

## List of Retail Bonds identified in Markit iBoxx EUR &amp; GBP Benchmark

| CRNCY | ISIN         | BB Ticker | Issuer Name                                                | Coupon | Maturity    | Exclusion date |
|-------|--------------|-----------|------------------------------------------------------------|--------|-------------|----------------|
| EUR   | FR0000186462 | ACAFP     | Credit Agricole SA                                         | 5.5    | 04-Nov-2010 | 30-Jun-2005    |
| EUR   | FR0000186694 | ACAFP     | Credit Agricole SA                                         | 5.6    | 20-Dec-2011 | 30-Jun-2005    |
| EUR   | FR0000188112 | ACAFP     | Credit Agricole SA                                         | 5.1    | 10-Dec-2013 | 30-Jun-2005    |
| EUR   | FR0000188526 | ACAFP     | Credit Agricole SA                                         | 5.4    | 28-Jun-2009 | 30-Jun-2005    |
| EUR   | NL0000113868 | ACAFP     | CA Preferred Funding Trust                                 | 6      | 30-Jul-2009 | 30-Jun-2005    |
| EUR   | ES0214970024 | CAIXAB    | Caja de Ahorros y Pensiones de Barcelona 'la Caixa'        | 4.89   | 04-Oct-2009 | 30-Jun-2005    |
| EUR   | FR0000186504 | CDEE      | La Caisse Nationale des Caisses d'Epargne et de Prevoyance | 5.6    | 05-Nov-2011 | 30-Jun-2005    |
| EUR   | FR0000187106 | CDEE      | La Caisse Nationale des Caisses d'Epargne et de Prevoyance | 5.5    | 30-Oct-2011 | 30-Jun-2005    |
| EUR   | FR0000188625 | CDEE      | La Caisse Nationale des Caisses d'Epargne et de Prevoyance | 5.2    | 19-Jul-2014 | 30-Jun-2005    |
| EUR   | DE000A0DTY34 | DB        | Deutsche Bank Capital Funding Trust VI                     | 6      | 28-Jan-2010 | 30-Jun-2005    |
| EUR   | IT0003801153 | ENEL      | ENEL SpA                                                   | 3.625  | 14-Mar-2012 | 30-Jun-2005    |
| EUR   | DE0009842542 | HSHN      | RESPARCS Funding II LP                                     | 7.5    | 30-Jun-2009 | 30-Jun-2005    |
| EUR   | DE0002196615 | IKB       | IKB Deutsche Industriebank AG                              | 2.75   | 15-Dec-2006 | 30-Sep-2005    |
| EUR   | DE0002196649 | IKB       | IKB Deutsche Industriebank AG                              | 2.5    | 04-Apr-2007 | 30-Sep-2005    |
| EUR   | DE0002196680 | IKB       | IKB Deutsche Industriebank AG                              | 2.25   | 01-Aug-2007 | 30-Sep-2005    |
| EUR   | DE000A0CTJV1 | MUNHYP    | Muenchener Hypothekenbank eG                               | 3.75   | 27-May-2009 | 31-Oct-2005    |
| EUR   | NL0000080265 | RABOBK    | Coooperatieve Centrale Raiffeisen-Boerenleenbank BA        | 5      | 01-Feb-2008 | 31-Oct-2005    |
| EUR   | DE000DB2D9D6 | DB        | Deutsche Bank AG                                           | 0.75   | 14-Sep-2007 | 30-Jun-2006    |
| EUR   | DE000A0E6C37 | RBS       | The Royal Bank of Scotland Group Plc                       | 5.25   | 30-Jun-2010 | 31-Jul-2006    |
| EUR   | DE000A0EUBN9 | NDB       | Fuerstenberg Capital II GmbH                               | 5.63   | 30-Jun-2011 | 31-Jul-2006    |
| EUR   | FR0010239319 | BNP       | BNP Paribas Luxembourg SA                                  | 4.88   | 17-Oct-2011 | 31-Jul-2006    |
| EUR   | XS0205935470 | RBS       | The Royal Bank of Scotland Group Plc                       | 5.50   | 31-Dec-2009 | 31-Jul-2006    |
| EUR   | DE000A0GNP23 | ALZ       | Allianz Finance II B.V.                                    | 5.375  | 03-Mar-2011 | 31-Aug-2006    |
| EUR   | DE0002196771 | IKB       | IKB Deutsche Industriebank AG                              | 3.625  | 30-May-2008 | 31-Aug-2006    |
| EUR   | FR0010337097 | ACAFP     | Credit Agricole SA                                         | 4.3    | 26-Jun-2018 | 30-Sep-2006    |
| EUR   | FR0010353151 | ACAFP     | Credit Agricole SA                                         | 4.61   | 30-Jun-2011 | 30-Sep-2006    |
| EUR   | DE0002196813 | IKB       | IKB Deutsche Industriebank AG                              | 3.75   | 21-Jul-2008 | 30-Sep-2006    |
| EUR   | FR0000181307 | ACAFP     | Credit Agricole SA                                         | 5.2    | 07-Mar-2015 | 30-Jun-2007    |
| EUR   | FR0000188021 | ACAFP     | Credit Agricole SA                                         | 5.1    | 15-Nov-2013 | 30-Jun-2007    |
| EUR   | FR0000188302 | ACAFP     | Credit Agricole SA                                         | 5.2    | 06-Mar-2009 | 30-Jun-2007    |
| EUR   | FR0000188849 | ACAFP     | Credit Agricole SA                                         | 4.9    | 19-Dec-2009 | 30-Jun-2007    |
| EUR   | FR0010036087 | ACAFP     | Credit Agricole SA                                         | 5      | 24-Dec-2015 | 30-Jun-2007    |
| EUR   | FR0010163444 | ACAFP     | Credit Agricole SA                                         | 3.9    | 28-Feb-2013 | 30-Jun-2007    |
| EUR   | FR0010378505 | ACAFP     | Credit Agricole SA                                         | 4      | 30-Oct-2014 | 30-Jun-2007    |
| EUR   | XS0315528850 | ACAFP     | Credit Agricole SA                                         | 5.065  | 10-Aug-2022 | 30-Sep-2007    |
| EUR   | XS0313102880 | ACAFP     | Credit Agricole SA                                         | 5.052  | 26-Jul-2022 | 30-Sep-2007    |
| EUR   | DE000DB2J8H3 | DB        | Deutsche Bank AG                                           | 1.95   | 10-Dec-2008 | 30-Sep-2007    |
| EUR   | FR0010521559 | ACAFP     | Credit Agricole SA                                         | 4.7    | 15-Oct-2017 | 31-Oct-2007    |
| EUR   | IT0003966683 | LAVORO    | Banca Nazionale del Lavoro SpA                             | 0      | 16-Dec-2012 | 31-Dec-2007    |
| EUR   | DK0009277246 | RDKRE     | Realkredit Danmark AS                                      | 4      | 01-Jan-2009 | 31-Dec-2007    |
| EUR   | IT0006646480 | MER       | Merrill Lynch & Co Inc                                     | 4      | 28-Sep-2013 | 29-Feb-2008    |

| CRNCY | ISIN         | BB Ticker | Issuer Name                                             | Coupon | Maturity    | Exclusion date                 |
|-------|--------------|-----------|---------------------------------------------------------|--------|-------------|--------------------------------|
| EUR   | XS0328758585 | ISPIM     | Intesa Sanpaolo SpA                                     | 0      | 27-Dec-2015 | 29-Feb-2008                    |
| EUR   | IT0004345127 | CARPP     | Cassa di Risparmio di Parma e Piacenza SpA              | 3      | 31-Dec-2015 | 30-Apr-2008                    |
| EUR   | FR0010525691 | CDEE      | Caisse Nationale des Caisses d'Epargne et de Prevoyance | 4.9    | 02-Nov-2019 | 31-May-2008                    |
| EUR   | IT0004289473 | ISPIM     | Intesa Sanpaolo SpA                                     | 4.25   | 30-Nov-2010 | 31-May-2008                    |
| EUR   | IT0004296270 | ISPIM     | Intesa Sanpaolo SpA                                     | 4.2    | 24-Dec-2010 | 31-May-2008                    |
| EUR   | IT0003094676 | ISPIM     | Intesa Sanpaolo SpA                                     | 5.35   | 09-Apr-2011 | 31-May-2008                    |
| EUR   | XS0368735154 | KBC       | KBC Bank NV                                             | 8      | 27-Jun-2013 | 31-Jul-2008                    |
| EUR   | XS0368222872 | BNP       | BNP Paribas                                             | 4.5    | 27-Jun-2011 | 31-Jul-2008                    |
| EUR   | FR0010631671 | ACAFP     | Credit Agricole SA                                      | 5.3    | 15-Jul-2011 | 30-Sep-2008                    |
| EUR   | FR0010621532 | CDEE      | Caisse Nationale des Caisses d'Epargne et de Prevoyance | 5.1    | 27-Jun-2018 | 30-Sep-2008                    |
| EUR   | DE000CB59FV0 | CMZB      | Commerzbank AG                                          | 6.25   | 30-Sep-2014 | 30-Sep-2008                    |
| EUR   | FR0010664094 | CDEE      | Caisse Nationale des Caisses d'Epargne et de Prevoyance | 5      | 17-Jan-2012 | 31-Oct-2008                    |
| EUR   | XS0387966582 | FORTIS    | Fortis Finance NV                                       | 5.6    | 30-Sep-2010 | 31-Oct-2008                    |
| EUR   | XS0393640346 | BFCM      | Banque Federative du Credit Mutuel                      | 10.3   | 17-Oct-2018 | 30-Nov-2008                    |
| EUR   | FR0010669259 | ACAFP     | Credit Agricole SA                                      | 5.2    | 28-Oct-2012 | 30-Nov-2008                    |
| EUR   | IT0004432743 | CARPP     | Cassa di Risparmio di Parma e Piacenza SpA              | 3.43   | 20-Nov-2012 | 30-Nov-2008                    |
| EUR   | IT0004437478 | CARPP     | Cassa di Risparmio di Parma e Piacenza SpA              | 3      | 01-Dec-2011 | 31-Dec-2008                    |
| EUR   | IT0004445273 | CARPP     | Cassa di Risparmio di Parma e Piacenza SpA              | 0      | 29-Jun-2011 | 31-Jan-2009                    |
| EUR   | FR0010706606 | ACAFP     | Credit Agricole SA                                      | 5.2    | 29-Jan-2017 | 31-Jan-2009                    |
| EUR   | IT0004436967 | UCGIM     | UniCredit SpA                                           | 3.8    | 30-Jun-2012 | 28-Feb-2009                    |
| EUR   | XS0409428231 | ISPIM     | Banca IMI SpA                                           | 0      | 02-Feb-2011 | 28-Feb-2009                    |
| EUR   | XS0408352960 | ISPIM     | Banca IMI SpA                                           | 0      | 02-Feb-2011 | 28-Feb-2009                    |
| EUR   | FR0000488108 | CFCM      | Compagnie Financiere du Credit Mutuel                   | 5.5    | 14-Feb-2012 | 28-Feb-2009                    |
| EUR   | IT0004467145 | CARPP     | Cassa di Risparmio di Parma e Piacenza SpA              | 2      | 23-Feb-2012 | 31-Mar-2009                    |
| EUR   | IT0004468028 | CARPP     | Cassa di Risparmio di Parma e Piacenza SpA              | 0      | 27-Feb-2012 | 31-Mar-2009                    |
| EUR   | XS0413716928 | BACRED    | Mediobanca International Luxembourg SA                  | 4.5    | 27-Aug-2012 | 31-Mar-2009                    |
| EUR   | DE000BLB4ER9 | BYLAN     | Bayerische Landesbank                                   | 4.625  | 11-Oct-2010 | 30-Apr-2009                    |
| EUR   | DE000BLB6DB0 | BYLAN     | Bayerische Landesbank                                   | 4      | 18-Jan-2011 | 30-Apr-2009                    |
| EUR   | DE000BLB6DC8 | BYLAN     | Bayerische Landesbank                                   | 4      | 18-Jan-2012 | 30-Apr-2009                    |
| EUR   | DE000BLB6DD6 | BYLAN     | Bayerische Landesbank                                   | 4.25   | 21-Jan-2013 | 30-Apr-2009                    |
| EUR   | IT0004475577 | CARPP     | Cassa di Risparmio di Parma e Piacenza SpA              | 3      | 25-Mar-2015 | 30-Apr-2009                    |
| EUR   | DE000BLB5NZ0 | BYLAN     | Bayerische Landesbank                                   | 4.375  | 20-Jan-2015 | 30-Apr-2009                    |
| EUR   | DE000CZ29DB9 | CMZB      | Commerzbank AG                                          | 3.5    | 31-Mar-2014 | 31-May-2009                    |
| EUR   | DE000WLB9CC9 | WESTLB    | WestLB AG                                               | 2.5    | 01-Jul-2010 | 31-May-2009                    |
| EUR   | ES0000095903 | GENCAT    | Autonomous Community of Catalonia                       | 4.125  | 23-Apr-2013 | 31-May-2009 until 31-Mar-2010* |
| EUR   | ES0000095929 | GENCAT    | Autonomous Community of Catalonia                       | 4.75   | 04-Jun-2018 | 31-May-2009 until 31-Mar-2010* |
| EUR   | IT0004452394 | UCGIM     | UniCredit SpA                                           | 3.4    | 27-Oct-2012 | 31-May-2009                    |
| EUR   | IT0004439292 | UCGIM     | UniCredit Banca SpA                                     | 3.9    | 13-Jul-2012 | 31-May-2009                    |
| EUR   | FR0010745752 | CDEE      | Caisse Nationale des Caisses d'Epargne et de Prevoyance | 5.1    | 15-May-2019 | 31-May-2009                    |
| EUR   | DE000NRW1ZH6 | NRW       | Land Nordrhein-Westfalen                                | 3.75   | 15-Feb-2011 | 30-Jun-2009                    |
| EUR   | DE000NRW10Y9 | NRWBK     | NRW.Bank                                                | 2.75   | 03-Apr-2012 | 30-Jun-2009                    |
| EUR   | IT0004511660 | CARPP     | Cassa di Risparmio di Parma e Piacenza SpA              | 2.3    | 02-Jul-2013 | 31-Jul-2009                    |
| EUR   | IT0004510969 | CARPP     | Cassa di Risparmio di Parma e Piacenza SpA              | 2.3    | 29-Dec-2011 | 31-Jul-2009                    |
| EUR   | IT0004503717 | ENIIM     | ENI SpA                                                 | 4      | 29-Jun-2015 | 31-Jul-2009                    |
| EUR   | ES0318827013 | CEDTDA    | Cedulas TDA                                             | 3.5    | 15-Nov-2014 | 31-Jul-2009                    |
| EUR   | ES0318827005 | CEDTDA    | Cedulas TDA                                             | 3.25   | 15-Jul-2013 | 31-Jul-2009                    |
| EUR   | ES0318829019 | CEDTDA    | Cedulas TDA 15                                          | 4.125  | 15-May-2014 | 31-Jul-2009                    |

| CRNCY | ISIN          | BB Ticker | Issuer Name                                      | Coupon | Maturity    | Exclusion date |
|-------|---------------|-----------|--------------------------------------------------|--------|-------------|----------------|
| EUR   | ES0318829001  | CEDTDA    | Cedulas TDA 15                                   | 3.375  | 15-May-2014 | 31-Jul-2009    |
| EUR   | IT0004517295  | CARPP     | Cassa di Risparmio di Parma e Piacenza SpA       | 3.43   | 27-Jul-2014 | 31-Aug-2009    |
| EUR   | IT0004517303  | CARPP     | Cassa di Risparmio di Parma e Piacenza SpA       | 2      | 27-Jul-2014 | 31-Aug-2009    |
| EUR   | FR0010758888  | EDF       | Electricite de France                            | 4.5    | 17-Jul-2014 | 31-Aug-2009    |
| EUR   | DE000BLB6E72  | BYLAN     | Bayerische Landesbank                            | 2.5    | 12-Dec-2011 | 31-Aug-2009    |
| EUR   | DE000A0Z2AE3  | BHH       | Berlin-Hannover Hypothekenbank                   | 2.625  | 19-Aug-2011 | 31-Aug-2009    |
| EUR   | IT0004498017  | ISPIM     | Intesa Sanpaolo SpA                              | 1.95   | 30-Jun-2011 | 30-Sep-2009    |
| EUR   | DE000BLB6BY6  | BYLAN     | Bayerische Landesbank                            | 3      | 12-Dec-2012 | 30-Sep-2009    |
| EUR   | FR0010713875  | ACAFP     | Credit Agricole SA                               | 4      | 16-Feb-2014 | 30-Sep-2009    |
| EUR   | XS0445655284  | RABOBK    | RABOBANK NEDERLAND                               | 3      | 25-Sep-2015 | 31-Oct-2009    |
| EUR   | IT0004543127  | CARPP     | Cassa di Risparmio di Parma e Piacenza SpA       | 0      | 01-Aug-2016 | 30-Nov-2009    |
| EUR   | IT0004547623  | CARPP     | Cassa di Risparmio di Parma e Piacenza SpA       | 0      | 04-Feb-2012 | 30-Nov-2009    |
| EUR   | IT0004509474  | ISPIM     | Intesa Sanpaolo SpA                              | 2      | 31-Jul-2011 | 30-Nov-2009    |
| EUR   | IT0004516503  | ISPIM     | Intesa Sanpaolo SpA                              | 1.85   | 31-Aug-2011 | 30-Nov-2009    |
| EUR   | IT0004498249  | UCGIM     | UniCredit                                        | 2.75   | 30-Jun-2012 | 30-Nov-2009    |
| EUR   | ES0115373021  | CAJAMM    | Caja de Ahorros y Monte de Piedad de Madrid      | 0      | 07-Jul-2014 | 30-Nov-2009    |
| EUR   | DE000BLB6HE5  | BYLAN     | Bayerische Landesbank                            | 2.5    | 12-Nov-2012 | 31-Dec-2009    |
| EUR   | IT0004562143  | CARPP     | Cassa di Risparmio di Parma e Piacenza SpA       | 0      | 04-Apr-2010 | 31-Jan-2010    |
| EUR   | IT0004489149  | ISPIM     | Intesa Sanpaolo SpA                              | 2.4    | 29-May-2011 | 28-Feb-2010    |
| EUR   | IT0004576978  | ENEL      | ENEL SpA                                         | 3.5    | 26-Feb-2016 | 31-Mar-2010    |
| EUR   | IT0004428246  | UCGIM     | UniCredit SpA                                    | 4      | 28-Nov-2011 | 31-Mar-2010    |
| EUR   | IT0004591316  | CARPP     | Cassa di Risparmio di Parma e Piacenza SpA       | 0      | 17-Jul-2012 | 31-Mar-2010    |
| EUR   | IT0004605686  | CARPP     | Cassa di Risparmio di Parma e Piacenza SpA       | 0      | 03-Nov-2012 | 31-May-2010    |
| EUR   | IT0004609167  | CARPP     | Cassa di Risparmio di Parma e Piacenza SpA       | 0      | 30-Jun-2016 | 31-May-2010    |
| EUR   | XS0342638094  | GS        | Goldman Sachs Group Inc                          | 3.95   | 28-Feb-2014 | 31-May-2010    |
| EUR   | IT0004467921  | UCGIM     | UniCredit SpA                                    | 3.2    | 30-Apr-2012 | 30-Jun-2010    |
| EUR   | DE000NRWB13Q9 | NRWBK     | NRW.Bank                                         | 1.521  | 21-Mar-2013 | 31-Jul-2010    |
| EUR   | HRRHMF0203E0  | CROATE    | Republic of Croatia                              | 6.5    | 05-Mar-2020 | 31-Jul-2010    |
| EUR   | DE000BLB6626  | BYLAN     | Bayerische Landesbank                            | 1.25   | 25-May-2012 | 31-Aug-2010    |
| EUR   | DE000NRWB13T3 | NRWBK     | NRW.Bank                                         | 1.5    | 06-Aug-2013 | 30-Sep-2010    |
| EUR   | DE000A1EV8B4  | BERGER    | Land Berlin                                      | 1.625  | 30-Jul-2013 | 30-Sep-2010    |
| EUR   | IT0004350192  | UCGIM     | UniCredit SpA                                    | 3.95   | 30-Apr-2014 | 31-Oct-2010    |
| EUR   | LU0395671133  | RDKRE     | Realkredit Danmark                               | 5      | 01-Jan-2012 | 31-Dec-2010    |
| EUR   | LU0541784764  | NYKRE     | Nykredit                                         | 1      | 01-Jan-2012 | 31-Dec-2010    |
| EUR   | LU0399585461  | LANDBR    | DLR Kredit A/S                                   | 5      | 01-Jan-2012 | 31-Dec-2010    |
| EUR   | ES0316992009  | CEDTDA    | CEDULAS TDA 21 -Fondo de Titulizacion de Activos | 4.25   | 27-Dec-2014 | 31-Jan-2011    |
| EUR   | ES0347463004  | IMCEDI    | IM Cedulas 15 - Fondo de Titulizacion de Activos | 3.85   | 23-Dec-2013 | 31-Jan-2011    |
| EUR   | DE000NRW0AW0  | NRW       | Land Nordrhein-Westfalen                         | 1.5    | 13-Mar-2014 | 31-Jan-2011    |
| EUR   | ES0314950660  | CAJAMM    | Caja de Ahorros y Monte de Piedad de Madrid      | 3.875  | 30-Nov-2013 | 31-Jan-2011    |
| EUR   | IT0004687312  | CARPP     | Cassa di Risparmio di Parma e Piacenza           | 2      | 01-Feb-2017 | 28-Feb-2011    |
| EUR   | DE000WLB43A4  | WESTLB    | WestLB AG                                        | 3.75   | 21-Mar-2013 | 31-Mar-2011    |
| EUR   | DE000WLB43B2  | WESTLB    | WestLB AG                                        | 3.25   | 21-Sep-2012 | 31-Mar-2011    |
| EUR   | IT0004682552  | ISPIM     | Intesa Sanpaolo SpA                              | 2.5    | 03-Mar-2013 | 31-Mar-2011    |
| EUR   | IT0004682545  | ISPIM     | Intesa Sanpaolo SpA                              | 3.7    | 03-Mar-2017 | 31-Mar-2011    |
| EUR   | DE000NRW0B20  | NRW       | Land Nordrhein-Westfalen                         | 2.125  | 28-Mar-2013 | 30-Apr-2011    |
| EUR   | DE000WLB2889  | WESTLB    | WestLB AG                                        | 3      | 11-Oct-2013 | 31-May-2011    |
| EUR   | DE000WLB43N7  | WESTLB    | WestLB AG                                        | 4.25   | 20-May-2016 | 31-May-2011    |

| CRNCY | ISIN         | BB Ticker | Issuer Name                                                | Coupon | Maturity    | Exclusion date |
|-------|--------------|-----------|------------------------------------------------------------|--------|-------------|----------------|
| EUR   | DE000WLB43R8 | WESTLB    | WestLB AG                                                  | 3.4    | 24-May-2017 | 31-May-2011    |
| EUR   | DE000WLB43Q0 | WESTLB    | WestLB AG                                                  | 1.95   | 24-May-2013 | 31-May-2011    |
| EUR   | DE000WLB43P2 | WESTLB    | WestLB AG                                                  | 2.95   | 26-May-2015 | 31-May-2011    |
| EUR   | FR0011056563 | BNP       | BNP Paribas SA                                             | 3.1    | 06-Jul-2015 | 31-Jul-2011    |
| EUR   | XS0638550730 | BACRED    | Mediobanca - Banca di Credito Finanziario SpA              | 0      | 20-Jun-2016 | 31-Jul-2011    |
| EUR   | IT0004734437 | CARPP     | Cassa di Risparmio di Parma e Piacenza                     | 2.5    | 21-Jun-2014 | 31-Jul-2011    |
| EUR   | XS0657531207 | BACRED    | Mediobanca - Banca di Credito Finanziario SpA              | 0      | 12-Aug-2014 | 31-Aug-2011    |
| EUR   | IT0004760721 | BACRED    | Mediobanca - Banca di Credito Finanziario SpA              | 4      | 02-Sep-2013 | 30-Sep-2011    |
| EUR   | FR0011108869 | ACAFP     | Credit Agricole SA                                         | 4.5    | 29-Sep-2021 | 30-Sep-2011    |
| EUR   | IT0004760655 | ENIM      | ENI SpA                                                    | 4.875  | 11-Oct-2017 | 31-Oct-2011    |
| EUR   | IT0004645542 | BACRED    | Mediobanca - Banca di Credito Finanziario SpA              | 5      | 15-Nov-2020 | 31-Dec-2011    |
| EUR   | BE3871241688 | BGB       | Kingdom of Belgium                                         | 4      | 04-Dec-2016 | 31-Dec-2011    |
| EUR   | ES0313860316 | SABSM     | Banco Sabadell SA                                          | 4.25   | 29-Mar-2013 | 31-Jan-2012    |
| EUR   | IT0004794142 | ENELIM    | ENEL SpA                                                   | 4.875  | 20-Feb-2018 | 29-Feb-2012    |
| EUR   | ES0313860332 | SABSM     | Banco de Sabadell SA                                       | 4.2    | 27-Aug-2013 | 29-Feb-2012    |
| EUR   | NL0009980945 | ABNANV    | ABN AMRO Bank NV                                           | 5      | 09-Feb-2022 | 29-Feb-2012    |
| EUR   | IT0004806888 | BTPS      | Republic of Italy                                          | 2.45   | 26-Mar-2016 | 31-Mar-2012    |
| EUR   | ES0214970081 | CAIXAB    | Caja Ahorros Barcelona                                     | 7.5    | 31-Jan-2017 | 31-Mar-2012    |
| EUR   | XS0735543653 | ISPIM     | Banca IMI SPA                                              | 5.75   | 28-Feb-2015 | 31-Mar-2012    |
| EUR   | XS0513825280 | ICO       | Instituto de Credito Oficial                               | 2.9    | 30-Apr-2015 | 31-Mar-2012    |
| EUR   | FR0011178938 | CDEE      | La Caisse Nationale des Caisses d'Epargne et de Prevoyance | 4.25   | 24-Feb-2018 | 31-Mar-2012    |
| EUR   | XS0745001619 | RBS       | The Royal Bank of Scotland Group Plc                       | 4.375  | 10-Feb-2015 | 31-May-2012    |
| EUR   | DE000A1G49F1 | UCGIM     | Unicredit Bank Ireland Plc                                 | 3.5    | 29-Dec-2015 | 31-Jul-2012    |
| GBP   | XS0846486040 | LSELN     | London Stock Exchange Plc                                  | 4.75   | 02-Nov-2021 | 30-Nov-2012    |
| EUR   | IT0004869985 | ATLIM     | Atlantia SpA                                               | 3.625  | 30-Nov-2018 | 28-Feb-2013    |
| EUR   | IT0004917842 | BACRED    | Mediobanca SpA                                             | 5.75   | 18-Apr-2018 | 31-May-2013    |
| EUR   | XS0782220189 | BESPLO    | Banco Espirito Santo SA / London                           | 5      | 23-May-2019 | 30-Jun-2013    |
| EUR   | DE000CB83GA2 | CMZB      | Commerzbank                                                | 3.22   | 20-Apr-2018 | 31-Jul-2013    |
| EUR   | IT0004653066 | BPIM      | Banco Popolare SC                                          | 2.9    | 30-Nov-2016 | 31-Jul-2013    |
| EUR   | XS0745917798 | BESPL     | Banco Espirito Santo SA                                    | 7      | 04-Mar-2016 | 30-Sep-2013    |
| EUR   | LU0652813766 | NYKRE     | Nykredit Bank A/S                                          | 2      | 01-Jan-2015 | 30-Nov-2013    |
| EUR   | LU0683010093 | RDKRE     | Realkredit Danmark                                         | 2      | 01-Jan-2015 | 30-Nov-2013    |
| EUR   | LU0982768078 | LANDBR    | DLR Kredit A/S                                             | 1      | 01-Jan-2015 | 30-Nov-2013    |
| EUR   | IT0004955685 | BACRED    | Mediobanca SPA                                             | 2.2    | 30-Sep-2018 | 30-Nov-2013    |
| EUR   | IT0004854060 | UCGIM     | UniCredit SpA                                              | 0      | 31-Oct-2017 | 30-Nov-2013    |
| EUR   | XS0997665574 | VICEN     | Banca Pop Vicent                                           | 3      | 04-Dec-2015 | 31-Dec-2013    |
| EUR   | IT0004941412 | UCGIM     | UniCredit SpA                                              | 3.2    | 13-Oct-2020 | 31-Dec-2013    |
| EUR   | XS0772553037 | BESPLO    | Banco Espirito                                             | 5      | 23-Apr-2019 | 31-Dec-2013    |
| EUR   | XS0760009729 | BESPLO    | Banco Espirito                                             | 5      | 04-Apr-2019 | 31-Dec-2013    |
| EUR   | XS0754592979 | BESPLO    | Banco Espirito Santo                                       | 5      | 15-Mar-2022 | 31-Dec-2013    |
| EUR   | XS0782220007 | BESPLO    | Banco Espirito Santo                                       | 5      | 21-May-2019 | 31-Dec-2013    |
| EUR   | XS0747759180 | BESPLO    | Banco Espirito Santo                                       | 5      | 24-Feb-2022 | 31-Jan-2014    |
| EUR   | DE000NLB2HC4 | NDB       | Norddeutsche Landesbank                                    | 4.75   | 02-Oct-2023 | 28-Feb-2014    |
| EUR   | AT000B120084 | ERSTBK    | Erste Group Bank AG                                        | 4.5    | 28-Nov-2023 | 28-Feb-2014    |
| EUR   | XS1023731034 | BESPL     | Banco Espirito Santo SA/Luxembourg                         | 0      | 29-Jan-2049 | 28-Feb-2014    |
| EUR   | XS1028247259 | BESPL     | Banco Espirito Santo SA/Luxembourg                         | 0      | 05-Feb-2049 | 28-Feb-2014    |
| EUR   | XS1021154064 | BESPLO    | Banco Espirito Santo SA/Luxembourg                         | 0      | 22-Jan-2049 | 28-Feb-2014    |

| CRNCY | ISIN         | BB Ticker | Issuer Name                    | Coupon | Maturity    | Exclusion date |
|-------|--------------|-----------|--------------------------------|--------|-------------|----------------|
| EUR   | FR0011659366 | ACAFP     | Credit Agricole SA             | 3.03   | 21-Feb-2024 | 31-May-2014    |
| EUR   | FR0011952647 | BPCEGP    | BPCE SA                        | 0      | 25-Jun-2026 | 31-Jan-2015    |
| EUR   | IT0005090995 | CDEP      | Cassa Depositi e Prestiti SpA  | 1.75   | 20-Mar-2022 | 31-Mar-2015    |
| GBP   | XS1200576699 | ICPLN     | Intermediate Capital Group PLC | 5      | 24-Mar-2023 | 31-Mar-2015    |
| EUR   | IT0005090995 | CDEP      | Cassa Depositi e Prestiti SpA  | 1.75   | 20-Mar-2022 | 31-May-2015    |
| GBP   | XS1200576699 | ICPLN     | Intermediate Capital Group PLC | 5      | 24-Mar-2023 | 31-May-2015    |
| EUR   | FR0010599209 | ACAFP     | Credit Agricole SA             | 5.8    | 16-Apr-2020 | 30-Jun-2015    |
| EUR   | FR0010743088 | ACAFP     | Credit Agricole SA             | 0      | 21-Apr-2017 | 30-Jun-2015    |
| EUR   | FR0010743096 | ACAFP     | Credit Agricole SA             | 6.25   | 17-Apr-2019 | 30-Jun-2015    |
| EUR   | FR0010762716 | ACAFP     | Credit Agricole SA             | 6      | 24-Jun-2021 | 30-Jun-2015    |
| EUR   | FR0010827030 | ACAFP     | Credit Agricole SA             | 4.5    | 22-Dec-2019 | 30-Jun-2015    |
| EUR   | FR0010865642 | ACAFP     | Credit Agricole SA             | 4.5    | 31-Mar-2020 | 30-Jun-2015    |
| EUR   | FR0010905133 | ACAFP     | Credit Agricole SA             | 4.5    | 30-Jun-2020 | 30-Jun-2015    |
| EUR   | FR0010941021 | ACAFP     | Credit Agricole SA             | 4      | 30-Sep-2022 | 30-Jun-2015    |
| EUR   | FR0010975656 | ACAFP     | Credit Agricole SA             | 4.2    | 28-Dec-2022 | 30-Jun-2015    |
| EUR   | FR0010981746 | ACAFP     | Credit Agricole SA             | 4.25   | 04-Feb-2023 | 30-Jun-2015    |
| EUR   | FR0011022771 | ACAFP     | Credit Agricole SA             | 4.15   | 14-Apr-2019 | 30-Jun-2015    |
| EUR   | FR0011055821 | ACAFP     | Credit Agricole SA             | 4.25   | 04-Jul-2021 | 30-Jun-2015    |
| EUR   | FR0011062595 | ACAFP     | Credit Lyonnais SA             | 4.4    | 13-Jul-2021 | 30-Jun-2015    |
| EUR   | FR0011170091 | ACAFP     | Credit Agricole SA             | 4.55   | 08-Feb-2022 | 30-Jun-2015    |
| EUR   | FR0011559145 | ACAFP     | Credit Agricole SA             | 3.39   | 18-Oct-2023 | 30-Jun-2015    |
| EUR   | FR0012395689 | ACAFP     | Credit Agricole SA             | 3      | 02-Feb-2025 | 30-Jun-2015    |
| EUR   | FR0012620367 | ACAFP     | Credit Agricole SA             | 2.7    | 14-Apr-2025 | 30-Jun-2015    |
| EUR   | FR0012770261 | ACAFP     | Credit Agricole SA/London      | 1.16   | 09-Jun-2022 | 30-Jun-2015    |
| EUR   | IT0005108490 | ATLIM     | Autostrade per l'Italia SpA    | 1.625  | 12-Jun-2023 | 30-Jun-2015    |
| EUR   | FR0013030129 | ACAFP     | Credit Agricole                | 3      | 21-Dec-2025 | 31-Dec-2015    |
| EUR   | FR0013076353 | ACAFP     | Credit Agricole                | 2.8    | 27-Jan-2026 | 29-Feb-2016    |
| EUR   | FR0013179223 | BPCEGP    | BPCE SA                        | 3      | 19-Jul-2026 | 31-Jul-2016    |
| EUR   | IT0005199267 | UCGIM     | UniCredit SpA                  | 2      | 30-Jun-2018 | 31-Jul-2016    |

\* Included into the index on 30-Apr-2010 according to the decision of the iBoxx European Technical Committee