

Reference Entity	Reference Obligation			Sector	Weighting	CLIP
	ISIN	Maturity	Coupon			
Aktiebolaget Volvo	XS0302948319	31-May-2017	5.000%	Autos & Industrials	0.80%	9BAGDBAC6
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
ASTRAZENECA PLC	XS0321640301	15-Jan-2015	5.125%	Autos & Industrials	0.80%	
ATLANTIA S.P.A.	XS0193947271	09-Jun-2014	5.000%	Autos & Industrials	0.80%	TT594FAA2
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
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
European Aeronautic Defence and Space Company EADS N.V.	XS0176914579	25-Sep-2018	5.500%	Autos & Industrials	0.80%	FG8825AB6
Glencore International AG	XS0270776411	11-Oct-2013	5.250%	Autos & Industrials	0.80%	HK5754AC8
Holcim Ltd	XS0207037507	09-Dec-2014	4.375%	Autos & Industrials	0.80%	477BB5AD8
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%	DI535DAB8
Linde Aktiengesellschaft	XS0297700006	24-Apr-2023	5.875%	Autos & Industrials	0.80%	DI537CAB8
PostNL N.V.	NL0000117190	01-Jun-2015	3.875%	Autos & Industrials	0.80%	NU923FAA7
RENTOKIL INITIAL PLC	XS0249085852	31-Mar-2016	5.750%	Autos & Industrials	0.80%	GNC59OAA5
ROLLS-ROYCE PLC	XS0112487482	14-Jun-2016	7.375%	Autos & Industrials	0.80%	7ECCF9AD0
SANOFI	CH0035703070	21-Dec-2015	3.375%	Autos & Industrials	0.80%	F8128FAB6
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
VALEO	FR0011043124	11-May-2018	4.875%	Autos & Industrials	0.80%	9AA447AD8
VINCI	FR0011164888	20-Feb-2017	4.125%	Autos & Industrials	0.80%	FKDFG6AC6
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%	GPHA8ZAC6
ACCOR	FR0010720045	04-Feb-2014	7.500%	Consumers	0.80%	0A477BAD9
Aktiebolaget Electrolux	XS0356539881	07-Apr-2016	Float	Consumers	0.80%	0B11AHAD6
Anheuser-Busch InBev	BE0934985020	30-Jan-2017	8.625%	Consumers	0.80%	BB347QAA6
BRITISH AMERICAN TOBACCO p.l.c.	XS0352065584	12-Mar-2015	5.875%	Consumers	0.80%	1C148CAD1
Carrefour	FR0010394478	02-Nov-2016	4.375%	Consumers	0.80%	FG4CAMAAC3
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%	FF4D97AC8
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
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%	DI8CFEAE6
Nestle S.A.	CH0028644646	14-Feb-2018	2.625%	Consumers	0.80%	6A516FAC9
NEXT PLC	XS0630204351	26-Oct-2021	5.375%	Consumers	0.80%	GMB517AB1
PPR	FR0010878991	08-Apr-2015	3.750%	Consumers	0.80%	FMB84FAE9
SABMILLER PLC	US78572MAA36	15-Aug-2033	6.625%	Consumers	0.80%	7FDC9OAA6
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	XS0606202454	29-Mar-2018	4.125%	Consumers	0.80%	DLA9F9AB0
Svenska Cellulosa Aktiebolaget SCA	BE0119096775	15-Jul-2015	4.500%	Consumers	0.80%	8EFEDFAB4
TATE & LYLE PUBLIC LIMITED COMPANY	XS0469026453	25-Nov-2019	6.750%	Consumers	0.80%	8FDBC7AD4
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%	16B9CTAB4
E.ON AG	XS0148579153	29-May-2017	6.375%	Energy	0.80%	28EFFAB85
Electricite de France	XS0162990229	21-Feb-2033	5.625%	Energy	0.80%	FHB04HAC9
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.	XS0400780887	20-Jan-2014	5.875%	Energy	0.80%	28EFBVAD4
Fortum Oyj	XS0180181447	19-Nov-2013	5.000%	Energy	0.80%	XZBGF7AB4
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%	GM9ACPA81
ROYAL DUTCH SHELL PLC	US822582AC66	22-Mar-2017	5.200%	Energy	0.80%	GNDF9AAC8
RWE Aktiengesellschaft	XS0162513211	14-Feb-2033	5.750%	Energy	0.80%	7BDGCJAC9
STATOIL ASA	US85771PAB85	17-Aug-2017	3.125%	Energy	0.80%	RZC53WAB2
TECHNIP	FR0010828095	27-Jul-2020	5.000%	Energy	0.80%	F096DDAC1
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%	W5GGHNAG8
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%	FF667MAD8
BANCO SANTANDER, S.A.	XS0589920205	17-Feb-2028	5.780%	Financials	0.80%	EFAGG9AF6
BARCLAYS BANK PLC	XS0232785880	27-Oct-2015	Float	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%	2C27EGAG9
CREDIT AGRICOLE SA	XS0315528850	10-Aug-2022	5.065%	Financials	0.80%	FH49GGAG6
Credit Suisse Group Ltd	XS0099472994	29-Jul-2019	Float	Financials	0.80%	HK9FHLAD3
DEUTSCHE BANK AKTIENGESELLSCHAFT	DE000DB5S5U8	31-Aug-2017	5.125%	Financials	0.80%	2H6677AL3
Hannover Rueckversicherung AG				Financials	0.80%	
HSBC BANK PLC	XS0526606537	15-Jan-2021	4.000%	Financials	0.80%	4I75AUAG6
ING Bank N.V.	NL0000122489	07-Jun-2019	5.250%	Financials	0.80%	48DGFEAH6
INTESA SANPAOLO SPA	XS0304508921	15-Jun-2017	4.750%	Financials	0.80%	TYA56DAG3
LLOYDS TSB BANK PLC	XS0505041691	20-Apr-2015	3.375%	Financials	0.80%	GKB86OAF8
Muenchener Rueckversicherungs-Gesellschaft Aktiengesellschaft in Muenchen				Financials	0.80%	

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SOCIETE GENERALE	XS0821220281	28-Feb-2018	2.375%	Financials	0.80%	
STANDARD CHARTERED BANK	XS0756958459	13-Sep-2013	0.000%	Financials	0.80%	
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 SE & Co. KGaA	XS0268583993	26-Sep-2016	4.750%	TMT	0.80%	
BRITISH SKY BROADCASTING GROUP PLC	XS0301676861	21-May-2027	6.000%	TMT	0.80%	1C2114AD1
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
PEARSON plc	XS0102793642	27-Oct-2014	7.000%	TMT	0.80%	7H5516AD7
PUBLICIS GROUPE SA	FR0010831974	31-Mar-2015	4.250%	TMT	0.80%	FMD67CAD7
REED ELSEVIER PLC	XS0271070525	20-Oct-2016	5.625%	TMT	0.80%	7CDA25AC1
STMicroelectronics N.V.	XS0247802522	17-Mar-2013	Float	TMT	0.80%	8E7113AC9
TELECOM ITALIA SPA	XS0184373925	29-Jan-2019	5.375%	TMT	0.80%	T2B9EFAE5
Telefonaktiebolaget L M Ericsson	XS0307504547	27-Jun-2017	5.375%	TMT	0.80%	WY7EBJAD2
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%	9GEFFFBAB3
WPP 2005 LIMITED	XS0294391684	04-Apr-2017	6.000%	TMT	0.80%	GPGFQFAC8

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	ISIN	Maturity	Coupon		
Alcatel Lucent	FR0010070805	07-Apr-2014	6.375%	2.00%	FF1AAKAB8
ArcelorMittal	US03938LAF13	01-Jun-2018	6.125%	2.00%	LL332JAB4
ARDAGH PACKAGING FINANCE PUBLIC LIMITED COMPANY	XS0547019777	15-Oct-2020	9.250%	2.00%	GG49CQAA2
BRISA - CONCESSAO RODOVIARIA, S.A.	PTBR1HOM0001	05-Dec-2016	4.500%	2.00%	XX891MAA3
BRITISH AIRWAYS plc	XS0133582147	23-Aug-2016	8.750%	2.00%	1C145AAA4
CABLE & WIRELESS LIMITED	XS0050504306	25-Mar-2019	8.625%	2.00%	GJ476RAA5
CIR S.P.A. - COMPAGNIE INDUSTRIALI RIUNITE	XS0207766170	16-Dec-2024	5.750%	2.00%	TVAHH8AB3
Clariant AG	XS0249417014	05-Apr-2013	4.375%	2.00%	HS5CC7AB9
CODERE FINANCE (LUXEMBOURG) S.A.	XS0222158767	15-Jun-2015	8.250%	2.00%	LM9E7LAA4
ConvaTec Healthcare E S.A.	XS0568044555	15-Dec-2018	10.875%	2.00%	LMAFFHAA9
DIXONS RETAIL PLC	XS0528872830	03-Aug-2015	8.750%	2.00%	GI9F8TAB6
EDP - Energias de Portugal, S.A.	PTEDPSOM0010	07-Dec-2014	6.000%	2.00%	
Eileme 2 AB (publ)	XS0731129747	31-Jan-2020	11.750%	2.00%	
FIAT INDUSTRIAL S.P.A.	XS0604641034	09-Mar-2018	6.250%	2.00%	TX6349AA9
FIAT S.P.A.	XS0305093311	12-Jun-2017	5.625%	2.00%	346B83AC8
FINMECCANICA S.P.A.	XS0182242247	12-Dec-2018	5.750%	2.00%	3E9829AB5
JAGUAR LAND ROVER PLC	XS0627215378	15-May-2018	8.125%	2.00%	GL5029AA8
Grohe Holding GmbH	XS0200848041	01-Oct-2014	8.625%	2.00%	DFAE7AAA0
HAVAS	FR0010820217	04-Nov-2014	5.500%	2.00%	FJBDFAC7
HeidelbergCement AG	DE000A0TKUJ3	04-Jan-2018	5.625%	2.00%	DG48ABAD6
HELLENIC TELECOMMUNICATIONS ORGANISATION SOCIETE ANONYME	XS0275776283	20-May-2016	4.625%	2.00%	4G5657AC6
INEOS GROUP HOLDINGS LIMITED	XS0242945367	15-Feb-2016	7.875%	2.00%	GK8GFLAC3
ISS A/S	XS0253470644	15-May-2016	8.875%	2.00%	KP558IAA7
Kabel Deutschland Vertrieb und Service GmbH				2.00%	
LADBROKES PLC	XS0491875562	05-Mar-2017	7.625%	2.00%	GL86AKAD2
LAFARGE	FR0010032730	04-Dec-2013	5.448%	2.00%	55DE7AB6
MELIA HOTELS INTERNATIONAL, S.A.	XS0469533631	18-Dec-2014	5.000%	2.00%	ELA9CIAA4
Metsa Board Corporation	XS0249583377	01-Apr-2013	8.750%	2.00%	
Nokia Oyj	XS0411735482	04-Feb-2019	6.750%	2.00%	XD79FAAA9
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	XS0584389448	15-Jul-2019	11.125%	2.00%	GMDCC6QAB7
PEUGEOT SA	FR0010780452	15-Jul-2014	8.375%	2.00%	6FC9LGAB6
Portugal Telecom International Finance B.V.	XS0215828913	24-Mar-2017	4.375%	2.00%	NU811IAD0
RALLYE	FR0010815472	04-Nov-2016	7.625%	2.00%	FMDCAQAD9
RENAULT	FR0010025734	04-Aug-2014	Float	2.00%	7CEFDAAC6
REPSOL, S.A.	XS0202649934	08-Oct-2014	4.625%	2.00%	EMCDATAA9
SCHAEFFLER FINANCE BV				2.00%	
SOCIETE AIR FRANCE	FR0010185975	01-Apr-2020	2.750%	2.00%	FNCG9BAA8
Stena Aktiebolag	XS0285176458	01-Feb-2017	6.125%	2.00%	W4FCDXAA6
Stora Enso Oyj	XS0194948617	23-Jun-2014	5.125%	2.00%	8E831MAC2
Sunrise Communications Holdings S.A.	XS0548102531	31-Dec-2018	8.500%	2.00%	LTH98GAA1
ThyssenKrupp AG	XS0214238239	18-Mar-2015	4.375%	2.00%	DLBCCGOAB0
TUI AG	XS0237431837	10-Dec-2012	5.125%	2.00%	DLCCCOAC9
Unitymedia KabelBW GmbH	XS0468466056	01-Dec-2019	9.625%	2.00%	
UPC Holding B.V.	XS0273428416	01-Nov-2016	8.000%	2.00%	NW945HAB1
UPM-Kymmene Oyj	US915436AE98	01-Dec-2014	5.625%	2.00%	9A6979AC1
VIRGIN MEDIA FINANCE PLC	US92769VAA70	15-Aug-2016	9.500%	2.00%	GPCA8FAD3
WENDEL	XS0253989635	26-May-2016	4.875%	2.00%	FOHB91AB4
Wind Acquisition Finance S.A.	XS0438150160	15-Jul-2017	11.750%	2.00%	LUGB7AAB6

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Fixed Rate	
Where Scheduled Termination Date is 20th Dec 2015	1.00%
Where Scheduled Termination Date is 20th Dec 2017	1.00%
Where Scheduled Termination Date is 20th Dec 2019	1.00%
Where Scheduled Termination Date is 20th Dec 2022	1.00%

Reference Entity	Reference Obligation			Sector	Weighting	CLIP
	ISIN	Maturity	Coupon			
ACCOR	FR0010720045	04-Feb-2014	7.500%	Consumers	3.34%	0A477BAD9
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
Anglo American plc	XS0358158052	17-Apr-2015	5.875%	Autos & Industrials	3.34%	037CDUAD2
ATLANTIA S.P.A.	XS0193947271	09-Jun-2014	5.000%	Autos & Industrials	3.34%	TT594FAA2
BOUYGUES	FR0010326975	24-May-2016	4.750%	Autos & Industrials	3.34%	FG25BNAB9
Carrefour	FR0010394478	02-Nov-2016	4.375%	Consumers	3.34%	FG4CAMAC3
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
ENEL S.P.A.	XS0306644344	20-Jun-2017	5.250%	Energy	3.33%	2BB8B1AE0
ENI S.P.A.	XS0400780887	20-Jan-2014	5.875%	Energy	3.33%	28EFBVAD4
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
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
METRO AG	DE000A0XFCT5	05-Mar-2015	7.625%	Consumers	3.33%	DI8CFEAE6
PostNL N.V.	NL0000117190	01-Jun-2015	3.875%	Autos & Industrials	3.33%	NU923FAA7
RENTOKIL INITIAL PLC	XS0249085852	31-Mar-2016	5.750%	Autos & Industrials	3.33%	GNC59OAA5
STMicroelectronics N.V.	XS0247802522	17-Mar-2013	Float	TMT	3.33%	8E7113AC9
TECHNIP	FR0010828095	27-Jul-2020	5.000%	Energy	3.33%	FO96DDAC1
TELECOM ITALIA SPA	XS0184373925	29-Jan-2019	5.375%	TMT	3.33%	T2B9EFAE5
Telefonaktiebolaget L M Ericsson	XS0307504547	27-Jun-2017	5.375%	TMT	3.33%	WY7EBJAD2
TELEFONICA, S.A.	XS0241946630	02-Feb-2016	4.375%	TMT	3.33%	8FGCBAAC5
VALEO	FR0011043124	11-May-2018	4.875%	Autos & Industrials	3.33%	9AAA47AD8
VEOLIA ENVIRONNEMENT	FR0000474983	28-May-2018	5.375%	Energy	3.33%	9BAD68AE4
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					
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
ASTRAZENECA PLC	XS0321640301	15-Jan-2015	5.125%		Autos & Industrials	1.00%	
ATLANTIA S.P.A.	XS0193947271	09-Jun-2014	5.000%		Autos & Industrials	1.00%	TT594FAA2
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
BOUYGUES	FR0010326975	24-May-2016	4.750%		Autos & Industrials	1.00%	FG25BNA89
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
European Aeronautic Defence and Space Company EADS N.V.	XS0176914579	25-Sep-2018	5.500%		Autos & Industrials	1.00%	FG8825AB6
Glencore International AG	XS0270776411	11-Oct-2013	5.250%		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%	NS517VAB7
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
PostNL N.V.	NL0000117190	01-Jun-2015	3.875%		Autos & Industrials	1.00%	NU923FAA7
RENTOKIL INITIAL PLC	XS0249085852	31-Mar-2016	5.750%		Autos & Industrials	1.00%	GNC590AA5
ROLLS-ROYCE PLC	XS0112487482	14-Jun-2016	7.375%		Autos & Industrials	1.00%	7ECCF9AD0
SANOFI	CH0035703070	21-Dec-2015	3.375%		Autos & Industrials	1.00%	F8128FAB6
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
VALEO	FR0011043124	11-May-2018	4.875%		Autos & Industrials	1.00%	9AAA47AD8
VINCI	FR0011164888	20-Feb-2017	4.125%		Autos & Industrials	1.00%	FKDFG6AC6
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
ACCOR	FR0010720045	04-Feb-2014	7.500%		Consumers	1.00%	0A477BAD9
Aktiebolaget Electrolux	XS0356539881	07-Apr-2016	Float		Consumers	1.00%	0B11AHAD6
Anheuser-Busch InBev	BE0934985020	30-Jan-2017	8.625%		Consumers	1.00%	BB347QAA6
BRITISH AMERICAN TOBACCO p.l.c.	XS0352065584	12-Mar-2015	5.875%		Consumers	1.00%	1C148CAD1
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
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%	FF4D97AC8
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
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.	US000472AB13	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	XS0630204351	26-Oct-2021	5.375%		Consumers	1.00%	GBM517AB1
PPR	FR0010878991	08-Apr-2015	3.750%		Consumers	1.00%	FMB84FAE9
SABMILLER PLC	US78572MAA36	15-Aug-2033	6.625%		Consumers	1.00%	7FDC90AA6
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	XS0606202454	29-Mar-2018	4.125%		Consumers	1.00%	DLA9F9AB0
Svenska Cellulosa Aktiebolaget SCA	BE0119096775	15-Jul-2015	4.500%		Consumers	1.00%	8EFEDFAB4
TATE & LYLE PUBLIC LIMITED COMPANY	XS0469026453	25-Nov-2019	6.750%		Consumers	1.00%	8FDBC7AD4
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
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.	XS0400780887	20-Jan-2014	5.875%		Energy	1.00%	28EFBVAD4
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
GDF SUEZ	FR0000472334	19-Feb-2018	5.125%		Energy	1.00%	FJ69DEAA1
IBERDROLA, S.A.	XS0222372178	22-Jun-2015	3.500%		Energy	1.00%	EK77AVAD1



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 Version 1, Annex Date 18th September 2012
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Reference Entity	Reference Obligation			Sector	Weighting	CLIP
	ISIN	Maturity	Coupon			
NATIONAL GRID PLC	XS0170798325	02-Jul-2018	5.000%	Energy	1.00%	GM9ACPAB1
ROYAL DUTCH SHELL PLC	US822582AC66	22-Mar-2017	5.200%	Energy	1.00%	GND9AAC8
RWE Aktiengesellschaft	XS0162513211	14-Feb-2033	5.750%	Energy	1.00%	7BDGGJAC9
STATOIL ASA	US85771PAB85	17-Aug-2017	3.125%	Energy	1.00%	RZC53WAB2
TECHNIP	FR0010828095	27-Jul-2020	5.000%	Energy	1.00%	FO96DDAC1
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 SE & Co. KGaA	XS0268583993	26-Sep-2016	4.750%	TMT	1.00%	
BRITISH SKY BROADCASTING GROUP PLC	XS0301676861	21-May-2027	6.000%	TMT	1.00%	1C2114AD1
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
PEARSON plc	XS0102793642	27-Oct-2014	7.000%	TMT	1.00%	7H5516AD7
PUBLICIS GROUPE SA	FR0010831974	31-Mar-2015	4.250%	TMT	1.00%	FMD67CAD7
REED ELSEVIER PLC	XS0271070525	20-Oct-2016	5.625%	TMT	1.00%	7CDA25AC1
STMicroelectronics N.V.	XS0247802522	17-Mar-2013	Float	TMT	1.00%	8E7113AC9
TELECOM ITALIA SPA	XS0184373925	29-Jan-2019	5.375%	TMT	1.00%	T2B9EFAE5
Telefonaktiebolaget L M Ericsson	XS0307504547	27-Jun-2017	5.375%	TMT	1.00%	WY7EBJAD2
TELEFONICA, S.A.	XS0241946630	02-Feb-2016	4.375%	TMT	1.00%	8FGCBAA5
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%	GP6FFQAC8

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Fixed Rate	
Where Scheduled Termination Date is 20th Dec 2017	1.00%
Where Scheduled Termination Date is 20th Dec 2022	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%	FF667MAD8
BANCO SANTANDER, S.A.	XS0589920205	17-Feb-2028	Float	Financial Senior	4.00%	EFAGG9AF6
BARCLAYS BANK PLC	XS0232785880	27-Oct-2015	Float	Financial Senior	4.00%	06DABKAE4
BNP PARIBAS	XS0405664813	16-Jan-2014	4.250%	Financial Senior	4.00%	05ABBFIA9
COMMERZBANK Aktiengesellschaft	DE000CZ302M3	16-Sep-2020	4.000%	Financial Senior	4.00%	2C27EGAG9
CREDIT AGRICOLE SA	XS0315528850	10-Aug-2022	5.065%	Financial Senior	4.00%	FH49GGAG6
Credit Suisse Group Ltd	XS0099472994	29-Jul-2019	Float	Financial Senior	4.00%	HK9FHLAD3
DEUTSCHE BANK AKTIENGESELLSCHAFT	DE000DB5S5U8	31-Aug-2017	5.125%	Financial Senior	4.00%	2H6677AL3
Hannover Rueckversicherung AG				Financial Senior	4.00%	
HSBC BANK PLC	XS0526606537	15-Jan-2021	4.000%	Financial Senior	4.00%	4I75AUAG6
ING Bank N.V.	NL0000122489	7-Jun-2019	5.250%	Financial Senior	4.00%	48DGFEAH6
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%	GKB86OAF8
Muenchener Rueckversicherungs-Gesellschaft Aktiengesellschaft in Muenchen				Financial Senior	4.00%	
SOCIETE GENERALE	XS0821220281	28-Feb-2018	2.375%	Financial Senior	4.00%	
STANDARD CHARTERED BANK	XS0756958459	13-Sep-2013	0.000%	Financial Senior	4.00%	
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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ITraxx® Europe Sub Financials Series 18
Roll Date: 20th September 2012
Version 1, Annex Date 18th September 2012
www.markit.com

Fixed Rate	
Where Scheduled Termination Date is 20th Dec 2017	5.00%
Where Scheduled Termination Date is 20th Dec 2022	5.00%

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	XS0159527505	13-Jan-2025	6.500%	European Subordinated Insurer	4.00%	DD359MAB2
ASSICURAZIONI GENERALI - SOCIETA PER AZIONI	XS0802638642	10-Jul-2042	10.125%	European Subordinated Insurer	4.00%	0E996BAE1
AVIVA PLC	XS0177448015	02-Oct-2023	5.250%	European Subordinated Insurer	4.00%	GG6EBTAC0
AXA	XS0122028904	15-Dec-2020	7.125%	European Subordinated Insurer	4.00%	FF667MAC0
ING Bank N.V.	NL0000113140	04-Jan-2013	5.250%	Financial Sub	4.00%	48DGFAC7
STANDARD CHARTERED BANK	XS0276889937	28-Mar-2018	Float	Financial Sub	4.00%	8D8575AD8
BANCO SANTANDER, S.A.	XS0201169439	30-Sep-2019	4.500%	Financial Sub	4.00%	EFACG9AD1
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%	05ABBFK4
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%	FH49GGAH4
Credit Suisse Group Ltd	XS0118514446	05-Oct-2020	7.000%	Financial Sub	4.00%	HK9FHLAE1
DEUTSCHE BANK AKTIENGESELLSCHAFT	DE000DBSDCV6	24-Jun-2020	5.000%	Financial Sub	4.00%	2H6677AM1
Hannover Rueckversicherung AG	XS0187043079	26-Feb-2024	5.750%	European Subordinated Insurer	4.00%	DG3160AB3
HSBC BANK PLC	XS0592005770	11-Feb-2021	Float	Financial Sub	4.00%	4I75AUAF8
INTESA SANPAOLO SPA	XS0243399556	20-Feb-2018	0.000%	Financial Sub	4.00%	TYA56DAF5
LLOYDS TSB BANK PLC	XS0145620281	08-Jul-2014	5.875%	Financial Sub	4.00%	GKB86OAC5
Muenchener Rueckversicherungs-Gesellschaft Aktiengesellschaft in Muenchen	XS0167260529	21-Jun-2028	7.625%	European Subordinated Insurer	4.00%	
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%	
The Royal Bank of Scotland public limited company	XS0356705219	09-Apr-2018	6.934%	Financial Sub	4.00%	GNDEGIAE2
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%	HQHFUEAB0

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