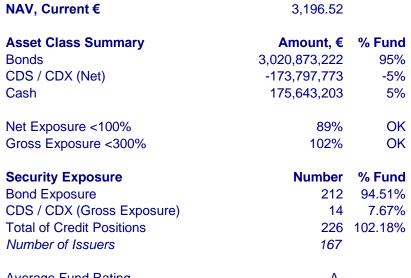
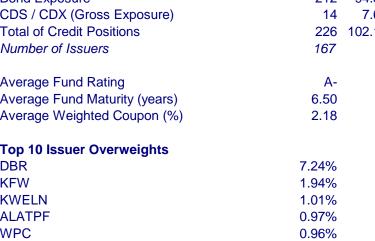
Corporate Sector Sov, Supra & Agency	iBoxx Euro 0.00%	Fund 10.17%	Over/(Under) 10.17%	NAV, Current €
Health Care	3.76%	5.86%	2.10%	Asset Class Sumn
Consumer Services	3.69%	2.91%	-0.79%	Bonds
Technology	1.67%	0.51%	-1.16%	CDS / CDX (Net)
Basic Materials	3.16%	1.96%	-1.20%	Cash
Telecommunications	7.74%	6.30%	-1.45%	Cash
CDS Index	0.00%	-1.54%	-1.54%	Net Exposure <100
Oil & Gas	6.06%	4.42%	-1.64%	Gross Exposure <3
Industrials	8.02%	6.19%	-1.82%	Oloss Exposure <5
Utilities	12.06%	8.98%	-3.09%	Security Exposure
Consumer Goods	12.35%	8.45%	-3.91%	Bond Exposure
Financials	41.47%	34.87%	-6.60%	CDS / CDX (Gross
				Total of Credit Posi
Total Net Exposure	100.00%	89.07%	-10.93%	Number of Issuers
Derivatives	iBoxx Euro	Fund	Over/(Under)	rumbor or roddoro
Single Name CDS HG	0.00%	-2.11%	-2.11%	Average Fund Ratir
Single Name CDS HY	0.00%	-1.79%	-1.79%	Average Fund Matu
iTraxx Main	0.00%	0.00%	0.00%	Average Weighted
iTraxx HiVol	0.00%	0.00%	0.00%	Stage Weighted
iTraxx Xover	0.00%	-1.54%	-1.54%	Top 10 Issuer Ove
iTraxx SnrFin	0.00%	0.00%	0.00%	DBR
iTraxx SubFin	0.00%	0.00%	0.00%	KFW
Total Net Derivatives	0.00%	-5.44%	-5.44%	KWELN
Total Net Delivatives	0.0076	-5.44 //	-5.44 /0	ALATPF
Financial	41.47%	34.87%	-6.60%	WPC
Non-Financial	58.53%	54.19%	-4.33%	FCACAP
	30.33 //	34.1976	-4.55/0	SMDSLN
SEN	86.81%	76.61%	10.200/	TSCOLN
			-10.20%	
SUB SUBFIN	13.19% <i>9.96%</i>	12.46% <i>8.4</i> 8%	-0.73% -1.47%	BAC HEMSOF
SODI IIV	9.90%	0.4070	-1.47/0	TILIVISOI
Credit Rating	iBoxx Euro	Fund	Over/(Under)	Top 10 Issuer Und
AAA	0.65%	10.93%	10.28%	ITRXEXE
AA	11.77%	5.26%	-6.51%	EDF
Α	42.06%	31.75%	-10.31%	CAG
BBB	45.52%	38.63%	-6.88%	GE
Investment Grade	100.00%	86.57%	-13.43%	ORAFP
HY	0.00%	2.67%	2.67%	CAFP
NR	0.00%	-0.18%	-0.18%	BFCM
Cash	0.00%	5.49%	5.49%	DB
		2 .2,0	2 2,0	RABOBK
Duration & Yield	iBoxx Euro	Fund	Over/(Under)	F
Modified Duration	5.249	5.086	-0.163	
Adjusted Duration	4.882	4.989	0.107	30% +
Credit Spread Duration	5.249	5.579	0.330	30 /0
Yield to Maturity	0.69%	0.82%	0.13%	
			c. = .	
Market Exposure	HG	HY	% Fund	20% —
EUR	83.75%	0.07%	83.82%	
USD	1.89%	0.23%	2.13%	
GBP	0.93%	2.37%	3.29%	400/
Curve Exposure (Life)	iBoxx Euro	Fund	Over/(Under)	10%
0-3	21.72%	7.87%	-13.85%	
3-5	24.87%	24.13%	-0.74%	
				00/
5-7	23.60%	26.85%	3.25%	0% <del>                                    </del>
7-10	19.80%	25.64%	5.84%	0-3
10+	10.02%	10.01%	0.00%	





0.95% 0.94%

0.84% 0.76%



