X3DGB7AA9
ENEL S.P.A.	XS0306644344	20-Jun-2017	5.250%	Energy	3.34%	2BB8B1AE0
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%	EJ9DCNAD5
Glencore International AG	XS0270776411	11-Oct-2013	5.250%	Autos & Industrials	3.33%	HK5754AC8
Holcim Ltd	XS0207037507	09-Dec-2014	4.375%	Autos & Industrials	3.33%	477BB5AD8
IBERDROLA, S.A.	XS0222372178	22-Jun-2015	3.500%	Energy	3.33%	EK77AVAD1
KINGFISHER PLC	XS0178322474	15-Dec-2014	5.625%	Consumers	3.33%	4DC96AC8
Koninklijke Ahold N.V.	US008685AB51	01-May-2029	6.875%	Consumers	3.33%	5F04ADAF1
MARKS AND SPENCER p.l.c.	XS0188430721	24-Mar-2014	5.625%	Consumers	3.33%	GLDABFAD7
NEXT PLC	XS0169287124	30-Sep-2013	5.250%	Consumers	3.33%	GMB517AA3
Nokia Oyj	XS0411735482	04-Feb-2019	6.750%	TMT	3.33%	XD79FAAA9
Portugal Telecom International Finance B.V.	XS0215828913	24-Mar-2017	4.375%	TMT	3.33%	NU811IAD0
PPR	FR0010208660	29-Jan-2013	4.000%	Consumers	3.33%	FMB84FAC3
RENTOKIL INITIAL PLC	XS0249085852	31-Mar-2016	5.750%	Autos & Industrials	3.33%	GNC59OAA5
REPSOL YPF, S.A.	XS0202649934	08-Oct-2014	4.625%	Energy	3.33%	7D628ZAE9
TATE & LYLE PUBLIC LIMITED COMPANY	XS0150130879	28-Jun-2012	6.500%	Consumers	3.33%	8FDBC7AB8
TELECOM ITALIA SPA	XS0184373925	29-Jan-2019	5.375%	TMT	3.33%	T2B9EFAE5
TELEFONICA, S.A.	XS0241946630	02-Feb-2016	4.375%	TMT	3.33%	8FGCBAAC5
TNT N.V.	NL0000117190	01-Jun-2015	3.875%	Autos & Industrials	3.33%	NVECD9AB8
VIVENDI	FR0010369629	03-Oct-2013	4.500%	TMT	3.33%	FOGGHNAB7
XSTRATA PLC	XS0305188533	13-Jun-2017	5.250%	Autos & Industrials	3.33%	GPHA8ZAC6

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SCHEDULE 1

Reference Entity	Reference Obligation		Coupon	Sector	Weighting	CLIP
	ISIN	Maturity				
Adecco S.A.	XS0425722922	28-Apr-2014	7.625%	Autos & Industrials	1.00%	006DC9AE3
Aktiebolaget Volvo	XS0302948319	31-May-2017	5.000%	Autos & Industrials	1.00%	9BAGDBAC6
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%	05A75UAC5
BASF SE	DE000A0JRFB0	29-Jun-2016	4.500%	Autos & Industrials	1.00%	DD6837AC0
Bayer Aktiengesellschaft	XS0255605239	23-May-2018	5.625%	Autos & Industrials	1.00%	0H99A3AD9
Bayerische Motoren Werke Aktiengesellschaft	XS0173501379	06-Aug-2018	5.000%	Autos & Industrials	1.00%	0H99B7AC1
COMPAGNIE DE SAINT-GOBAIN	FR0010094623	25-Apr-2014	5.000%	Autos & Industrials	1.00%	FG872CAB3
Compagnie Financière Michelin	XS0424686573	24-Apr-2014	8.625%	Autos & Industrials	1.00%	2C471GAC2
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%	DEAB47AB7
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	3.250%	Autos & Industrials	1.00%	HK5754AC8
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%	NSS17VAB7
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
RENTOKIL INITIAL PLC	XS0249085852	31-Mar-2016	5.750%	Autos & Industrials	1.00%	GNC59OAA5
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%	8B787AA2
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	XS0305188533	13-Jun-2017	5.250%	Autos & Industrials	1.00%	GPHA8ZAC6
Aktiebolaget Electrolux	XS0356539881	07-Apr-2016	Float	Consumers	1.00%	0B11AHAD6
BRITISH AMERICAN TOBACCO p.l.c.	XS0352065584	12-Mar-2015	5.875%	Consumers	1.00%	1C148CAD1
CADBURRY HOLDINGS LIMITED	USU12283AB03	01-Oct-2013	5.125%	Consumers	1.00%	GHB87IAA5
CARREFOUR	FR0010394478	02-Nov-2016	4.375%	Consumers	1.00%	FG4CAMA3
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
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	FR0010746008	15-Apr-2019	6.000%	Consumers	1.00%	
Henkel AG & Co. KGaA	XS0418268198	19-Mar-2014	4.625%	Consumers	1.00%	467A5UAB8
IMPERIAL TOBACCO GROUP PLC	XS0180407602	04-Dec-2018	6.250%	Consumers	1.00%	4J8456AC4
JTI (UK) FINANCE PLC	XS0269190533	02-Apr-2014	4.500%	Consumers	1.00%	GL731FAB5
KINGFISHER PLC	XS0178322474	15-Dec-2014	5.625%	Consumers	1.00%	4DEC96AC8
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	DE000A0XFC75	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	FR0010208660	29-Jan-2013	4.000%	Consumers	1.00%	FMB84FAC3
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%	DLA9F9AA2
Svenska Cellulosa Aktiebolaget SCA	BE0119096775	15-Jul-2015	4.500%	Consumers	1.00%	8EFEDFAB4
Swedish Match AB	XS0562188580	24-Nov-2017	3.875%	Consumers	1.00%	
TATE & LYLE PUBLIC LIMITED COMPANY	XS0150130879	28-Jun-2012	6.500%	Consumers	1.00%	8FDBC7AB8
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%	16B9CTAB4
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%	TW8A7XAD1
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.	XS0306644344	20-Jun-2017	5.250%	Energy	1.00%	2BB8B1AE0
ENI S.P.A.	XS0167456267	30-Apr-2013	4.625%	Energy	1.00%	28EFVBAB8
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%	EJ9DCNAD5



Reference Entity	Reference Obligation			Sector	Weighting	CLIP
	ISIN	Maturity	Coupon			
GDF SUEZ	FR0000472334	19-Feb-2018	5.125%	Energy	1.00%	FJ69DEAA1
IBERDROLA, S.A.	XS0222372178	22-Jun-2015	3.500%	Energy	1.00%	EK777AVAD1
NATIONAL GRID PLC	XS0170798325	02-Jul-2018	5.000%	Energy	1.00%	GM9ACPA81
REPSOL YPF, S.A.	XS0202649934	08-Oct-2014	4.625%	Energy	1.00%	7D628ZAE9
RWE Aktiengesellschaft	XS0162513211	14-Feb-2033	5.750%	Energy	1.00%	7BDGCJAC9
TOTAL SA	XS0410303647	28-Jan-2019	4.875%	Energy	1.00%	FK9A9IAD2
UNITED UTILITIES PLC	US91311QAC96	15-Aug-2028	6.875%	Energy	1.00%	9A442RAC9
Vattenfall Aktiebolag	XS0191154961	29-Apr-2024	5.375%	Energy	1.00%	W5GGHNAG8
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
Koninklijke KPN N.V.	US780641AH94	01-Oct-2030	8.375%	TMT	1.00%	NR6BGJAC3
Nokia Oyj	XS0411735482	04-Feb-2019	6.750%	TMT	1.00%	XD79FAAA9
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	FR0010831974	31-Mar-2015	4.250%	TMT	1.00%	
REED ELSEVIER PLC	XS0271070525	20-Oct-2016	5.625%	TMT	1.00%	7CDA25AC1
STMicroelectronics N.V.	US861012AF95	23-Feb-2016	0.000%	TMT	1.00%	8E7113AD7
TELECOM ITALIA SPA	XS0184373925	29-Jan-2019	5.375%	TMT	1.00%	T2B9FEAE5
TELEFONICA, S.A.	XS0241946630	02-Feb-2016	4.375%	TMT	1.00%	8FGCBAAC5
Telekom Austria Aktiengesellschaft	XS0409318309	29-Jan-2016	6.375%	TMT	1.00%	8FGD7TAB9
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%	9BADC3AD0
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%	GPGGFQAC8

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Version 1, Annex Date 17th March 2011
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Fixed Rate
Where Scheduled Termination Date is 20th June 2016 1.00%
Where Scheduled Termination Date is 20th June 2021 1.00%

Reference Entity	Reference Obligation			Sector	Weighting	CLIP
	ISIN	Maturity	Coupon			
Aegon N.V.	XS0207157743	8-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	6-May-2015	3.875%	Financial Senior	4.00%	0E996BAD3
AVIVA PLC	XS0066877258	20-Jun-2016	9.500%	Financial Senior	4.00%	GG6EBTAD8
AXA	XS0434882014	23-Jan-2015	4.500%	Financial Senior	4.00%	
BANCA MONTE DEI PASCHI DI SIENA S.P.A.	XS0210918123	2-Feb-2015	3.875%	Financial Senior	4.00%	TU29GIAF2
BANCO BILBAO VIZCAYA ARGENTARIA, SOCIEDAD ANONIMA	XS0408528833	23-Jan-2014	4.875%	Financial Senior	4.00%	EF2985AJ0
BANCO POPOLARE SOCIETA COOPERATIVA	XS0459200035	22-Oct-2014	4.125%	Financial Senior	4.00%	
BANCO SANTANDER, S.A.	XS0262892549	9-Aug-2013	Float	Financial Senior	4.00%	EFAGG9AC3
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%	05ABBFAI9
COMMERZBANK Aktiengesellschaft	DE000CZ302M3	16-Sep-2020	4.000%	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
LLOYDS TSB BANK plc	XS0550541691	20-Apr-2015	3.375%	Financial Senior	4.00%	
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	6-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 15
Roll Date: 21st March 2011
Version 1, Annex Date 17th March 2011
www.markit.com

Fixed Rate	
Where Scheduled Termination Date is 20th June 2016	1.00%
Where Scheduled Termination Date is 20th June 2021	1.00%

Reference Entity	Reference Obligation			Sector	Weighting	CLIP
	ISIN	Maturity	Coupon			
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	XS0802638642	10-Jul-2042	10.125%	European Subordinated Insurer	4.00%	0E996BAE1
AVIVA PLC	XS0138717953	14-Nov-2021	5.750%	European Subordinated Insurer	4.00%	GG6EBTAB2
AXA	XS0503665290	16-Apr-2040	5.250%	European Subordinated Insurer	4.00%	
BANCA MONTE DEI PASCHI DI SIENA S.P.A.	XS0540544812	09-Sep-2020	5.600%	Financial Sub	4.00%	TU29GIAI6
BANCO BILBAO VIZCAYA ARGENTARIA, SOCIEDAD ANONIMA	ES0213211099	20-Oct-2019	4.375%	Financial Sub	4.00%	EF2985AF8
BANCO POPOLARE SOCIETA COOPERATIVA	XS0555834984	05-Nov-2020	6.000%	Financial Sub	4.00%	
BANCO SANTANDER, S.A.	XS0201169439	30-Sep-2019	4.500%	Financial Sub	4.00%	EFAGG9AD1
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%	05ABBFAK4
COMMERZBANK Aktiengesellschaft	DE000CB59FV0	30-Sep-2014	6.250%	Financial Sub	4.00%	2C27EGAE4
CREDIT AGRICOLE SA	XS0550466469	19-Apr-2021	3.900%	Financial Sub	4.00%	
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%	Financial Sub	4.00%	DG3160AB3
INTESA SANPAOLO SPA	XS0243399556	20-Feb-2018	0.000%	European Subordinated Insurer	4.00%	TYA56DAF5
LLOYDS TSB BANK plc	XS0043098127	06-Apr-2023	9.625%	Financial Sub	4.00%	
Muenchener Rueckversicherungs-Gesellschaft Aktiengesellschaft in Muenchen	XS0168965797	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	XS0356705219	09-Apr-2018	6.934%	Financial Sub	4.00%	
UBS AG	US87083KAM45	15-Jun-2017	7.375%	Financial Sub	4.00%	HPHB2JAH4
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

October 30, 2013: The EMEA Credit Derivatives Determinations Committee determined that the obligation with ISIN number XS0802638642 is a Substitute Reference Obligation in respect of the Reference Obligation with ISIN number XS0114165276, for the purposes of CDS trades with Assicurazioni Generali S.p.A. as a Reference Entity.

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