

Reference Entity	ISIN	Maturity	Coupon	Sector	Weighting	CLIP
Adecco S.A.	CH0147028200	08-Feb-2016	2.125%	Autos & Industrials	0.80%	006DC9AF0
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
ALSTOM	FR0010850701	01-Feb-2017	4.125%	Autos & Industrials	0.80%	0C3368AD3
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%	04A988AC0
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	DE000A0JRF80	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
Daimler AG	DE000A1MA9V5	05-May-2017	2.000%	Autos & Industrials	0.80%	DE7C9QAE6
Deutsche Post AG	XS0862952297	11-Dec-2024	2.875%	Autos & Industrials	0.80%	DEAB47AC5
European Aeronautic Defence and Space Company EADS N.V.	XS0176914579	25-Sep-2018	5.500%	Autos & Industrials	0.80%	FG8825AB6
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%	GNC590AA5
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%	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%	FG4CAMAC3
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.	US00472AB133	11-Mar-2018	5.750%	Consumers	0.80%	NTFGG0AA9
LVHM 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	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
PERNOD RICARD	FR0010871376	18-Mar-2016	4.875%	Consumers	0.80%	7I568AAD7
SAFeway LIMITED	XS0093004736	17-Dec-2018	6.125%	Consumers	0.80%	GNEDEUAC2
SODEXO	XS0408827409	30-Jan-2015	6.250%	Consumers	0.80%	FND50FAC9
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 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%	2BB8B1AE0
ENI S.P.A.	XS0411044653	28-Jan-2016	5.000%	Energy	0.80%	28EFBFAF9
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%	EK77AVAD1
NATIONAL GRID PLC	XS0170798325	02-Jul-2018	5.000%	Energy	0.80%	GM9ACPAB1
REPSOL, S.A.	XS0733696495	19-Feb-2019	4.875%	Energy	0.80%	EMCDATAD3
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%	7BDGCIAC9
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%	W5GGHNAAG8
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	XS0895249620	26-Sep-2023	2.875%	Financials	0.80%	05ABBFAL2
COMMERZBANK Aktiengesellschaft	DE000CZ302M3	16-Sep-2020	4.000%	Financials	0.80%	2C27EGAG9
CREDIT AGRICOLE SA	XS0315528850	10-Aug-2022	5.065%	Financials	0.80%	FH49GGAC6
Credit Suisse Group Ltd	XS0099472994	29-Jul-2019	Float	Financials	0.80%	HK9FHLAD3
DEUTSCHE BANK AKTIENGESELLSCHAFT	DE000DB555U8	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
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	XS0550541691	20-Apr-2015	3.375%	Financials	0.80%	GKB86OAF8
Muenchener Rueckversicherungs-Gesellschaft Aktiengesellschaft in Muenchen				Financials	0.80%	



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 Roll Date: 20th September 2013
 Version 1, Annex Date 18th September 2013
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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	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	XS0207065110	29-Jan-2020	4.375%	Financials	0.80%	T2F69ZAH2
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%	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.	US780641AH94	01-Oct-2030	8.375%	TMT	0.80%	NR6BGIA3
Orange	XS0365094811	22-May-2018	5.625%	TMT	0.80%	FLEECZA0
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%	8FGCBAAC5
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%	FOGHHNAD3
VODAFONE GROUP PUBLIC LIMITED COMPANY	XS0169888558	04-Jun-2018	5.000%	TMT	0.80%	9BADCSAD0
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%	GPFFQAC8

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Fixed Rate	
Where Scheduled Termination Date is 20th December 2016	5.00%
Where Scheduled Termination Date is 20th December 2018	5.00%
Where Scheduled Termination Date is 20th December 2020	5.00%
Where Scheduled Termination Date is 20th December 2023	5.00%

Reference Entity	Reference Obligation			Weighting	CLIP
	ISIN	Maturity	Coupon		
Alcatel Lucent	XS0564563921	15-Jan-2016	8.500%	2.00%	FF1AAKAD4
ArcelorMittal	US039381AF13	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.	PTBRIHOM0001	05-Dec-2016	4.500%	2.00%	XX891MAA3
BRITISH AIRWAYS plc	XS0133582147	23-Aug-2016	7.250%	2.00%	1C145AAA4
CABLE & WIRELESS LIMITED	XS0050504306	25-Mar-2019	8.625%	2.00%	GJ476RAA5
Cerved Group S.p.A.	XS0876835595	15-Jan-2021	8.000%	2.00%	TV9FFRAA1
CIR S.P.A. - COMPAGNIE INDUSTRIALI RIUNITE	XS0207766170	16-Dec-2024	5.750%	2.00%	TVAHH8AB3
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%	G19F8TAB6
EDP - Energias de Portugal, S.A.	PTEDPSOM0010	07-Dec-2014	6.000%	2.00%	X3DGB7AB7
Eileme 2 AB (publ)	XS0731129747	31-Jan-2020	11.750%	2.00%	WY6955AA7
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
HeidelbergCement AG	DE000A0TKUU3	04-Jan-2018	5.625%	2.00%	DG48ABAD6
HELLENIC TELECOMMUNICATIONS ORGANISATION SOCIETE ANONYME	XS0275776283	20-May-2016	4.625%	2.00%	4G5657AC6
ISS GLOBAL A/S	XS0206714247	08-Dec-2014	4.500%	2.00%	KP55EYAB3
JAGUAR LAND ROVER AUTOMOTIVE PLC	XS0627215378	15-May-2018	8.125%	2.00%	GL501UAA2
LADBROKES PLC	XS0491875562	05-Mar-2017	7.625%	2.00%	GL86AKAD2
Lafarge	XS0562783034	29-Nov-2018	5.375%	2.00%	555DE7AD2
MELIA HOTELS INTERNATIONAL, S.A.	XS0469533631	18-Dec-2014	5.000%	2.00%	ELA9CIAA4
NEW LOOK BONDCO I PLC				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.	USN6651LAB38	15-Feb-2021	5.750%	2.00%	
ONO FINANCE II PUBLIC LIMITED COMPANY	XS0584389448	15-Jul-2019	11.125%	2.00%	GMD6QAB7
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
PostNL N.V.	NL0000117190	01-Jun-2015	3.875%	2.00%	NU923FAA7
RALLYE	FR0010815472	04-Nov-2016	7.625%	2.00%	FMDCAQAD9
RENAULT	FR0010871541	22-Mar-2017	5.625%	2.00%	7CEFDDAAE2
Schaeffler Finance B.V.				2.00%	
SMURFIT KAPPA ACQUISITIONS				2.00%	
SOCIETE AIR FRANCE	FR0010185975	01-Apr-2020	2.750%	2.00%	FNC9BRAA8
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
Techem GmbH				2.00%	
TELECOM ITALIA SPA	XS0184373925	29-Jan-2019	5.375%	2.00%	T2B9EFAE5
ThyssenKrupp AG	XS0214238239	18-Mar-2015	4.375%	2.00%	DLBCG0AB0
Trionista HoldCo GmbH				2.00%	
TUI AG	DE000TUAG158	24-Mar-2016	2.750%	2.00%	DLCCCCOAD7
Unilabs SubHolding AB (publ)				2.00%	
Unitymedia KabelBW GmbH	XS0468466056	01-Dec-2019	9.625%	2.00%	DLD99PAA0
UPC Holding B.V.	XS0532178000	15-Aug-2020	8.375%	2.00%	NW945HAC9
UPM-Kymmene Oyj	US915436AE98	01-Dec-2014	5.625%	2.00%	9A6979AC1
VIRGIN MEDIA FINANCE PLC	US92769VAD10	15-Feb-2022	4.875%	2.00%	GPCA8FAF8
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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Where Scheduled Termination Date is 20th December 2016	1.00%
Where Scheduled Termination Date is 20th December 2018	1.00%
Where Scheduled Termination Date is 20th December 2020	1.00%
Where Scheduled Termination Date is 20th December 2023	1.00%

Reference Entity	Reference Obligation			Sector	Weighting	CLIP
	ISIN	Maturity	Coupon			
ACCOR	FR0011274026	19-Jun-2017	0.000%	Consumers	3.34%	0A477BAE7
Adecco S.A.	CH0147028200	08-Feb-2016	2.125%	Autos & Industrials	3.34%	006DC9AF0
Aktiebolaget Volvo	XS0302948319	31-May-2017	5.000%	Autos & Industrials	3.34%	9BAGDBAC6
Akzo Nobel N.V.	XS0422084698	06-Apr-2016	8.000%	Autos & Industrials	3.34%	0B11AIAD4
ALSTOM	FR0010850701	01-Feb-2017	4.125%	Autos & Industrials	3.34%	0C3368AD3
Anglo American plc	XS0358158052	17-Apr-2015	5.875%	Autos & Industrials	3.34%	037CDUAD2
ATLANTIA S.P.A.	XS0193945655	09-Jun-2024	5.875%	Autos & Industrials	3.34%	TT594FAB0
BOUYGUES	FR0010326975	24-May-2016	4.750%	Consumers	3.34%	FG25BNAB9
CASINO GUICHARD-PERRACHON	FR0011124601	04-Apr-2016	4.472%	Consumers	3.34%	FG554OAD8
COMPAGNIE DE SAINT-GOBAIN	XS0546725358	08-Oct-2018	4.000%	Autos & Industrials	3.34%	FG872CAF4
ENEL S.P.A.	XS0306644344	20-Jun-2017	5.250%	Energy	3.33%	2BB8B1AE0
ENI S.P.A.	XS0411044653	28-Jan-2016	5.000%	Energy	3.33%	28EFB5AF9
GAS NATURAL SDG, S.A.	XS0479542580	27-Jan-2020	4.500%	Energy	3.33%	EJ9DCNAD5
Glencore International AG	XS0288783979	27-Feb-2019	6.500%	Autos & Industrials	3.33%	HK5754AD6
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
ITV PLC	XS0269885785	05-Jan-2017	6.125%	Consumers	3.33%	GKDHCEAD6
Koninklijke KPN N.V.	US780641AH94	01-Oct-2030	8.375%	TMT	3.33%	NR6BG1AC3
LANXESS Aktiengesellschaft	XS0629645531	23-May-2018	4.125%	Autos & Industrials	3.33%	DI535DAC6
MARKS AND SPENCER p.l.c.	XS0471074582	02-Dec-2019	6.125%	Consumers	3.33%	GLDABFAF2
METRO AG	DE000A0XFCT5	05-Mar-2015	7.625%	Consumers	3.33%	DI8CFEAE6
RENTOKIL INITIAL PLC	XS0249085852	31-Mar-2016	5.750%	Autos & Industrials	3.33%	GNC59OAA5
REPSOL, S.A.	XS0733696495	19-Feb-2019	4.875%	Autos & Industrials	3.33%	EMCDATAD3
TELEFONICA, S.A.	XS0241946630	02-Feb-2016	4.375%	TMT	3.33%	8FGCBAAC5
Telekom Austria Aktiengesellschaft	XS0409318309	29-Jan-2016	6.375%	TMT	3.33%	8FGD7TAB9
UNITED UTILITIES PLC	US91311QAC96	15-Aug-2028	6.875%	Energy	3.33%	9A442RAC9
VALEO	FR0011043124	11-May-2018	4.875%	Autos & Industrials	3.33%	9AAA47AD8
VEOLIA ENVIRONNEMENT	FR0000474983	28-May-2018	5.375%	Energy	3.33%	9BAD68AE4
VINCI	FR0011164888	20-Feb-2017	4.125%	TMT	3.33%	FKDFG6AC6
Vivendi	FR0010830034	02-Dec-2019	4.875%	Autos & Industrials	3.33%	FOGGHNAD3

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Reference Entity	Reference Obligation				Sector	Weighting	CLIP
	ISIN	Maturity	Coupon				
Adecco S.A.	CH0147028200	08-Feb-2016	2.125%		Autos & Industrials	1.00%	006DC9AF0
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%	0B11A1AD4
ALSTOM	FR0010850701	01-Feb-2017	4.125%		Autos & Industrials	1.00%	0C3368AD3
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%	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
Daimler AG	DE000A1MA9V5	05-May-2017	2.000%		Autos & Industrials	1.00%	DE7C9QAE6
Deutsche Post AG	XS0862952297	11-Dec-2024	2.875%		Autos & Industrials	1.00%	DEAB47AC5
European Aeronautic Defence and Space Company EADS N.V.	XS0176914579	25-Sep-2018	5.500%		Autos & Industrials	1.00%	FG8825AB6
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%	FB128FAB6
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
VALEO	FR0011043124	11-May-2018	4.875%		Autos & Industrials	1.00%	9AAA47AD8
VINCI	FR0011164888	20-Feb-2017	4.125%		Autos & Industrials	1.00%	KKDFG6AC6
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%	FG4CAMAAC3
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	XS0418268198	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.	US000472AB13	11-Mar-2018	5.750%		Consumers	1.00%	NTFGG0AA9
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%	DLDBAFAF2
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
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
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 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%	28EFBVAF9
Fortum Oyj	XS0258428712	20-Jun-2016	4.500%		Energy	1.00%	XZBGF7AC2
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



iTraxx® Europe Non-Financial Series 20
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 Version 1, Annex Date 18th September 2013
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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
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	US913111QAC96	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.	US780641AH94	01-Oct-2030	8.375%	TMT	1.00%	NR6BGIA03
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%	8FGCBAA05
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%	GP6FFQAC8

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iTraxx® Europe Senior Financials Series 20
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Fixed Rate

Where Scheduled Termination Date is 20th December 2018 1.00%
 Where Scheduled Termination Date is 20th December 2023 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	5.780%	Financial Senior	4.00%	EFAGG9AF6
BARCLAYS BANK PLC	XS0232785880	27-Oct-2015	Float	Financial Senior	4.00%	06DABKAE4
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%	FH49GAG6
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
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%	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	XS0201168894	17-Sep-2014	4.500%	Financial Senior	4.00%	HQHEFUAC8

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SCHEDULE 1

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ITraxx® Europe Sub Financials Series 20
Roll Date: 20th September 2013
Version 1, Annex Date 18th September 2013
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Fixed Rate
Where Scheduled Termination Date is 20th December 2018 5.00%
Where Scheduled Termination Date is 20th December 2023 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	5.750%	European Subordinated Insurer	4.00%	GG6EBTAC0
AXA	XS0122028904	15-Dec-2020	7.125%	European Subordinated Insurer	4.00%	FF667MAC0
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%	05ABBFKA4
COMMERZBANK Aktiengesellschaft	DE000CB83CE3	22-Mar-2019	6.375%	Financial Sub	4.00%	2C27EGA4H7
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 AKTIENGESSELLSCHAFT	DE000DB8DCV6	24-Jun-2020	5.000%	Financial Sub	4.00%	2H6677AM1
Hannover Rueck SE	XS0187043079	26-Feb-2024	5.750%	European Subordinated Insurer	4.00%	4F16FDA2
HSBC BANK PLC	XS0592005770	11-Feb-2021	Float	Financial Sub	4.00%	4I75AUAF8
ING Bank N.V.	USN4578BLH51	01-May-2015	5.125%	Financial Sub	4.00%	48DGFEAJ2
INTESA SANPAOLO SPA	XS0452166324	23-Sep-2019	5.000%	Financial Sub	4.00%	TYA56DAI9
LLOYDS TSB BANK PLC	XS0195762991	09-Jul-2025	5.750%	Financial Sub	4.00%	GKB86OAG6
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	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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