

Reference Entity		Reference Obligation					
	ISIN	Maturity	Coupon	Sector	Weighting	CLIP	
Aktiebolaget Volvo	XS0302948319	31-May-2017	5.000%	Autos & Industrials	0.80%	9BAGDBAC6	
Akzo Nobel N.V.	XS0422084698	06-Apr-2016	8.000%	Autos & Industrials	0.80%	0B11AIAD4	
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%	04A98BAC0	
ATLANTIA S.P.A.	XS0193945655	09-Jun-2024	5.875%	Autos & Industrials	0.80%	TT594FAB0	
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	XS0546725358	08-Oct-2018	4.000%	Autos & Industrials	0.80%	FG872CAF4	
COMPAGNIE FINANCIERE DU GROUPE MICHELIN, "Senard et Cie"	XS0794392588	20-Jun-2019	2.750%	Autos & Industrials	0.80%	HK7D9FAA8	
Continental Aktiengesellschaft	XS0969344083	09-Sep-2020	3.125%	Autos & Industrials	0.80%	2D17E8AD3	
Daimler AG	DE000A1MA9V5	05-May-2017	2.000%	Autos & Industrials	0.80%	DE7C9QAE6	
European Aeronautic Defence and Space Company EADS N.V.	XS0176914579	25-Sep-2018	5.500%	Autos & Industrials	0.80%	FG8825AB6	
GECINA	FR0010881573	01-Jan-2016	2.125%	Autos & Industrials	0.80%	FJ68E2AC4	
Glencore International AG	XS0288783979	27-Feb-2019	6.500%	Autos & Industrials	0.80%	HK5754AD6	
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	XS0629645531	23-May-2018	4.125%	Autos & Industrials	0.80%	DI535DAC6	
Linde Aktiengesellschaft	XS0297700006	24-Apr-2023	5.875%	Autos & Industrials	0.80%	DI537CAB8	
RENTOKIL INITIAL PLC	XS0249085852	31-Mar-2016	5.750%	Autos & Industrials	0.80%	GNCS9OAA5	
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	
UNIBAIL-RODAMCO SE	XS0451418619	06-Nov-2017	4.800%	Autos & Industrials	0.80%	FF3BELAB8	
VALEO	FR0011043124	11-May-2018	4.875%	Autos & Industrials	0.80%	9AAA47AD8	
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	
ACCOR	FR0011274026	19-Jun-2017	0.000%	Consumers	0.80%	0A477BAE7	
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%	FGACAMAC3	
CASINO GUICHARD-PERRACHON	FR0011124601	04-Apr-2016	4.472%	Consumers	0.80%	FG554OAD8	
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	XS0585243289	23-Nov-2018	4.750%	Consumers	0.80%	GJ57CTAD7	
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	
Kering	FR0010878991	08-Apr-2015	3.750%	Consumers	0.80%	FK976OAB3	
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 N.V.	US000472AB13	11-Mar-2018	5.750%	Consumers	0.80%	NTFGG0AA9	
LVMH MOET HENNESSY LOUIS VUITTON	FR0011033232	06-Apr-2018	4.000%	Consumers	0.80%	5F2685AG2	
MARKS AND SPENCER p.l.c.	XS0471074582	02-Dec-2019	6.125%	Consumers	0.80%	GLDABFAF2	
METRO AG	DE000A0XFCT5	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	
PERNOD RICARD	FR0010871376	18-Mar-2016	4.875%	Consumers	0.80%	7I568AAD7	
SABMILLER PLC	US78572MAA36	15-Aug-2033	6.625%	Consumers	0.80%	7FDC90AA6	
SAFeway LIMITED	XS0093004736	17-Dec-2018	6.125%	Consumers	0.80%	GNEDEUAC2	
SODEXO	XS0408827409	30-Jan-2015	6.250%	Consumers	0.80%	GNED50FAC9	
Suedzucker Aktiengesellschaft Mannheim/Ochsenfurt	XS0606202454	29-Mar-2018	4.125%	Consumers	0.80%	DLA9F9AB0	
TATE & LYLE PUBLIC LIMITED COMPANY	XS0469026453	25-Nov-2019	6.750%	Consumers	0.80%	8FDBCTAD4	
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 SE	XS0148579153	29-May-2017	6.375%	Energy	0.80%	DF6DAHAA8	
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%	2B8B81AE0	
ENI S.P.A.	XS0411044653	28-Jan-2016	5.000%	Energy	0.80%	28EFBVAF9	
Fortum Oyj	XS0258428712	20-Jun-2016	4.500%	Energy	0.80%	XZBG7TAC2	
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%	EK777AVAD1	
NATIONAL GRID PLC	XS0170798325	02-Jul-2018	5.000%	Energy	0.80%	GM9ACPA81	
REPSOL, S.A.	XS0733696495	19-Feb-2019	4.875%	Energy	0.80%	EMC DATAD3	
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	
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%	W5GGHNA8	
VEOLIA ENVIRONNEMENT	FR0000474983	28-May-2018	5.375%	Energy	0.80%	9BAD68AE4	
Aegon N.V.	XS0207157743	8-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	6-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 BILBAO VIZCAYA ARGENTARIA, SOCIEDAD ANONIMA	XS0872702112	17-Jan-2018	3.750%	Financials	0.80%	EF2985AK7	
BANCO SANTANDER, S.A.	XS0589920205	17-Feb-2028	5.780%	Financials	0.80%	06DABKAM6	
BARCLAYS BANK PLC	XS0445843526	13-Aug-2019	4.875%	Financials	0.80%	EFAGG9AF6	
BNP PARIBAS	XS0895249620	26-Sep-2023	2.875%	Financials	0.80%	05ABFBAL2	
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	DE000DBS55U8	31-Aug-2017	5.125%	Financials	0.80%	2H6677AL3	
Hannover Rueck SE				Financials	0.80%		
HSBC BANK PLC	XS0526606537	15-Jan-2021	4.000%	Financials	0.80%	4I75AUAG6	
INTESA SANPAOLO SPA	XS0304508921	15-Jun-2017	4.750%	Financials	0.80%	TYA56DAG3	
LLOYDS BANK PLC	XS0550541691	20-Apr-2015	3.375%	Financials	0.80%	GLA88BAA4	
Muenchener Rueckversicherungs-Gesellschaft Aktiengesellschaft in Muenchen				Financials	0.80%		



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Reference Entity	Reference Obligation			Sector	Weighting	CLIP
	ISIN	Maturity	Coupon			
SOCIETE GENERALE	XS0821220281	28-Feb-2018	2.375%	Financials	0.80%	8B69APAG1
STANDARD CHARTERED BANK	XS0842073149	15-Oct-2014	Float	Financials	0.80%	8D8575AE6
Swiss Reinsurance Company Ltd	CH0012491335	29-Jun-2015	4.000%	Financials	0.80%	HQB65NAA7
The Royal Bank of Scotland public limited company	XS0235714804	6-Dec-2020	5.000%	Financials	0.80%	GNDEGIAC6
UBS AG	XS0359388690	18-Apr-2018	6.000%	Financials	0.80%	HPHB2JAG6
UNICREDIT, SOCIETA PER AZIONI	XS0207065110	29-Jan-2020	4.375%	Financials	0.80%	T2F69ZAH2
Zurich Insurance Company Ltd	XS0423888667	14-Oct-2015	6.500%	Financials	0.80%	HQHEFUAD6
Bertelsmann SE & Co. KGaA	XS0268583993	26-Sep-2016	4.750%	TMT	0.80%	DE111QAB0
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
ITV PLC	XS0269885785	05-Jan-2017	6.125%	TMT	0.80%	GKDHCEAD6
Koninklijke KPN N.V.	XS0411850075	04-Feb-2019	7.500%	TMT	0.80%	NR6BGIA1
Orange	XS0365094811	22-May-2018	5.625%	TMT	0.80%	FLEECZAA0
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
SES	XS0493098486	09-Mar-2020	4.625%	TMT	0.80%	LTB30HAC2
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%	8FGCBAA5
Telekom Austria Aktiengesellschaft	XS0409318309	29-Jan-2016	6.375%	TMT	0.80%	8FGD7TAB9
TELENOR ASA	XS0301954771	29-May-2017	4.875%	TMT	0.80%	8FGD80AD7
TeliaSonera Aktiebolag	XS0218734118	11-May-2015	4.125%	TMT	0.80%	W5EDH9AC7
Vivendi	FR0010830034	02-Dec-2019	4.875%	TMT	0.80%	FOGHNAD3
VODAFONE GROUP PUBLIC LIMITED COMPANY	XS0169888558	04-Jun-2018	5.000%	TMT	0.80%	9BADCDAD0
Wolters Kluwer N.V.	XS0357251726	10-Apr-2018	6.375%	TMT	0.80%	9GEFFBAC1
WPP 2005 LIMITED	XS0294391684	04-Apr-2017	6.000%	TMT	0.80%	GPGFQAAC8

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Fixed Rate	
Where Scheduled Termination Date is 20th June 2017	5.00%
Where Scheduled Termination Date is 20th June 2019	5.00%
Where Scheduled Termination Date is 20th June 2021	5.00%
Where Scheduled Termination Date is 20th June 2024	5.00%

Reference Entity	Reference Obligation		Coupon	Weighting	CLIP
	ISIN	Maturity			
ABENGOA, S.A.	XS0498817542	31-Mar-2016	8.500%	1.667%	EE002XAA8
Alcatel Lucent	XS0564563921	15-Jan-2016	8.500%	1.667%	FF1AAKAD4
ALSTOM	FR0010850701	01-Feb-2017	4.125%	1.667%	0C3368AD3
Altice Finco S.A.	XS0946155693	15-Jun-2023	9.000%	1.667%	LL18G0AA3
ArcelorMittal	US03938LAF13	01-Jun-2018	6.125%	1.667%	LL332JAB4
ARDAGH PACKAGING FINANCE PUBLIC LIMITED COMPANY	XS0547019777	15-Oct-2020	9.250%	1.667%	GG49CQAA2
ASTALDI SOCIETA PER AZIONI	XS1000393899	01-Dec-2020	7.125%	1.667%	TT58BNAA9
BENI STABILI SOCIETA PER AZIONI SOCIETA DI INVESTIMENTO IMMOBILIARE QUOTATA	XS1019171427	22-Jan-2018	4.125%	1.667%	TUAH8FAA1
BRISA - CONCESSAO RODOVIARIA, S.A.	PTBR1HOM0001	05-Dec-2016	4.500%	1.667%	XX891MAA3
BRITISH AIRWAYS plc	XS0133582147	23-Aug-2016	7.250%	1.667%	1C145AAA4
CABLE & WIRELESS LIMITED	XS0050504306	25-Mar-2019	8.625%	1.667%	GJ476RAA5
CERVED GROUP S.P.A.	XS0876835595	15-Jan-2021	8.000%	1.667%	TV9FFRAA1
CIR S.P.A. - COMPAGNIE INDUSTRIALI RIUNITE	XS0207766170	16-Dec-2024	5.750%	1.667%	TVAHH8AB3
CNH Industrial N.V.	XS0604641034	09-Mar-2018	6.250%	1.667%	NP29D8AA5
ConvaTec Healthcare E S.A.	XS0568044555	15-Dec-2018	10.875%	1.667%	LMAFFHAA9
DIXONS RETAIL PLC	XS0528872830	03-Aug-2015	8.750%	1.667%	GI9F8TAB6
EDP - Energias de Portugal, S.A.	PTEDPSOM0010	07-Dec-2014	6.000%	1.667%	X3DGB7AB7
FIAT S.P.A.	XS0305093311	12-Jun-2017	5.625%	1.667%	346B83AC8
FINMECCANICA S.P.A.	XS0182242247	12-Dec-2018	5.750%	1.667%	3E9829AB5
GALP ENERGIA, SGPS, S.A.	PTGALIOE0009	25-Jan-2019	4.125%	1.667%	XA37FTA22
HeidelbergCement AG	DE000A0TKUJ3	04-Jan-2018	5.625%	1.667%	DG48ABAD6
HELLENIC TELECOMMUNICATIONS ORGANISATION SOCIETE ANONYME	XS0275776283	20-May-2016	4.625%	1.667%	4G5657AC6
HOCHTIEF Aktiengesellschaft	DE000A1TMSX8	20-Mar-2020	3.875%	1.667%	DG6447AA5
INEOS Group Holdings S.A.	XS0928189777	15-Aug-2018	6.500%	1.667%	LO57UAAB8
JAGUAR LAND ROVER AUTOMOTIVE PLC	XS0627215378	15-May-2018	8.125%	1.667%	GL501UAA2
LADBROKES PLC	XS0491875562	05-Mar-2017	7.625%	1.667%	GL86AKAD2
Lafarge	XS0562783034	29-Nov-2018	5.375%	1.667%	555DE7AD2
Louis Dreyfus Commodities B.V.	XS1000918018	04-Dec-2020	4.000%	1.667%	NS9CH1AA6
MELIA HOTELS INTERNATIONAL, S.A.	XS0469533631	18-Dec-2014	5.000%	1.667%	ELA9CIAA4
Metsa Board Corporation	FI4000085550	13-Mar-2019	4.000%	1.667%	XC859YAB1
NEW LOOK BONDCO I PLC				1.667%	
Nokia Oyj	XS0411735482	04-Feb-2019	6.750%	1.667%	XD79FAAA9
NORSKE SKOGINDUSTRIER ASA	XS0307552355	26-Jun-2017	7.000%	1.667%	RZ8039AB9
NXP B.V.	USN6651LAB38	15-Feb-2021	5.750%	1.667%	NTBEFLAF4
PEUGEOT SA	FR0011439975	06-Mar-2018	7.375%	1.667%	6FC9LGAE0
Play Finance 1 S.A.	XS0982709494	01-Aug-2019	6.500%	1.667%	LSD98ZAA5
Portugal Telecom International Finance B.V.	XS0215828913	24-Mar-2017	4.375%	1.667%	NU811IAD0
RALLYE	FR0010815472	04-Nov-2016	7.625%	1.667%	FMDCAQAD9
REXEL	XS0908821639	15-Jun-2020	5.125%	1.667%	FMEFALAB6
Schaeffler Finance B.V.				1.667%	
SMURFIT KAPPA ACQUISITIONS				1.666%	
SOCIETE AIR FRANCE	FR0010185975	01-Apr-2020	2.750%	1.666%	FNC9BRAA8
Stena Aktiebolag	XS0285176458	01-Feb-2017	6.125%	1.666%	W4FCDXAA6
Stora Enso Oyj	XS0830688411	19-Mar-2018	5.000%	1.666%	8E831MAF5
Sunrise Communications Holdings S.A.	XS0548102531	31-Dec-2018	8.500%	1.666%	LTH98GAA1
Techem GmbH				1.666%	
TELECOM ITALIA SPA	XS0184373925	29-Jan-2019	5.375%	1.666%	T2B9EFAE5
ThyssenKrupp AG	XS0214238239	18-Mar-2015	4.375%	1.666%	DLBCG0AB0
Trionista HoldCo GmbH				1.666%	
TUI AG	DE000TUAG158	24-Mar-2016	2.750%	1.666%	DLCCCOAD7
TVN Finance Corporation III AB (publ)	XS0954674668	15-Dec-2020	7.375%	1.666%	W5GA3CAA3
UCB	BE0002428036	27-Mar-2020	3.750%	1.666%	BKC8B8AA2
Unilabs SubHolding AB (publ)				1.666%	
Unitymedia KabelBW GmbH	XS0770929353	15-Mar-2021	9.500%	1.666%	DLD99PAB8
UPC Holding B.V.	XS0532178000	15-Aug-2020	8.375%	1.666%	NW945HAC9
UPM-Kymmene Oyj	US915436AE98	01-Dec-2014	5.625%	1.666%	9A6979AC1
VIRGIN MEDIA FINANCE PLC	XS0889942990	15-Apr-2023	7.000%	1.666%	GPCA8FAH4
VOUGEOT BIDCO P.L.C.				1.666%	
WENDEL	XS0253989635	26-May-2016	4.875%	1.666%	FOHB91AB4
Wind Acquisition Finance S.A.	XS0438150160	15-Jul-2017	11.750%	1.666%	LUGB7AAB6

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Reference Entity	Reference Obligation			Scheduled Termination Date is 20th	Weighting	CLIP
	ISIN	Maturity	Coupon			
Aktiebolaget Volvo	XS0302948319	31-May-2017	5.000%	Autos & Industrials	1.00%	9BAGDBAC6
Akzo Nobel N.V.	XS0422084698	06-Apr-2016	8.000%	Autos & Industrials	1.00%	0B11AIAD4
Anglo American plc	XS0358158052	17-Apr-2015	5.875%	Autos & Industrials	1.00%	037CDOUAD2
ASTRAZENECA PLC	XS0321640301	15-Jan-2015	5.125%	Autos & Industrials	1.00%	04A988AC0
ATLANTIA S.P.A.	XS0193945655	09-Jun-2024	5.875%	Autos & Industrials	1.00%	TT594FAB0
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%	FG25BNAB9
COMPAGNIE DE SAINT-GOBAIN	XS0546725358	08-Oct-2018	4.000%	Autos & Industrials	1.00%	FG872CAF4
COMPAGNIE FINANCIERE DU GROUPE MICHELIN, "Senard et Cie"	XS0794392588	20-Jun-2019	2.750%	Autos & Industrials	1.00%	HK7D9FAA8
Continental Aktiengesellschaft	XS0969344083	09-Sep-2020	3.125%	Autos & Industrials	1.00%	2D17E8AD3
Daimler AG	DE000A1MA9V5	05-May-2017	2.000%	Autos & Industrials	1.00%	DE7C9QAE6
European Aeronautic Defence and Space Company EADS N.V.	XS0176914579	25-Sep-2018	5.500%	Autos & Industrials	1.00%	FG8825AB6
GECINA	FR0010881573	01-Jan-2016	2.125%	Autos & Industrials	1.00%	FJ68E2AC4
Glencore International AG	XS0288783979	27-Feb-2019	6.500%	Autos & Industrials	1.00%	HK5754AD6
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	XS0629645531	23-May-2018	4.125%	Autos & Industrials	1.00%	DI535DAC6
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%	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%	FJ812FAB6
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
UNIBAIL-RODAMCO SE	XS0451418619	06-Nov-2017	4.800%	Autos & Industrials	1.00%	FF3BELAB8
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
ACCOR	FR0011274026	19-Jun-2017	0.000%	Consumers	1.00%	0A477BAE7
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	FR0011124601	04-Apr-2016	4.472%	Consumers	1.00%	FG554OAD8
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	XS0585243289	23-Nov-2018	4.750%	Consumers	1.00%	GJ57CTAD7
GROUPE AUCHAN	FR0010746008	15-Apr-2019	6.000%	Consumers	1.00%	FF4D97AC8
Henkel AG & Co. KGaA	XS0184268198	19-Mar-2014	4.625%	Consumers	1.00%	467A5UAB8
IMPERIAL TOBACCO GROUP PLC	XS0180407602	04-Dec-2018	6.250%	Consumers	1.00%	4J8456AC4
Kering	FR0010878991	08-Apr-2015	3.750%	Consumers	1.00%	FK976OAB3
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 N.V.	US500472AB13	11-Mar-2018	5.750%	Consumers	1.00%	NTFGGQAA9
LVMH MOET HENNESSY LOUIS VUITTON	FR0011033232	06-Apr-2018	4.000%	Consumers	1.00%	5F2685AG2
MARKS AND SPENCER p.l.c.	XS0471074582	02-Dec-2019	6.125%	Consumers	1.00%	GLDABFAF2
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	XS0630204351	26-Oct-2021	5.375%	Consumers	1.00%	GMB517AB1
PERNOD RICARD	FR0010871376	18-Mar-2016	4.875%	Consumers	1.00%	7I568AAD7
SABMILLER PLC	US78572MAA36	15-Aug-2033	6.625%	Consumers	1.00%	7FDC90AA6
SAFEWAY LIMITED	XS0093004736	17-Dec-2018	6.125%	Consumers	1.00%	GNEDEUAC2
SODEXO	XS0408827409	30-Jan-2015	6.250%	Consumers	1.00%	FND50FAC9
Suedzucker Aktiengesellschaft Mannheim/Ochsenfurt	XS0606202454	29-Mar-2018	4.125%	Consumers	1.00%	DLA9F9AB0
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%	9948FCAB7
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 SE	XS0148579153	29-May-2017	6.375%	Energy	1.00%	DF6DAHAA8
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.	XS0411044653	28-Jan-2016	5.000%	Energy	1.00%	28EFB7AF9
Fortum Oyj	XS0258428712	20-Jun-2016	4.500%	Energy	1.00%	XZBG7FAC2
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

Reference Entity	Reference Obligation			Sector	Weighting	CLIP
	ISIN	Maturity	Coupon			
NATIONAL GRID PLC	XS0170798325	02-Jul-2018	5.000%	Energy	1.00%	GM9ACPAB1
REPSOL, S.A.	XS0733696495	19-Feb-2019	4.875%	Energy	1.00%	EMCDATAD3
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%	7BDGCJAC9
STATOIL ASA	US85771PAB85	17-Aug-2017	3.125%	Energy	1.00%	RZC53WAB2
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%	DE111QAB0
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
ITV PLC	XS0269885785	05-Jan-2017	6.125%	TMT	1.00%	GKDHCEAD6
Koninklijke KPN N.V.	XS0411850075	04-Feb-2019	7.500%	TMT	1.00%	NR6BGIAD1
Orange	XS0365094811	22-May-2018	5.625%	TMT	1.00%	FLEECZAA0
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
SES	XS0493098486	09-Mar-2020	4.625%	TMT	1.00%	LTB30HAC2
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%	8FGCBAAC5
Telekom Austria Aktiengesellschaft	XS0409318309	29-Jan-2016	6.375%	TMT	1.00%	8FGD7TAB9
TELENOR ASA	XS0301954771	29-May-2017	4.875%	TMT	1.00%	8FGD80AD7
TeliaSonera Aktiebolag	XS0218734118	11-May-2015	4.125%	TMT	1.00%	W5EDH9AC7
Vivendi	FR0010830034	02-Dec-2019	4.875%	TMT	1.00%	FOGGHNAD3
VODAFONE GROUP PUBLIC LIMITED COMPANY	XS0169888558	04-Jun-2018	5.000%	TMT	1.00%	9BADC3AD0
Wolters Kluwer N.V.	XS0357251726	10-Apr-2018	6.375%	TMT	1.00%	9GEFFBAC1
WPP 2005 LIMITED	XS0294391684	04-Apr-2017	6.000%	TMT	1.00%	GPGGFFQAC8

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iTraxx® Europe Senior Financials Series 21

Roll Date: 20th March 2014

Version 1, Annex Date 18th March 2014

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Fixed Rate

Where Scheduled Termination Date is 20th June 2019

1.00%

Where Scheduled Termination Date is 20th June 2024

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 BILBAO VIZCAYA ARGENTARIA, SOCIEDAD ANONIMA	XS0872702112	17-Jan-2018	3.750%	Financial Senior	4.00%	EF2985AK7
BANCO SANTANDER, S.A.	XS0589920205	17-Feb-2028	5.780%	Financial Senior	4.00%	EFAGG9AF6
BARCLAYS BANK PLC	XS0445843526	13-Aug-2019	4.875%	Financial Senior	4.00%	06DABKAM6
BNP PARIBAS	XS0895249620	26-Sep-2023	2.875%	Financial Senior	4.00%	05ABBFAL2
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 Rueck SE				Financial Senior	4.00%	
HSBC BANK PLC	XS0526606537	15-Jan-2021	4.000%	Financial Senior	4.00%	4I75AUAG6
INTESA SANPAOLO SPA	XS0304508921	15-Jun-2017	4.750%	Financial Senior	4.00%	TYA56DAG3
LLOYDS BANK PLC	XS0550541691	20-Apr-2015	3.375%	Financial Senior	4.00%	GLA88BAA4
Muenchener Rueckversicherungs-Gesellschaft Aktiengesellschaft in Muenchen				Financial Senior	4.00%	
SOCIETE GENERALE	XS0821220281	28-Feb-2018	2.375%	Financial Senior	4.00%	8B69APAG1
STANDARD CHARTERED BANK	XS0842073149	15-Oct-2014	Float	Financial Senior	4.00%	8D8575AE6
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	XS0207065110	29-Jan-2020	4.375%	Financial Senior	4.00%	T2F69ZAH2
Zurich Insurance Company Ltd	XS0423888667	14-Oct-2015	6.500%	Financial Senior	4.00%	HQHEFUAD6

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SCHEDULE 1

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ITraxx® Europe Sub Financials Series 21  
Roll Date: 20th March 2014  
Version 1, Annex Date 18th March 2014  
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Fixed Rate
Where Scheduled Termination Date is 20th June 2019 1.00%
Where Scheduled Termination Date is 20th June 2024 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	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	XS0138717441	14-Nov-2036	6.125%	European Subordinated Insurer	4.00%	GG6EBTAF3
AXA	XS0122028904	15-Dec-2020	7.125%	European Subordinated Insurer	4.00%	FF667MAC0
BANCO BILBAO VIZCAYA ARGENTARIA, SOCIEDAD ANONIMA	ES0213211099	20-Oct-2019	4.375%	European Subordinated Insurer	4.00%	EF2985AF8
BANCO SANTANDER, S.A.	XS0201169439	30-Sep-2019	4.500%	Financial Sub	4.00%	EFAGG9AD1
BARCLAYS BANK PLC	XS0429325748	21-May-2021	10.000%	Financial Sub	4.00%	06DABKAJ3
BNP PARIBAS	XS0320303943	07-Sep-2017	5.431%	Financial Sub	4.00%	05ABBFKA4
COMMERZBANK Aktiengesellschaft	DE000CB83CE3	22-Mar-2019	6.375%	Financial Sub	4.00%	2C27EGAH7
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	DE000DB5DCV6	24-Jun-2020	5.000%	Financial Sub	4.00%	2H6677AM1
Hannover Rueck SE	XS0541620901	14-Sep-2040	5.750%	European Subordinated Insurer	4.00%	4F16FDA80
HSBC BANK PLC	XS0592005770	11-Feb-2021	Float	Financial Sub	4.00%	4I75AUAF8
INTESA SANPAOLO SPA	XS0452166324	23-Sep-2019	5.000%	Financial Sub	4.00%	TYA56DAI9
LLOYDS BANK PLC	XS0195762991	09-Jul-2025	5.750%	Financial Sub	4.00%	GLA88BAB2
Muenchener Rueckversicherungs-Gesellschaft Aktiengesellschaft in Muenchen	XS0167260529	21-Jun-2028	7.625%	European Subordinated Insurer	4.00%	687DNGAE1
SOCIETE GENERALE	XS0110673950	27-Apr-2015	6.625%	Financial Sub	4.00%	8B69APAA4
STANDARD CHARTERED BANK	XS0355789271	03-Apr-2018	7.750%	Financial Sub	4.00%	8D8575AF3
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%	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	XS0221705204	15-Jun-2025	4.500%	Financial Sub	4.00%	

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