



SCHEDULE 1

ITraxx Europe Series 9
 Roll Date: 20th March 2008
 Version 1, Annex Date 17th March 2008
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| Fixed Rate | Where Scheduled Termination Date is 20th June 2011 | Where Scheduled Termination Date is 20th June 2013 | Where Scheduled Termination Date is 20th June 2015 | Where Scheduled Termination Date is 20th June 2018 |
|------------|----------------------------------------------------|----------------------------------------------------|----------------------------------------------------|----------------------------------------------------|
| | 1.40% | 1.65% | 1.70% | 1.75% |

| Reference Entity | Reference Obligation | | | Sector | Reference Entity | |
|---------------------------------------------------------------------------|----------------------|-------------|--------|-------------|------------------|-----------|
| | ISIN | Maturity | Coupon | | Weighting | CLIP |
| Aktiebolaget Volvo | XS0157960815 | 26-Jan-2010 | 5.375% | Autos | 0.80% | 9BAGDBAB8 |
| Bayerische Motoren Werke Aktiengesellschaft | XS0162732951 | 20-Feb-2013 | 4.625% | Autos | 0.80% | 0H99B7AB3 |
| Compagnie Financiere Michelin | XS0145903661 | 16-Apr-2012 | 6.500% | Autos | 0.80% | 2C471GAB4 |
| Continental Aktiengesellschaft | XS0139722069 | 05-Dec-2008 | 6.875% | Autos | 0.80% | 2D17E8AA9 |
| Daimler AG | US233835AW75 | 15-Nov-2013 | 6.500% | Autos | 0.80% | DE7C9QAA4 |
| GKN HOLDINGS PLC | XS0147740335 | 14-May-2012 | 7.000% | Autos | 0.80% | 3J78MGAB8 |
| PEUGEOT SA | FR0000487159 | 27-Sep-2011 | 5.875% | Autos | 0.80% | 6FC9LGA08 |
| RENAULT | FR0000474843 | 28-May-2010 | 4.625% | Autos | 0.80% | 7CFDAAAB8 |
| VALEO | FR0010007468 | 01-Jan-2011 | 2.375% | Autos | 0.80% | 9AAA47AB2 |
| VOLKSWAGEN AKTIENGESELLSCHAFT | XS0168881760 | 22-May-2018 | 5.375% | Autos | 0.80% | 9BAEC8AD7 |
| ACCOR | | | | Consumers | 0.80% | |
| Aktiebolaget Electrolux | | | | Consumers | 0.80% | |
| BRITISH AMERICAN TOBACCO p.l.c. | XS0189727869 | 15-Jun-2011 | 4.375% | Consumers | 0.80% | 1C148CAB5 |
| CADBURY SCHWEPPES PUBLIC LIMITED COMPANY | US012283AB03 | 01-Oct-2013 | 5.125% | Consumers | 0.80% | 1D9929AC5 |
| CARREFOUR | FR0010394478 | 02-Nov-2016 | 4.375% | Consumers | 0.80% | FG4CAMA03 |
| CASINO GUICHARD-PERRACHON | FR0000488413 | 27-Feb-2012 | 6.000% | Consumers | 0.80% | FG554OAB2 |
| COMPASS GROUP PLC | XS0148362501 | 29-May-2012 | 6.375% | Consumers | 0.80% | 2C48D6AA1 |
| Deutsche Lufthansa Aktiengesellschaft | DE000A0JQA39 | 06-May-2013 | 4.625% | Consumers | 0.80% | 2H66B7AC8 |
| DIAGEO PLC | US25243AJ82 | 30-Sep-2016 | 5.500% | Consumers | 0.80% | 2H767TA04 |
| DSG INTERNATIONAL PLC | XS0157632562 | 15-Nov-2012 | 6.125% | Consumers | 0.80% | GIACBAA00 |
| EXPERIAN FINANCE PLC | XS0162802228 | 12-Dec-2013 | 5.625% | Consumers | 0.80% | GJ57CTAC9 |
| GROUPE AUCHAN | FR0010075531 | 04-May-2011 | 4.125% | Consumers | 0.80% | FF4D97AA2 |
| GROUPE DANONE | XS0202955547 | 20-Oct-2011 | 1.250% | Consumers | 0.80% | 3C1D8DAC1 |
| Herkel Kommanditgesellschaft auf Aktien | DE0006641962 | 10-Jun-2013 | 4.250% | Consumers | 0.80% | DG5256AB9 |
| J SAINSBURY PLC | | | | Consumers | 0.80% | |
| JTI (UK) FINANCE PLC | XS0193805214 | 10-Jun-2011 | 4.625% | Consumers | 0.80% | GL731FAA7 |
| Koninklijke Philips Electronics N.V. | XS0129477633 | 16-May-2011 | 6.125% | Consumers | 0.80% | 5F04B9AC6 |
| LVMH MOET HENNESSY LOUIS VUITTON | FR0000474223 | 29-Apr-2010 | 5.000% | Consumers | 0.80% | 5F2685AC1 |
| MARKS AND SPENCER p.l.c. | XS0138137285 | 07-Nov-2011 | 6.375% | Consumers | 0.80% | GLDABFAA3 |
| METRO AG | DE000A0BCGN2 | 26-May-2011 | 4.625% | Consumers | 0.80% | D18CFEAC0 |
| Nestle S.A. | XS0281831270 | 21-Jan-2011 | 4.750% | Consumers | 0.80% | 6A516FAB1 |
| NEXT PLC | XS0169287124 | 30-Sep-2013 | 5.250% | Consumers | 0.80% | GMB517AA3 |
| PPR | FR0010068486 | 29-Mar-2011 | 5.250% | Consumers | 0.80% | FMB84FAB5 |
| SAFeway LIMITED | XS0100362911 | 05-Aug-2014 | 6.500% | Consumers | 0.80% | GNEDEUAB4 |
| SODEXO | XS0292924775 | 28-Mar-2014 | 4.500% | Consumers | 0.80% | |
| Suedzucker Aktiengesellschaft Mannheim/Ochsenfurt | DE00008461021 | 27-Feb-2012 | 5.750% | Consumers | 0.80% | DLA9F9AA2 |
| Svenska Cellulosa Aktiebolaget SCA | BE0119096775 | 15-Jul-2015 | 4.500% | Consumers | 0.80% | 8EFEDFAB4 |
| TATE & LYLE PUBLIC LIMITED COMPANY | XS0150130879 | 28-Jun-2012 | 6.500% | Consumers | 0.80% | 8FDBC7AB8 |
| TESCO PLC | XS0159012847 | 13-Apr-2010 | 4.750% | Consumers | 0.80% | 8G96CCAB1 |
| Unilever N.V. | US904764AG27 | 01-Nov-2010 | 7.125% | Consumers | 0.80% | 994BFCAB9 |
| Centrica Plc | XS0137672381 | 02-Nov-2012 | 5.875% | Energy | 0.80% | 16B9CTAA6 |
| E.ON AG | XS0148579153 | 29-May-2017 | 6.375% | Energy | 0.80% | 28EFF8AB5 |
| EDP - Energias de Portugal, S.A. | XS0126990778 | 28-Mar-2011 | 5.875% | Energy | 0.80% | X3DGB7AA9 |
| ELECTRICITE DE FRANCE | XS0146290229 | 21-Feb-2033 | 5.625% | Energy | 0.80% | FHBD4HAC9 |
| EnBW Energie Baden-Wuerttemberg AG | XS0143722451 | 28-Feb-2012 | 5.875% | Energy | 0.80% | DF796PAA3 |
| ENDESA, S.A. | XS0162878903 | 21-Feb-2013 | 5.375% | Energy | 0.80% | 2BB7DVAA2 |
| ENEL S.P.A. | XS0170342868 | 12-Jun-2013 | 4.250% | Energy | 0.80% | 2BB8B1AC4 |
| Fortum Oyj | XS0180180985 | 19-Nov-2010 | 4.625% | Energy | 0.80% | XZBG77AA6 |
| GAS NATURAL SDG, S.A. | XS0107330143 | 10-Feb-2010 | 6.125% | Energy | 0.80% | EJ9DCNAA1 |
| GDF SUEZ | FR0000472334 | 19-Feb-2018 | 5.125% | Energy | 0.80% | |
| IBERDROLA, S.A. | XS0163023848 | 18-Feb-2013 | 4.875% | Energy | 0.80% | EK77AVAB5 |
| KELDA GROUP PLC | XS0109437441 | 17-Apr-2031 | 6.625% | Energy | 0.80% | GJ5578AA9 |
| NATIONAL GRID PLC | XS0133729771 | 23-Aug-2011 | 6.125% | Energy | 0.80% | GM9ACPA03 |
| REPSOL YPF S.A. | XS0110487062 | 05-May-2010 | 6.000% | Energy | 0.80% | 7D62ZAC3 |
| RWE Aktiengesellschaft | XS0147030554 | 26-Oct-2012 | 6.125% | Energy | 0.80% | 7BDGJAB1 |
| GDF SUEZ | FR0000472334 | 19-Feb-2018 | 5.125% | Energy | 0.80% | |
| UNION FENOSA S.A. | XS0181571364 | 09-Dec-2010 | 5.000% | Energy | 0.80% | ENC488AB4 |
| UNITED UTILITIES PLC | US91311QAC96 | 15-Aug-2028 | 6.875% | Energy | 0.80% | 9A442RAC9 |
| Vattenfall Aktiebolag | XS01911154961 | 29-Apr-2024 | 5.375% | Energy | 0.80% | W5GGHVD5 |
| VEOLIA ENVIRONNEMENT | XS0142249555 | 01-Feb-2012 | 5.875% | Energy | 0.80% | 9BAD68AB0 |
| Aegon N.V. | XS0207157743 | 08-Dec-2014 | 4.125% | Financials | 0.80% | 007GB6AD4 |
| Allianz SE | XS0158792381 | 29-Nov-2012 | 6.625% | Financials | 0.80% | DD359MAD8 |
| 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 | XS0130738213 | 18-Jun-2013 | 6.000% | Financials | 0.80% | FF667MAA4 |
| BANCA MONTE DEI PASCHI DI SIENA S.P.A. | XS0173287516 | 30-Jul-2013 | 4.375% | Financials | 0.80% | TU29GIAD7 |
| BANCO BILBAO VIZCAYA ARGENTARIA, SOCIEDAD ANONIMA | XS0250172003 | 22-Apr-2013 | 4.000% | Financials | 0.80% | EF2985AH4 |
| Banco Espirito Santo, S.A. | XS0210031315 | 19-Jan-2015 | Float | Financials | 0.80% | XX37B2AE7 |
| BANCO SANTANDER, S.A. | XS0262892549 | 09-Aug-2013 | Float | Financials | 0.80% | EFAGG9AC3 |
| Bank of Scotland plc | XS0218984572 | 10-May-2013 | 0.500% | Financials | 0.80% | GPF79NAC1 |
| BARCLAYS BANK PLC | XS0232785880 | 27-Oct-2015 | Float | Financials | 0.80% | 06DABKAE4 |
| BNP PARIBAS | XS0255646779 | 02-Jun-2016 | Float | Financials | 0.80% | 05ABBF5F5 |
| COMMERZBANK Aktiengesellschaft | DE0007026882 | 25-Oct-2011 | 5.500% | Financials | 0.80% | 2C27EGAD6 |
| CREDIT AGRICOLE SA | XS0297397811 | 27-Apr-2012 | Float | Financials | 0.80% | FH49GGAE1 |
| Credit Suisse Group | XS0229097208 | 14-Sep-2012 | 3.125% | Financials | 0.80% | 2E7941AD7 |
| DEUTSCHE BANK AKTIENGESELLSCHAFT | DE0006495807 | 18-May-2011 | 5.500% | Financials | 0.80% | 2H6677AB5 |
| Hannover Rueckversicherung AG | | | | Financials | 0.80% | |
| INTESA SANPAOLO SPA | XS0186189154 | 25-Feb-2011 | Float | Financials | 0.80% | TYA56DAD0 |
| Muenchener Rueckversicherungs-Gesellschaft Aktiengesellschaft in Muenchen | | | | Financials | 0.80% | |
| SOCIETE GENERALE | XS0289186230 | 05-Mar-2012 | Float | Financials | 0.80% | |
| Swiss Reinsurance Company | CH0012491335 | 29-Jun-2015 | 4.000% | Financials | 0.80% | HPC44AAC3 |
| THE ROYAL BANK OF SCOTLAND PUBLIC LIMITED COMPANY | XS0235714804 | 06-Dec-2020 | Float | Financials | 0.80% | GNDGIAAC6 |
| UBS AG | XS0286237919 | 18-Apr-2012 | Float | Financials | 0.80% | HPH2JAD3 |
| UNICREDITO ITALIANO SOCIETA PER AZIONI | XS0185030698 | 10-Feb-2014 | 4.375% | Financials | 0.80% | T2E64UAE6 |
| Zurich Insurance Company | XS0201168894 | 17-Sep-2014 | 4.500% | Financials | 0.80% | 9HHHARAD0 |
| AKZO Nobel N.V. | XS0170265341 | 14-Jun-2011 | 4.250% | Industrials | 0.80% | 0B11A1AB8 |
| ArcelorMittal Finance | XS0176671732 | 24-Sep-2010 | 5.125% | Industrials | 0.80% | LL332IAA8 |
| BASF SE | DE000A0EUB86 | 30-May-2012 | 3.375% | Industrials | 0.80% | |
| Bayer Aktiengesellschaft | XS0145758040 | 10-Apr-2012 | 6.000% | Industrials | 0.80% | 0H99A3AA5 |
| Ciba Holding Inc. | XS0170386998 | 20-Jun-2018 | 4.875% | Industrials | 0.80% | |
| Clariant AG | XS0249417014 | 05-Apr-2013 | 4.375% | Industrials | 0.80% | HI5CC7AB9 |
| COMPAGNIE DE SAINT-GOBAIN | FR0010094623 | 25-Apr-2014 | 5.000% | Industrials | 0.80% | FG872CAB3 |
| Deutsche Post AG | DE0009279042 | 04-Oct-2012 | 5.125% | Industrials | 0.80% | DEAB47AA9 |
| European Aeronautic Defence and Space Company EADS N.V. | XS0176914579 | 25-Sep-2018 | 5.500% | Industrials | 0.80% | FG8825AB6 |
| FINMECCANICA S.P.A. | XS0182242247 | 12-Dec-2018 | 5.750% | Industrials | 0.80% | 3E9829AB5 |
| Glencore International AG | XS0202202957 | 30-Sep-2011 | 5.375% | Industrials | 0.80% | HK5754AB0 |
| Koninklijke DSM N.V. | XS0235117891 | 10-Nov-2015 | 4.000% | Industrials | 0.80% | NS517VAB7 |

| Reference Entity | Reference Obligation | Reference Obligation | Reference Obligation | Reference Entity | Reference Entity |
|----------------------------------------------------------|----------------------|----------------------|----------------------|------------------|------------------|
| | ISIN | Maturity | Coupon | Sector | Weighting |
| LAFARGE | FR0010032730 | 04-Dec-2013 | 5.448% | Industrials | 0.80% |
| Linde Aktiengesellschaft | XS0297700006 | 24-Apr-2023 | 5.875% | Industrials | 0.80% |
| RENTOKIL INITIAL PLC | XS0249085852 | 31-Mar-2016 | 5.750% | Industrials | 0.80% |
| SANOFI-AVENTIS | XS0176128675 | 15-Sep-2010 | 4.250% | Industrials | 0.80% |
| Siemens Aktiengesellschaft | XS0131224155 | 04-Jul-2011 | 5.750% | Industrials | 0.80% |
| ThyssenKrupp AG | XS0214238239 | 18-Mar-2015 | 4.375% | Industrials | 0.80% |
| TNT N.V. | NL0000117190 | 01-Jun-2015 | 3.875% | Industrials | 0.80% |
| VINCI | XS0151548616 | 22-Jul-2009 | 5.875% | Industrials | 0.80% |
| Bertelsmann AG | XS0268583993 | 26-Sep-2016 | 4.750% | TMT | 0.80% |
| BRITISH TELECOMMUNICATIONS public limited company | XS0097283096 | 07-Dec-2028 | 5.750% | TMT | 0.80% |
| Deutsche Telekom AG | XS0148956559 | 29-May-2012 | 8.125% | TMT | 0.80% |
| FRANCE TELECOM | FR0000471948 | 28-Jan-2013 | 7.250% | TMT | 0.80% |
| HELLENIC TELECOMMUNICATIONS ORGANISATION SOCIETE ANONYME | XS0173549659 | 05-Aug-2013 | 5.000% | TMT | 0.80% |
| Koninklijke KPN N.V. | US780641AG12 | 01-Oct-2010 | 8.000% | TMT | 0.80% |
| PEARSON plc | XS0102793642 | 27-Oct-2014 | 7.000% | TMT | 0.80% |
| Portugal Telecom International Finance B.V. | XS0215828830 | 26-Mar-2012 | 3.750% | TMT | 0.80% |
| REED ELSEVIER PLC | US758202AD79 | 15-Jun-2012 | 4.625% | TMT | 0.80% |
| REUTERS GROUP PLC | XS0180277393 | 19-Nov-2010 | 4.625% | TMT | 0.80% |
| STMicroelectronics N.V. | XS0247802522 | 17-Mar-2013 | Float | TMT | 0.80% |
| TELECOM ITALIA SPA | XS0184373925 | 29-Jan-2019 | 5.375% | TMT | 0.80% |
| TELEFONICA, S.A. | XS0241946630 | 02-Feb-2016 | 4.375% | TMT | 0.80% |
| Telekom Austria Aktiengesellschaft | XS0172844283 | 22-Jul-2013 | 5.000% | TMT | 0.80% |
| TELENOR ASA | XS0158765064 | 05-Dec-2012 | 5.875% | TMT | 0.80% |
| TeliaSonera Aktiebolag | XS0101443538 | 10-Sep-2010 | 5.500% | TMT | 0.80% |
| VIVENDI | FR0010160929 | 15-Feb-2012 | 3.875% | TMT | 0.80% |
| VODAFONE GROUP PUBLIC LIMITED COMPANY | XS0169888558 | 04-Jun-2018 | 5.000% | TMT | 0.80% |
| Wolters Kluwer N.V. | XS0181273342 | 27-Jan-2014 | 5.125% | TMT | 0.80% |
| WPP 2005 LIMITED | XS0294391684 | 04-Apr-2017 | 6.000% | TMT | 0.80% |

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| Reference Entity | Reference Obligation | Reference Obligation | Reference Obligation | Reference Entity | |
|----------------------------------------------------|----------------------|----------------------|----------------------|------------------|------------|
| | ISIN | Maturity | Coupon | Weighting | |
| | | | | CLIP | |
| ALCATEL LUCENT | FR0010070805 | 07-Apr-2014 | 6.375% | 2.00% | FF1AAKAB8 |
| ALLIANCE BOOTS LIMITED | XS0097335318 | 26-May-2009 | 5.500% | 2.00% | GG26ALAA3 |
| BAA LIMITED | XS0138797021 | 10-Dec-1931 | 5.750% | 2.00% | GG6FCJAC8 |
| BANCA ITALEASE S.P.A. | XS0211659999 | 08-Feb-2012 | Float | 2.00% | TU29C9AA7 |
| BCM IRELAND FINANCE LIMITED | XS0264261974 | 15-Aug-2016 | Float | 2.00% | GH19IOAA2 |
| BRITISH AIRWAYS plc | XS0133582147 | 23-Aug-2016 | 8.750% | 2.00% | 1C145AAA4 |
| BRITISH ENERGY HOLDINGS PLC | XS0210191788 | 31-Mar-2022 | 7.000% | 2.00% | GH684NAA6 |
| CABLE AND WIRELESS PUBLIC LIMITED COMPANY | XS0063233679 | 06-Aug-2012 | 8.750% | 2.00% | 138EB3AA4 |
| CIR S.P.A. - COMPAGNIE INDUSTRIALI RIUNITE | XS0169896817 | 10-Jan-2011 | 6.375% | 2.00% | TVAHH8AA5 |
| CODERE FINANCE (LUXEMBOURG) S.A. | XS0222158767 | 15-Jun-2015 | 8.250% | 2.00% | LM9E7LAA4 |
| Cognis GmbH | XS0191508281 | 15-May-2014 | 9.500% | 2.00% | DE69AIAA8 |
| COLT TELECOM GROUP LIMITED | XS0111469614 | 15-Dec-2009 | 7.625% | 2.00% | G14BDJAA8 |
| Evonik Degussa GmbH | XS0181557454 | 10-Dec-2013 | 5.125% | 2.00% | DD79BOAA5 |
| FCE BANK PLC | XS0282593440 | 16-Jan-2012 | 7.125% | 2.00% | GJ669BAA7 |
| FKI plc | XS0107657222 | 22-Feb-2010 | 6.625% | 2.00% | GJ87A8AA8 |
| GECINA | FR0010095422 | 25-Jan-2012 | 4.875% | 2.00% | FJ68E2AA8 |
| Grohe Holding GmbH | XS0200848041 | 01-Oct-2014 | 8.625% | 2.00% | DFAE7AAA0 |
| HAVAS | FR0000188476 | 01-Jan-2009 | 4.000% | 2.00% | FJBDFFAB9 |
| Hellas Telecommunications (Luxembourg) II | XS0280259556 | 15-Jan-2015 | Float | 2.00% | LPAPFGMAA0 |
| INEOS GROUP HOLDINGS PLC | XS0242945367 | 15-Feb-2016 | 7.875% | 2.00% | GKBDFF0AA0 |
| Infineon Technologies Holding B.V. | XS0168128030 | 05-Jun-2010 | 5.000% | 2.00% | NR8BC7AA3 |
| INTERNATIONAL POWER PLC | XS0173110262 | 22-Aug-2023 | 3.750% | 2.00% | 4A619JAA8 |
| ISS Holding A/S | XS0253470644 | 15-May-2016 | 8.875% | 2.00% | |
| ITV PLC | XS0232037233 | 19-Oct-2015 | 5.375% | 2.00% | GKDHCAC8 |
| Kabel Deutschland GmbH | XS0268103610 | 01-Jul-2014 | 10.750% | 2.00% | DJA66EAB0 |
| KINGFISHER PLC | XS0178322474 | 15-Dec-2014 | 5.625% | 2.00% | 4DEC96AC8 |
| LADBROKES PLC | XS0145190921 | 11-Jul-2012 | 7.125% | 2.00% | |
| LyondellBasell Industries AF S.C.A. | XS0226285699 | 15-Aug-2015 | 8.375% | 2.00% | |
| NORDIC TELEPHONE COMPANY HOLDING ApS | XS0252438899 | 01-May-2016 | 8.250% | 2.00% | KN48C9AA2 |
| NORSKE SKOGINDUSTRIER ASA | USR80036AN77 | 15-Oct-2011 | 7.625% | 2.00% | RZ8039AA1 |
| NXP B.V. | XS0298437087 | 15-Oct-2015 | 8.625% | 2.00% | NTBEFLAC1 |
| ONO FINANCE II PUBLIC LIMITED COMPANY | XS0242754850 | 16-May-2014 | 8.000% | 2.00% | GMD6CQAA9 |
| RALLYE | FR0010117325 | 13-Oct-2011 | 5.625% | 2.00% | FMDCAQAB3 |
| RHODIA | XS0270503369 | 15-Oct-2013 | Float | 2.00% | 7D85CGAD9 |
| Scandinavian Airlines System Denmark-Norway-Sweden | XS0131066903 | 20-Jun-2008 | 6.000% | 2.00% | W3CA79AA5 |
| SEAT PAGINE GIALLE S.P.A. | XS0190027481 | 30-Apr-2014 | 8.000% | 2.00% | T1BB8HAB1 |
| SMURFIT KAPPA FUNDING PUBLIC LIMITED COMPANY | XS0221778185 | 01-Apr-2015 | 7.750% | 2.00% | GOA86FAC7 |
| Stena Aktiebolag | XS0285176458 | 01-Feb-2017 | 6.125% | 2.00% | W4FCDXAA6 |
| Stora Enso Oyj | US86210MAA45 | 15-May-2011 | 7.375% | 2.00% | 8E831MAB4 |
| The Nielsen Company B.V. | XS0168516713 | 22-May-2017 | 5.625% | 2.00% | NT952FAA4 |
| THE RANK GROUP PLC | XS0182099183 | 20-Jan-2009 | 3.875% | 2.00% | 7C833AAB3 |
| THOMSON | | | | 2.00% | |
| TRUVO SUBSIDIARY CORP. | XS0206614702 | 01-Dec-2014 | 8.500% | 2.00% | 8HHC9LAA3 |
| TUI AG | XS0191794782 | 16-May-2011 | 6.625% | 2.00% | DLCCCOAB1 |
| Unity Media GmbH | XS0212267776 | 15-Feb-2015 | 8.750% | 2.00% | DLD980AA4 |
| UPC Holding B.V. | XS0225720084 | 15-Jan-2014 | 7.750% | 2.00% | NW945HAA3 |
| UPM-Kymmene Oyj | XS0142044824 | 23-Jan-2012 | 6.125% | 2.00% | 9A6979AB3 |
| VIRGIN MEDIA FINANCE PLC | XS0217870434 | 15-Apr-2014 | 8.750% | 2.00% | GPCA8FAC5 |
| WENDEL | XS0185010401 | 16-Feb-2011 | 5.000% | 2.00% | FOHB91AA6 |
| Wind Acquisition Finance S.A. | XS0236096730 | 01-Dec-2015 | 9.750% | 2.00% | LUGB7AAA8 |

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| Fixed Rate | |
|----------------------------------------------------|-------|
| Where Scheduled Termination Date is 20th June 2011 | 2.20% |
| Where Scheduled Termination Date is 20th June 2013 | 2.60% |
| Where Scheduled Termination Date is 20th June 2015 | 2.65% |
| Where Scheduled Termination Date is 20th June 2018 | 2.70% |

| Reference Entity | Reference Obligation | Reference Obligation | Reference Obligation | Sector | Reference Entity | |
|---------------------------------------------------|----------------------|----------------------|----------------------|-------------|------------------|-----------|
| | ISIN | Maturity | Coupon | | Weighting | CLIP |
| Compagnie Financiere Michelin | XS0145903661 | 16-Apr-2012 | 6.500% | Autos | 3.34% | 2C47IGAB4 |
| Continental Aktiengesellschaft | XS0139722069 | 05-Dec-2008 | 6.875% | Autos | 3.34% | 2D17E8AA9 |
| GKN HOLDINGS PLC | XS0147740335 | 14-May-2012 | 7.000% | Autos | 3.34% | 3J78MGAB8 |
| PEUGEOT SA | FR0000487159 | 27-Sep-2011 | 5.875% | Autos | 3.33% | 6FC9LGAA8 |
| RENAULT | FR0000474843 | 28-May-2010 | 4.625% | Autos | 3.33% | 7CEFDAAB8 |
| VALEO | FR0010007468 | 01-Jan-2011 | 2.375% | Autos | 3.33% | 9AAA47AB2 |
| Aktiebolaget Electrolux | | | | Consumers | 3.34% | |
| CASINO GUICHARD-PERRACHON | FR0000488413 | 27-Feb-2012 | 6.000% | Consumers | 3.34% | FG554OAB2 |
| DSG INTERNATIONAL PLC | XS0157632562 | 15-Nov-2012 | 6.125% | Consumers | 3.34% | GIACBAAA0 |
| J SAINSBURY PLC | | | | Consumers | 3.33% | |
| MARKS AND SPENCER p.l.c. | XS0138137285 | 07-Nov-2011 | 6.375% | Consumers | 3.33% | GLDABFAA3 |
| NEXT PLC | XS0169287124 | 30-Sep-2013 | 5.250% | Consumers | 3.33% | GMB517AA3 |
| PPR | FR0010068486 | 29-Mar-2011 | 5.250% | Consumers | 3.33% | FMB84FAB5 |
| Suedzucker Aktiengesellschaft Mannheim/Ochsenfurt | DE0008461021 | 27-Feb-2012 | 5.750% | Consumers | 3.33% | DLA9F9AA2 |
| Svenska Cellulosa Aktiebolaget SCA | BE0119096775 | 15-Jul-2015 | 4.500% | Consumers | 3.33% | 8EFEDFAB4 |
| TATE & LYLE PUBLIC LIMITED COMPANY | XS0150130879 | 28-Jun-2012 | 6.500% | Consumers | 3.33% | 8FDBC7AB8 |
| KELDA GROUP PLC | XS0109437441 | 17-Apr-2031 | 6.625% | Energy | 3.33% | GJ5578AA9 |
| ArcelorMittal Finance | XS0176671732 | 24-Sep-2010 | 5.125% | Industrials | 3.34% | LL332IAA8 |
| Ciba Holding Inc. | XS0170386998 | 20-Jun-2018 | 4.875% | Industrials | 3.34% | |
| Clariant AG | XS0249417014 | 05-Apr-2013 | 4.375% | Industrials | 3.34% | HI5CC7AB9 |
| COMPAGNIE DE SAINT-GOBAIN | FR0010094623 | 25-Apr-2014 | 5.000% | Industrials | 3.34% | FG872CAB3 |
| Glencore International AG | XS0202202957 | 30-Sep-2011 | 5.375% | Industrials | 3.33% | HK5754AB0 |
| LAFARGE | FR0010032730 | 04-Dec-2013 | 5.448% | Industrials | 3.33% | 555DE7AB6 |
| RENTOKIL INITIAL PLC | XS0249085852 | 31-Mar-2016 | 5.750% | Industrials | 3.33% | GNC590AA5 |
| ThyssenKrupp AG | XS0214238239 | 18-Mar-2015 | 4.375% | Industrials | 3.33% | DLBCG0AB0 |
| VINCI | XS0151548616 | 22-Jul-2009 | 5.875% | Industrials | 3.33% | KJDFG6AB8 |
| Portugal Telecom International Finance B.V. | XS0215828830 | 26-Mar-2012 | 3.750% | TMT | 3.33% | NU811IAC2 |
| TELECOM ITALIA SPA | XS0184373925 | 29-Jan-2019 | 5.375% | TMT | 3.33% | T2B9EFAE5 |
| VIVENDI | FR0010160929 | 15-Feb-2012 | 3.875% | TMT | 3.33% | FOGGHNAA9 |
| WPP 2005 LIMITED | XS0294391684 | 04-Apr-2017 | 6.000% | TMT | 3.33% | GPGFQAC8 |

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Fixed Rate

Where Scheduled Termination Date is 20th June 2013

1.65%

Where Scheduled Termination Date is 20th June 2018

1.75%

| Reference Entity | Reference Obligation | Reference Obligation | Reference Obligation | Reference Entity | Reference Entity | Reference Entity |
|---------------------------------------------------------|----------------------|----------------------|----------------------|------------------|------------------|------------------|
| | ISIN | Maturity | Coupon | Sector | Weighting | CLIP |
| Aktiebolaget Volvo | XS0157960815 | 26-Jan-2010 | 5.375% | Autos | 1.00% | 9BAGDBAB8 |
| Bayerische Motoren Werke Aktiengesellschaft | XS0162732951 | 20-Feb-2013 | 4.625% | Autos | 1.00% | 0H99B7AB3 |
| Compagnie Financiere Michelin | XS0145903661 | 16-Apr-2012 | 6.500% | Autos | 1.00% | 2C471GAB4 |
| Continental Aktiengesellschaft | XS0139722069 | 05-Dec-2008 | 6.875% | Autos | 1.00% | 2D17E8AA9 |
| Daimler AG | US233835AW75 | 15-Nov-2013 | 6.500% | Autos | 1.00% | DE7C9QAA4 |
| GKN HOLDINGS PLC | XS0147740335 | 14-May-2012 | 7.000% | Autos | 1.00% | 3J78MGAB8 |
| PEUGEOT SA | FR0000487159 | 27-Sep-2011 | 5.875% | Autos | 1.00% | 6FC9LGAAB |
| RENAULT | FR0000474843 | 28-May-2010 | 4.625% | Autos | 1.00% | 7CEFDAAB8 |
| VALEO | FR0010007468 | 01-Jan-2011 | 2.375% | Autos | 1.00% | 9AAA47AB2 |
| VOLKSWAGEN AKTIENGESELLSCHAFT | XS0168881760 | 22-May-2018 | 5.375% | Autos | 1.00% | 9BAEC8AD7 |
| ACCOR | | | | Consumers | 1.00% | |
| Aktiebolaget Electrolux | | | | Consumers | 1.00% | |
| BRITISH AMERICAN TOBACCO p.l.c. | XS0189727869 | 15-Jun-2011 | 4.375% | Consumers | 1.00% | 1C148CAB5 |
| CADBURY SCHWEPPE'S PUBLIC LIMITED COMPANY | USU12283AB03 | 01-Oct-2013 | 5.125% | Consumers | 1.00% | 1D9929AC5 |
| CARREFOUR | FR0010394478 | 02-Nov-2016 | 4.375% | Consumers | 1.00% | FG4C4MAC3 |
| CASINO GUICHARD-PERRACHON | FR0000488413 | 27-Feb-2012 | 6.000% | Consumers | 1.00% | FG5540AB2 |
| COMPASS GROUP PLC | XS0148362501 | 29-May-2012 | 6.375% | Consumers | 1.00% | 2C48D6AA1 |
| Deutsche Lufthansa Aktiengesellschaft | DE000A0JQA39 | 06-May-2013 | 4.625% | Consumers | 1.00% | 2H66B7AC8 |
| DIAGEO PLC | US25243YAJ82 | 30-Sep-2016 | 5.500% | Consumers | 1.00% | 2H767TAC4 |
| DSG INTERNATIONAL PLC | XS0157632562 | 15-Nov-2012 | 6.125% | Consumers | 1.00% | GIACBAAA0 |
| EXPERIAN FINANCE PLC | XS0162820228 | 12-Dec-2013 | 5.625% | Consumers | 1.00% | GJ57CTAC9 |
| GROUPE AUCHAN | FR0010075531 | 04-May-2011 | 4.125% | Consumers | 1.00% | FF4D97AA2 |
| GROUPE DANONE | XS0202955547 | 20-Oct-2011 | 1.250% | Consumers | 1.00% | 3CID8DAC1 |
| Henkel Kommanditgesellschaft auf Aktien | DE0006641962 | 10-Jun-2013 | 4.250% | Consumers | 1.00% | DG5256AB9 |
| J SAINSBURY PLC | | | | Consumers | 1.00% | |
| JTI (UK) FINANCE PLC | XS0193805214 | 10-Jun-2011 | 4.625% | Consumers | 1.00% | GL731FAA7 |
| Koninklijke Philips Electronics N.V. | XS0129477633 | 16-May-2011 | 6.125% | Consumers | 1.00% | 5F04B9AC6 |
| LVMH MOET HENNESSY LOUIS VUITTON | FR0000474223 | 29-Apr-2010 | 5.000% | Consumers | 1.00% | 5F2685AC1 |
| MARKS AND SPENCER p.l.c. | XS0138137285 | 07-Nov-2011 | 6.375% | Consumers | 1.00% | GLDABFAA3 |
| METRO AG | DE000A0BCCN2 | 26-May-2011 | 4.625% | Consumers | 1.00% | D18CFEAC0 |
| Nestle S.A. | XS0281831270 | 21-Jan-2011 | 4.750% | Consumers | 1.00% | 6A516FAB1 |
| NEXT PLC | XS0169287124 | 30-Sep-2013 | 5.250% | Consumers | 1.00% | GMB517AA3 |
| PPR | FR0010068486 | 29-Mar-2011 | 5.250% | Consumers | 1.00% | FMB84FAB5 |
| SAFEWAY LIMITED | XS0100362911 | 05-Aug-2014 | 6.500% | Consumers | 1.00% | GNEDEUAB4 |
| SODEXO | XS0292924775 | 28-Mar-2014 | 4.500% | Consumers | 1.00% | |
| Suedzucker Aktiengesellschaft Mannheim/Ochsenfurt | DE0008461021 | 27-Feb-2012 | 5.750% | Consumers | 1.00% | DLA9F9AA2 |
| Svenska Cellulosa Aktiebolaget SCA | BE0119096775 | 15-Jul-2015 | 4.500% | Consumers | 1.00% | 8EFDFAB4 |
| TATE & LYLE PUBLIC LIMITED COMPANY | XS0150130879 | 28-Jun-2012 | 6.500% | Consumers | 1.00% | 8FDBC7AB8 |
| TESCO PLC | XS0159012847 | 13-Apr-2010 | 4.750% | Consumers | 1.00% | 8G96CCAB1 |
| Unilever N.V. | US904764AG27 | 01-Nov-2010 | 7.125% | Consumers | 1.00% | 994BFCAA9 |
| Centrica Plc | XS0137672381 | 02-Nov-2012 | 5.875% | Energy | 1.00% | 16B9CTAA6 |
| E.ON AG | XS0148579153 | 29-May-2017 | 6.375% | Energy | 1.00% | 28EFF8AB5 |
| EDP - Energias de Portugal, S.A. | XS0126990778 | 28-Mar-2011 | 5.875% | Energy | 1.00% | X3DGB7AA9 |
| ELECTRICITE DE FRANCE | XS0162990229 | 21-Feb-2033 | 5.625% | Energy | 1.00% | FHBD4HAC9 |
| EnBW Energie Baden-Wuerttemberg AG | XS0143722451 | 28-Feb-2012 | 5.875% | Energy | 1.00% | DF796PAA3 |
| ENDESA, S.A. | XS0162878903 | 21-Feb-2013 | 5.375% | Energy | 1.00% | 2BB7DVAA2 |
| ENEL S.P.A. | XS0170342868 | 12-Jun-2013 | 4.250% | Energy | 1.00% | 2BB8B1AC4 |
| Fortum Oyj | XS0180180985 | 19-Nov-2010 | 4.625% | Energy | 1.00% | XZBGF7AA6 |
| GAS NATURAL SDG, S.A. | XS0107330143 | 10-Feb-2010 | 6.125% | Energy | 1.00% | EJ9DCNAA1 |
| GDF SUEZ | FR0000472334 | 19-Feb-2018 | 5.125% | Energy | 1.00% | |
| IBERDROLA, S.A. | XS0163023848 | 18-Feb-2013 | 4.875% | Energy | 1.00% | EK77AVAB5 |
| KELDA GROUP PLC | XS0109437441 | 17-Apr-2031 | 6.625% | Energy | 1.00% | GJ5578AA9 |
| NATIONAL GRID PLC | XS0133729771 | 23-Aug-2011 | 6.125% | Energy | 1.00% | GM9ACPAA3 |
| REPSOL YPF S.A. | XS0110487062 | 05-May-2010 | 6.000% | Energy | 1.00% | 7D628ZAC3 |
| RWE Aktiengesellschaft | XS0147030554 | 26-Oct-2012 | 6.125% | Energy | 1.00% | 7BDGCJAB1 |
| GDF SUEZ | FR0000472334 | 19-Feb-2018 | 5.125% | Energy | 1.00% | |
| UNION FENOSA S.A. | XS0181571364 | 09-Dec-2010 | 5.000% | Energy | 1.00% | ENC488AB4 |
| UNITED UTILITIES PLC | US91311QAC96 | 15-Aug-2028 | 6.875% | Energy | 1.00% | 9A442RAC9 |
| Vattenfall Aktiebolag | XS0191154961 | 29-Apr-2024 | 5.375% | Energy | 1.00% | W5GGHND5 |
| VEOLIA ENVIRONNEMENT | XS0142249555 | 01-Feb-2012 | 5.875% | Energy | 1.00% | 9BAD68AB0 |
| AKZO Nobel N.V. | XS0170265341 | 14-Jun-2011 | 4.250% | Industrials | 1.00% | 0B11A1AB8 |
| ArcelorMittal Finance | XS0176671732 | 24-Sep-2010 | 5.125% | Industrials | 1.00% | LL332IAA8 |
| BASF SE | DE000A0EUB86 | 30-May-2012 | 3.375% | Industrials | 1.00% | |
| Bayer Aktiengesellschaft | XS0145758040 | 10-Apr-2012 | 6.000% | Industrials | 1.00% | 0H99A3AA5 |
| Ciba Holding Inc. | XS0170386998 | 20-Jun-2018 | 4.875% | Industrials | 1.00% | |
| Clariant AG | XS0249417014 | 05-Apr-2013 | 4.375% | Industrials | 1.00% | HI5CC7AB9 |
| COMPAGNIE DE SAINT-GOBAIN | FR0010094623 | 25-Apr-2014 | 5.000% | Industrials | 1.00% | FG872CAB3 |
| Deutsche Post AG | DE0009279042 | 04-Oct-2012 | 5.125% | Industrials | 1.00% | DEAB47AA9 |
| European Aeronautic Defence and Space Company EADS N.V. | XS0176914579 | 25-Sep-2018 | 5.500% | Industrials | 1.00% | FG8825AB6 |
| FINMECCANICA S.P.A. | XS0182242247 | 12-Dec-2018 | 5.750% | Industrials | 1.00% | 3E9829AB5 |
| Glencore International AG | XS0202202957 | 30-Sep-2011 | 5.375% | Industrials | 1.00% | HK5754AB0 |

SCHEDULE 1



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| Reference Entity | Reference Obligation | Reference Obligation | Reference Obligation | Sector | Reference Entity | CLIP |
|----------------------------------------------------------|----------------------|----------------------|----------------------|-------------|------------------|-----------|
| | ISIN | Maturity | Coupon | | Weighting | |
| Koninklijke DSM N.V. | XS0235117891 | 10-Nov-2015 | 4.000% | Industrials | 1.00% | NS517VAB7 |
| LAFARGE | FR0010032730 | 04-Dec-2013 | 5.448% | Industrials | 1.00% | 555DE7AB6 |
| Linde Aktiengesellschaft | XS0297700006 | 24-Apr-2023 | 5.875% | Industrials | 1.00% | DI537CAB8 |
| RENTOKIL INITIAL PLC | XS0249085852 | 31-Mar-2016 | 5.750% | Industrials | 1.00% | GNC59OAA5 |
| SANOFI-AVENTIS | XS0176128675 | 15-Sep-2010 | 4.250% | Industrials | 1.00% | FN939MAB7 |
| Siemens Aktiengesellschaft | XS0131224155 | 04-Jul-2011 | 5.750% | Industrials | 1.00% | 8A87AGAB6 |
| ThyssenKrupp AG | XS0214238239 | 18-Mar-2015 | 4.375% | Industrials | 1.00% | DLBCG0AB0 |
| TNT N.V. | NL0000117190 | 01-Jun-2015 | 3.875% | Industrials | 1.00% | NVECD9AB8 |
| VINCI | XS0151548616 | 22-Jul-2009 | 5.875% | Industrials | 1.00% | FKDFG6AB8 |
| Bertelsmann AG | XS0268583993 | 26-Sep-2016 | 4.750% | TMT | 1.00% | DE1088AD1 |
| BRITISH TELECOMMUNICATIONS public limited company | XS0097283096 | 07-Dec-2028 | 5.750% | TMT | 1.00% | GH6DA2AD8 |
| Deutsche Telekom AG | XS0148956559 | 29-May-2012 | 8.125% | TMT | 1.00% | 2H66BCAA1 |
| FRANCE TELECOM | FR0000471948 | 28-Jan-2013 | 7.250% | TMT | 1.00% | 3I68EXAC1 |
| HELLENIC TELECOMMUNICATIONS ORGANISATION SOCIETE ANONYME | XS0173549659 | 05-Aug-2013 | 5.000% | TMT | 1.00% | 4G5657AB8 |
| Koninklijke KPN N.V. | US780641AG12 | 01-Oct-2010 | 8.000% | TMT | 1.00% | NR6BGIAA7 |
| PEARSON plc | XS0102793642 | 27-Oct-2014 | 7.000% | TMT | 1.00% | 7H5516AD7 |
| Portugal Telecom International Finance B.V. | XS0215828830 | 26-Mar-2012 | 3.750% | TMT | 1.00% | NU811IAC2 |
| REED ELSEVIER PLC | US758202AD79 | 15-Jun-2012 | 4.625% | TMT | 1.00% | 7CDA25AB3 |
| REUTERS GROUP PLC | XS0180277393 | 19-Nov-2010 | 4.625% | TMT | 1.00% | 7D745OAB8 |
| 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 |
| TELEFONICA, S.A. | XS0241946630 | 02-Feb-2016 | 4.375% | TMT | 1.00% | 8FGCBAAC5 |
| Telekom Austria Aktiengesellschaft | XS0172844283 | 22-Jul-2013 | 5.000% | TMT | 1.00% | 8FGD77AA1 |
| TELENOR ASA | XS0158765064 | 05-Dec-2012 | 5.875% | TMT | 1.00% | 8FGD80AA3 |
| TeliaSonera Aktiebolag | XS0101443538 | 10-Sep-2010 | 5.500% | TMT | 1.00% | W5EDH9AA1 |
| VIVENDI | FR0010160929 | 15-Feb-2012 | 3.875% | TMT | 1.00% | FOGGHNAA9 |
| VODAFONE GROUP PUBLIC LIMITED COMPANY | XS0169888558 | 04-Jun-2018 | 5.000% | TMT | 1.00% | 9BAD3AD0 |
| 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% | GPFFQAC8 |

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SCHEDULE 1

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| Fixed Rate | |
|----------------------------------------------------|-------|
| Where Scheduled Termination Date is 20th June 2013 | 1.65% |
| Where Scheduled Termination Date is 20th June 2018 | 1.75% |

| Reference Entity | Reference Obligation | Reference Obligation | Reference Obligation | Sector | Reference Entity | |
|---------------------------------------------------------------------------|----------------------|----------------------|----------------------|------------------|------------------|-----------|
| | ISIN | Maturity | Coupon | | Weighting | CLIP |
| Aegon N.V. | XS0207157743 | 08-Dec-2014 | 4.125% | Financial Senior | 4.00% | 007GB6AD4 |
| Allianz SE | XS0158792381 | 29-Nov-2012 | 5.625% | Financial Senior | 4.00% | DD359MAD8 |
| ASSICURAZIONI GENERALI - SOCIETA PER AZIONI | XS0218469962 | 06-May-2015 | 3.875% | Financial Senior | 4.00% | 0E996BAD3 |
| AVIVA PLC | XS0066877258 | 20-Jun-2016 | 9.500% | Financial Senior | 4.00% | GG6EBTAD8 |
| AXA | XS0130738213 | 18-Jun-2013 | 6.000% | Financial Senior | 4.00% | FF667MAA4 |
| BANCA MONTE DEI PASCHI DI SIENA S.P.A. | XS0173287516 | 30-Jul-2013 | 4.375% | Financial Senior | 4.00% | TU29GIAD7 |
| BANCO BILBAO VIZCAYA ARGENTARIA, SOCIEDAD ANONIMA | XS0250172003 | 22-Apr-2013 | 4.000% | Financial Senior | 4.00% | EF2985AH4 |
| Banco Espirito Santo, S.A. | XS0210031315 | 19-Jan-2015 | Float | Financial Senior | 4.00% | XX37B2AE7 |
| BANCO SANTANDER, S.A. | XS0262892549 | 09-Aug-2013 | Float | Financial Senior | 4.00% | EFAGG9AC3 |
| Bank of Scotland plc | XS0218984572 | 10-May-2013 | 0.500% | Financial Senior | 4.00% | GPF79NAC1 |
| BARCLAYS BANK PLC | XS0232785880 | 27-Oct-2015 | Float | Financial Senior | 4.00% | 06DABKAE4 |
| BNP PARIBAS | XS0255646779 | 02-Jun-2016 | Float | Financial Senior | 4.00% | 05ABBFAF5 |
| COMMERZBANK Aktiengesellschaft | DE0007026882 | 25-Oct-2011 | 5.500% | Financial Senior | 4.00% | 2C27EGAD6 |
| CREDIT AGRICOLE SA | XS0297397811 | 27-Apr-2012 | Float | Financial Senior | 4.00% | FH49GGAE1 |
| Credit Suisse Group | XS0229097208 | 14-Sep-2012 | 3.125% | Financial Senior | 4.00% | 2E7941AD7 |
| DEUTSCHE BANK AKTIENGESELLSCHAFT | DE0006495807 | 18-May-2011 | 5.500% | Financial Senior | 4.00% | 2H6677AB5 |
| Hannover Rueckversicherung AG | | | | Financial Senior | 4.00% | |
| INTESA SANPAOLO SPA | XS0186189154 | 25-Feb-2011 | Float | Financial Senior | 4.00% | TYA56DAD0 |
| Muenchener Rueckversicherungs-Gesellschaft Aktiengesellschaft in Muenchen | | | | Financial Senior | 4.00% | |
| SOCIETE GENERALE | XS0289186230 | 05-Mar-2012 | Float | Financial Senior | 4.00% | |
| Swiss Reinsurance Company | CH0012491335 | 29-Jun-2015 | 4.000% | Financial Senior | 4.00% | HPC44AAC3 |
| THE ROYAL BANK OF SCOTLAND PUBLIC LIMITED COMPANY | XS0235714804 | 06-Dec-2020 | Float | Financial Senior | 4.00% | GNDEGIAC6 |
| UBS AG | XS0296237919 | 18-Apr-2012 | Float | Financial Senior | 4.00% | HPHB2JAD3 |
| UNICREDITO ITALIANO SOCIETA PER AZIONI | XS0185030698 | 10-Feb-2014 | 4.375% | Financial Senior | 4.00% | T2E64UAE6 |
| Zurich Insurance Company | XS0201168894 | 17-Sep-2014 | 4.500% | Financial Senior | 4.00% | 9HHHARAD0 |

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iTraxx Europe Sub Financials Series 9
 Roll Date: 20th March 2008
 Version 1, Annex Date 17th March 2008
www.markit.com

Fixed Rate
 Where Scheduled Termination Date is 20th June 2013 2.90%
 Where Scheduled Termination Date is 20th June 2018 3.00%

| Reference Entity | Reference Obligation | Reference Obligation | Reference Obligation | Reference Entity | Reference Entity | Reference Entity |
|---------------------------------------------------------------------------|----------------------|----------------------|----------------------|-------------------------------|------------------|------------------|
| | ISIN | Maturity | Coupon | Sector | Weighting | CLIP |
| Aegon N.V. | US007924AD52 | 15-Aug-2006 | 8.000% | European Subordinated Insurer | 4.00% | 007GB6AC6 |
| Allianz SE | XS0148887564 | 31-May-2022 | 6.125% | European Subordinated Insurer | 4.00% | DD3659AE6 |
| ASSICURAZIONI GENERALI - SOCIETA PER AZIONI | XS0114165276 | 20-Jul-2022 | 6.900% | European Subordinated Insurer | 4.00% | 0E998BAC5 |
| AVIVA PLC | XS0138717953 | 14-Nov-2021 | 5.750% | European Subordinated Insurer | 4.00% | GGEBT2AB2 |
| AXA | XS0122029548 | 15-Dec-2020 | 6.750% | European Subordinated Insurer | 4.00% | FF667MAB2 |
| Hannover Rueckversicherung AG | XS0187043079 | 26-Feb-2024 | 5.750% | European Subordinated Insurer | 4.00% | DG3160AB3 |
| Muenchener Rueckversicherungs-Gesellschaft Aktiengesellschaft in Muenchen | XS0166965797 | 21-Jun-2023 | 6.750% | European Subordinated Insurer | 4.00% | 687DNGAB7 |
| Swiss Reinsurance Company | XS0138467401 | 21-Nov-2021 | 3.250% | European Subordinated Insurer | 4.00% | HPC44AAA7 |
| Zurich Insurance Company | XS0177601811 | 02-Oct-2023 | 5.750% | European Subordinated Insurer | 4.00% | 9HHHARAC2 |
| BANCA MONTE DEI PASCHI DI SIENA S.P.A. | XS0176510641 | 24-Sep-2015 | 4.500% | Financial Sub | 4.00% | TU29GIAE5 |
| BANCO BILBAO VIZCAYA ARGENTARIA, SOCIEDAD ANONIMA | ES0213211099 | 20-Oct-2019 | 4.375% | Financial Sub | 4.00% | EF2985AF8 |
| Banco Espirito Santo, S.A. | XS0129239454 | 17-May-2011 | 6.250% | Financial Sub | 4.00% | XX37B2AC1 |
| BANCO SANTANDER, S.A. | XS0125754324 | 14-Mar-2011 | 6.000% | Financial Sub | 4.00% | EFAG9AA7 |
| Bank of Scotland plc | XS0139647001 | 05-Dec-2013 | 5.125% | Financial Sub | 4.00% | GPF79NAB3 |
| BARCLAYS BANK PLC | XS0187033864 | 04-Mar-2019 | 4.500% | Financial Sub | 4.00% | 06DABKAF1 |
| BNP PARIBAS | XS0159590610 | 17-Dec-2012 | 5.250% | Financial Sub | 4.00% | 05ABF8AE8 |
| COMMERZBANK Aktiengesellschaft | DE0006288921 | 02-May-2011 | 6.125% | Financial Sub | 4.00% | 2C27EGAA2 |
| CREDIT AGRICOLE SA | XS0237452320 | 13-Mar-2016 | Float | Financial Sub | 4.00% | FH49GGAC5 |
| Credit Suisse Group | XS0180870650 | 02-Dec-2013 | Float | Financial Sub | 4.00% | 2E7941AE5 |
| DEUTSCHE BANK AKTIENGESELLSCHAFT | DE0003933263 | 31-Jan-2013 | 5.125% | Financial Sub | 4.00% | 2H6677AG4 |
| INTESA SANPAOLO SPA | XS0147222540 | 08-May-2014 | 5.850% | Financial Sub | 4.00% | TYA56DAE8 |
| SOCIETE GENERALE | XS0110673950 | 27-Apr-2015 | 6.625% | Financial Sub | 4.00% | 8B69APAA4 |
| THE ROYAL BANK OF SCOTLAND PUBLIC LIMITED COMPANY | XS0128842571 | 10-May-2013 | 6.000% | Financial Sub | 4.00% | GNDEGIAA0 |
| UBS AG | US87083KAM45 | 15-Jun-2017 | 7.375% | Financial Sub | 4.00% | |
| UNICREDITO ITALIANO SOCIETA PER AZIONI | XS0200676160 | 22-Sep-2019 | 4.500% | Financial Sub | 4.00% | TZE64UAA4 |

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