

# Fixed Income List



## Bond Baskets

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## New Issues

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## CHF Floating Rate Notes



## CHF Foreign Bonds



## CHF Domestic Bonds



## CHF Grandfathered Bonds



## CHF Government Bonds



## CHF High Yield Straight Bond

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## Convertible Bonds



## EUR Straight Bonds



## GBP Straight Bonds



## USD Straight Bonds



## AUD / CAD / NZD Straight Bonds



## DKK / ISK / NOK / SEK Straight Bonds



## TRY / ZAR Straight Bonds

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## Emerging Markets

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## EUR Grandfathered Bonds



## USD Grandfathered Bonds



## AUD / CAD / NZD / GBP Grandfathered Bonds

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## Glossary / Disclaimer

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## Baskets

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ISIN	Coupon	Name	Maturity	Minimum Piece	Moody's	S&P	Price	Acc. Int.	Dirty Price	YTM	SWAP	Mod Dur
<b>CHF</b>												
CH0046940778	0.000	VONCERT/BB DIVERSE CHF	02.03.2012	5'000			101.800	0.000	101.800	-	-	-
CH0102411805	0.000	VONCERT/BB CHF WITH ANNUAL P	18.06.2012	5'000			102.900	0.000	102.900	-	-	-
<b>EUR</b>												
CH0032143221	0.000	VONCERT/BB YIELD/FINANCE	17.01.2011	1'000			108.600	0.000	108.600	-	-	-
CH0033971141	0.000	VONCERT/BB YIELD/CORPORATES	15.09.2010	1'000			111.300	0.000	111.300	-	-	-
CH0034712478	0.000	VONCERT/BB SUSTAINABLE	30.10.2012	1'000			112.100	0.000	112.100	-	-	-
CH0036509650	0.000	VONCERT/BB QUALITY	18.01.2012	1'000			107.500	0.000	107.500	-	-	-
CH0037986558	0.000	VONCERT/BB 50% AAA/50% A	22.02.2013	1'000			109.900	0.000	109.900	-	-	-
CH0042190964	0.000	VONCERT/BB FLOATERS	16.03.2011	1'000			103.100	0.000	103.100	-	-	-
CH0043629705	0.000	VONCERT/BB FINANCIALS	13.04.2011	1'000			109.500	0.000	109.500	-	-	-
CH0043956868	0.000	VONCERT/BB CORPORATE BRANDS	28.09.2012	1'000			113.600	0.000	113.600	-	-	-
CH0043606844	0.000	VONCERT/BB AAA-FINANCE&CORPS	20.03.2012	1'000			112.600	0.000	112.600	-	-	-
CH0044168166	0.000	VONCERT/BB FINANCE & CORPORA	17.05.2013	1'000			114.300	0.000	114.300	-	-	-
CH0044168174	0.000	VONCERT/BB BRAND NAMES	27.05.2011	1'000			107.700	0.000	107.700	-	-	-
CH0045768683	0.000	VONCERT/BB DIVERSE €	20.10.2011	1'000			110.500	0.000	110.500	-	-	-
CH0049282020	0.000	VONCERT/BB GOVERNMENT BENCHI	10.04.2013	1'000			103.900	0.000	103.900	-	-	-
CH0049187872	0.000	VONCERT/BB INDUSTRIAL BRANDS	13.04.2012	1'000			104.700	0.000	104.700	-	-	-
CH0012628738	0.000	VONCERT/BB DIVERSE €	28.02.2011	1'000			104.800	0.000	104.800	-	-	-
CH0010028451	0.000	VONCERT/BB INFRASTRUCTURE	18.11.2011	1'000			104.800	0.000	104.800	-	-	-
CH0010028360	0.000	VONCERT/BB FOOD & BEVERAGE	10.09.2012	1'000			106.800	0.000	106.800	-	-	-
CH0100154167	0.000	VONCERT/BB DIVERSE €	15.01.2013	1'000			104.900	0.000	104.900	-	-	-
CH0101234810	0.000	VONCERT/BB GOVT. GUARANTY	15.01.2013	1'000			101.900	0.000	101.900	-	-	-
CH0101891767	0.000	VONCERT/BB WITH ANNUAL PAYOL	31.01.2014	1'000			105.100	0.000	105.100	-	-	-
CH0102383400	0.000	VONCERT/BB WITH ANNUAL PAYOL	22.03.2012	1'000			103.400	0.000	103.400	-	-	-
CH0102594006	0.000	VONCERT/BB WITH 40% GECC WEIC	15.01.2013	1'000			104.700	0.000	104.700	-	-	-
CH0103079254	0.000	VONCERT/BB CORPORATE SHORT EI	11.02.2011	1'000			102.200	0.000	102.200	-	-	-
CH0103724115	0.000	VONCERT/BB	06.06.2013	1'000			101.900	0.000	101.900	-	-	-
<b>USD</b>												
CH0036509666	0.000	VONCERT/BB AAA/Aaa RATING	18.01.2012	1'000			106.600	0.000	106.600	-	-	-
CH0043629713	0.000	VONCERT/BB FINANCIALS	13.04.2011	1'000			107.900	0.000	107.900	-	-	-
CH0043606877	0.000	VONCERT/BB SHORT MATURITIES	13.06.2011	1'000			107.300	0.000	107.300	-	-	-
CH0103138654	0.000	VONCERT/BB CORPS W.ANN. PAYOL	13.02.2012	1'000			103.700	0.000	103.700	-	-	-
<b>GBP</b>												
CH0039163529	0.000	VONCERT/BB DIVERSE £	18.01.2013	1'000			110.300	0.000	110.300		-	-

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ISIN	Coupon	Name	Maturity	Minimum Piece	Moody's	S&P	Price	Acc. Int.	Dirty Price	YTM	SWAP	Mod Dur
<b>AUD</b>												
CH0045520399	0.000	VONCERT/BB DIVERSE AUD 2011	14.01.2011	1'000			106.500	0.000	106.500	-	-	-
CH0032571041	0.000	VONCERT/BB DIVERSE AUD 2012	25.01.2012	1'000			98.200	0.000	98.200	-	-	-
<b>NZD</b>												
CH0045580005	0.000	VONCERT/BB DIVERSE NZD 2010	18.02.2010	1'000			108.100	0.000	108.100	-	-	-
CH0032642263	0.000	VONCERT/BB DIVERSE NZD 2011	11.11.2011	1'000			100.900	0.000	100.900	-	-	-

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ISIN	Currency	Coupon	Name	Maturity	First Settle Date	Moody's	S&P	Price	Acc. Int.	Dirty Price	YTM	SWAP	Govie	Mod Dur
<b>CHF Foreign</b>														
CH0105428848	CHF	1.500	ALLIED IRISH BANKS PLC	28.09.2010	28.09.2009	Aa1e	AAe	100.100	0.000	100.100	1.399	67.4	105.3	1.00
CH0105412693	CHF	2.250	ROYAL BK SCOTLND GRP PLC	09.10.2012	09.10.2009	Aa3e	A+e	99.900	0.000	99.900	2.285	118.0	145.3	2.87
CH0105413253	CHF	2.125	LGT FINANCE LIMITED	08.07.2013	08.10.2009	Aa3e	A+e	100.600	0.000	100.600	1.956	63.1	89.2	3.61
CH0105335415	CHF	1.375	INSTITUT CREDITO OFICIAL	07.10.2013	07.10.2009	Aaae	AA+e	100.600	0.000	100.600	1.220	-17.7	8.3	3.88
CH0104948291	CHF	1.625	NEDER WATERSCHAPSBANK	22.09.2014	22.09.2009	Aaae	AAA	102.500	0.000	102.500	1.108	-54.7	-12.0	4.73
CH0104007692	CHF	3.000	REPUBLIC OF POLAND	23.09.2014	23.09.2009	A2e	A-	100.350	0.000	100.350	2.924	126.5	169.5	4.47
CH0105004060	CHF	2.125	GENERALITAT DE CATALUNYA	01.10.2014	01.10.2009	Aa3	AA-	100.500	0.000	100.500	2.019	35.8	79.0	4.64
CH0104007585	CHF	2.625	SWEDISH EXPORT CREDIT	28.12.2015	21.09.2009	Aa1e	AA+e	104.000	1.043	105.043	1.940	0.9	35.0	5.67
CH0105335498	CHF	2.250	INSTITUT CREDITO OFICIAL	07.11.2017	07.10.2009	Aaae	AA+e	100.800	0.000	100.800	2.141	-12.4	18.0	7.24
CH0105081266	CHF	2.375	CIE FINANCEMENT FONCIER	24.08.2018	25.09.2009	Aaae	AAAe	99.300	0.205	99.505	2.463	8.3	42.1	7.95
CH0105376641	CHF	2.500	BK NEDERLANDSE GEMEENTEN	14.10.2019	14.10.2009	Aaae	AAAe	100.100	0.000	100.100	2.489	-1.9	33.6	8.61
<b>CHF Domestic</b>														
CH0104935025	CHF	4.500	GEORG FISCHER FINANZ AG	22.09.2014	22.09.2009			102.400	0.000	102.400	3.961	233.6	273.3	4.25
CH0105230327	CHF	3.125	BUCHER INDUSTRIES AG	02.10.2014	02.10.2009			100.500	0.000	100.500	3.016	135.2	178.7	4.47
CH0105134891	CHF	2.125	PFANDBRIEF SCHW KANTBK	15.09.2017	16.09.2009			100.000	0.006	100.006	2.125	-12.1	18.7	7.28
CH0104993495	CHF	2.375	EMIS FUER GEM WOHNBAUT	12.01.2018	17.09.2009			102.100	1.616	103.716	2.097	-19.2	10.9	7.38
CH0105134925	CHF	2.625	PFANDBRIEF SCHW KANTBK	16.09.2021	16.09.2009			99.650	0.007	99.657	2.659	-2.6	33.3	10.17
<b>EUR</b>														
DE000A0Z20G2	EUR	2.500	DEUTSCHE SCHIFFSBANK	15.09.2011	15.09.2009	A2e		100.130	0.014	100.144	2.432	85.7	188.5	1.92
XS0451759012	EUR	2.250	OESTERREICH VOLKSBANKEN	14.09.2012	14.09.2009	Aaae	AAAe	100.420	0.018	100.438	2.104	5.2	129.5	2.87
XS0451674617	EUR	3.875	ALPHA CREDIT GROUP PLC	17.09.2012	17.09.2009	A2e	BBB+e	99.750	0.000	99.750	3.965	188.9	315.3	2.78
XS0451641285	EUR	7.625	FIAT FINANCE & TRADE	15.09.2014	15.09.2009	Ba1	BB+	101.250	0.042	101.292	7.317	461.6	608.9	4.04
XS0452167991	EUR	3.875	AMERICAN HONDA FINANCE	16.09.2014	16.09.2009	A1e	A+e	100.250	0.011	100.261	3.819	115.0	259.1	4.47
XS0451805906	EUR	4.625	BANK OF IRELAND MTGE BNK	16.09.2014	16.09.2009	Aaae	AAAe	101.760	0.013	101.773	4.227	159.4	299.9	4.39
XS0451689565	EUR	4.000	BMW FINANCE NV	17.09.2014	17.09.2009	A3	Ae	100.680	0.000	100.680	3.848	113.6	262.0	4.46
XS0452462723	EUR	4.500	KBC IFIMA NV	17.09.2014	17.09.2009	Aa3e	Ae	99.550	0.000	99.550	4.603	192.2	337.5	4.38
FR0010801761	EUR	4.000	ALSTOM	23.09.2014	23.09.2009	Baa1	BBB+e	101.170	0.000	101.170	3.739	104.0	251.1	4.31
XS0452187759	EUR	4.000	ENEL FINANCE INTL SA	14.09.2016	17.09.2009	A2e	A-e	100.350	0.000	100.350	3.942	87.2	220.4	6.00
FR0010801068	EUR	3.500	DEXIA MUNICIPAL AGENCY	16.09.2016	16.09.2009	Aaae	AAAe	100.400	0.010	100.410	3.435	36.8	169.6	6.12
XS0452802175	EUR	5.500	LANXESS FINANCE BV	21.09.2016	21.09.2009	Baa2e	BBBe	101.300	0.000	101.300	5.273	218.5	353.1	5.42
FR0010804492	EUR	3.875	AREVA SA	23.09.2016	23.09.2009		Ae	100.300	0.000	100.300	3.825	72.9	208.2	5.83
XS0452418238	EUR	4.625	UNIBAIL-RODAMCO SE	23.09.2016	23.09.2009	A3e	Ae	101.370	0.000	101.370	4.393	134.2	265.0	5.64
XS0451457435	EUR	4.125	ENI SPA	16.09.2019	14.09.2009	Aa2	AA-e /*-	99.780	0.034	99.814	4.152	71.3	200.8	8.05
XS0452166324	EUR	5.000	INTESA SANPAOLO SPA	23.09.2019	23.09.2009	Aa3e	A+e	100.680	0.000	100.680	4.912	146.4	276.6	7.39
XS0452868788	EUR	4.375	DEUTSCHE BAHN FINANCE BV	23.09.2021	23.09.2009	Aa1e	AAe	100.530	0.000	100.530	4.317	70.7	198.9	8.83
XS0452187916	EUR	5.000	ENEL FINANCE INTL SA	14.09.2022	17.09.2009			100.560	0.000	100.560	4.940	123.7	253.7	9.40

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ISIN	Currency	Coupon	Name	Maturity	First Settle Date	Moody's	S&P	Price	Acc. Int.	Dirty Price	YTM	SWAP	Govie	Mod Dur
XS0452314536	EUR	5.125	ASSICURAZIONI GENERALI	16.09.2024	16.09.2009	A1	A+	100.960	0.014	100.974	5.032	119.3	252.2	10.32
FR0010804500	EUR	4.875	AREVA SA	23.09.2024	23.09.2009		Ae	100.270	0.000	100.270	4.849	103.5	233.8	10.01

#### USD

US86959NAB55	USD	2.875	SVENSKA HANDELSBANKEN AB	14.09.2012	14.09.2009	Aa2	AA-e	100.630	0.024	100.654	2.653	86.1	184.4	2.83
XS0451654189	USD	2.000	BK NEDERLANDSE GEMEENTEN	17.09.2012	15.09.2009	Aaae	AAAe	100.097	0.011	100.108	1.966	14.8	115.5	2.88
XS0452149072	USD	2.000	KINGDOM OF SPAIN	17.09.2012	17.09.2009	Aaae	AA+e	100.027	0.000	100.027	1.991	17.0	117.9	2.88
XS0451685142	USD	2.125	KOMMUNINVEST I SVERIGE	17.09.2012	15.09.2009	Aaae	AAAe	100.440	0.012	100.452	1.973	19.3	116.1	2.88
XS0451796642	USD	3.000	SCHLUMBERGER NORGE AS	18.03.2013	17.09.2009	A1e	A+e	100.937	0.000	100.937	2.713	64.4	173.7	3.24
XS0451748080	USD	3.250	ZURICH FIN LUXEMBOURG SA	30.09.2013	30.09.2009	A2e	A+e	99.878	0.000	99.878	3.283	96.5	215.2	3.61
USG4721SAP68	USD	3.800	IBERDROLA FIN IRELAND	11.09.2014	11.09.2009	A3e	A-e	102.165	0.063	102.228	3.321	72.4	209.4	4.49
BE6000356335	USD	2.875	BELGIUM KINGDOM	15.09.2014	15.09.2009	Aa1e	AA+e	100.450	0.016	100.466	2.777	16.3	155.0	4.60
XS0452295560	USD	4.750	TAQA ABU DHABI NATL ENER	15.09.2014	14.09.2009	Aa2e		100.500	0.040	100.540	4.635	199.3	340.8	4.36
US71656MAB54	USD	4.875	PETROLEOS MEXICANOS	15.03.2015	18.09.2009	Baa1e	BBB+e	99.400	0.000	99.400	4.996	217.0	358.6	4.61
USG46726AA63	USD	4.625	HUTCHISON WHAM INT 09/16	11.09.2015	11.09.2009	A3	A-	100.550	0.077	100.627	4.518	160.1	295.7	5.13
USG4671AAA81	USD	5.750	HUTCHISON WHAM INT 09/19	11.09.2019	11.09.2009	A3	A-	100.600	0.096	100.696	5.669	217.3	352.7	7.44
USG4721SAQ42	USD	5.000	IBERDROLA FIN IRELAND	11.09.2019	11.09.2009	A3e	A-e	101.800	0.083	101.883	4.769	124.9	262.6	7.74
USG7053TAA81	USD	9.375	PETROPLUS FINANCE LTD	15.09.2019	17.09.2009	(P)B1	BB-	100.500	0.000	100.500	9.296	577.9	715.2	6.32
XS0452300402	USD	6.250	TAQA ABU DHABI NATL ENER	16.09.2019	14.09.2009	Aa2e		101.500	0.052	101.552	6.046	253.3	390.2	7.30
XS0452319337	USD	5.500	HENSON FINANCE LTD	17.09.2019	17.09.2009			99.340	0.000	99.340	5.588	205.9	344.4	7.52
US4581X0BG29	USD	3.875	INTER-AMERICAN DEVEL BK	17.09.2019	17.09.2009	Aaae	AAAe	100.562	0.000	100.562	3.806	29.6	166.2	8.17

#### GBP

XS0451694052	AUD	6.625	COMMONWEALTH BANK AUST	22.09.2014	22.09.2009	Aa1e	AAe	100.110	0.000	100.110	6.598	86.4	537.0	3.90
XS0452188054	GBP	5.625	ENEL FINANCE INTL SA	14.08.2024	17.09.2009	A2e	A-e	100.731	0.000	100.731	5.550	138.1	304.4	9.89
XS0451948250	GBP	6.875	FIRSTGROUP PLC	18.09.2024	18.09.2009		BBB-	102.810	0.000	102.810	6.575	244.2	406.4	8.70
XS0451790280	GBP	5.750	KONINKLIJKE KPN NV	17.09.2029	17.09.2009	Baa2	BBB+	101.606	0.000	101.606	5.614	147.1	294.0	11.78
XS0452187320	GBP	5.750	ENEL FINANCE INTL SA	14.09.2040	17.09.2009			102.730	0.000	102.730	5.563	157.3	283.7	14.52



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ISIN	Size	Act. Coupon	Name	Maturity	First Settle Date	Moody's	S&P	Price	Acc. Int.	Dirty Price	Assumed Rate	Disc. Margin	Reset Freq	Next Reset
CH0027670352	500'000	0.325	CITIGROUP INC	27.11.2009	29.11.2006	A3	A	99.55	0.019	99.569	0.30667	237.4	4.0	27.11.2009
CH0028671334	500'000	0.365	AEGON GLOBAL INST	15.02.2010	15.02.2007		AA-	98.75	0.031	98.781	0.30667	307.4	4.0	16.11.2009
CH0037709042	500'000	0.66333	GENERAL ELEC CAP CORP	03.03.2010	03.03.2008	Aa2	AAAe	100	0.026	100.026	0.30667	37.2	4.0	03.12.2009
CH0030098328	500'000	0.43667	EMIRATES BANK INTERNAT P	23.04.2010	23.04.2007	A1 /*-	A-	97.2	0.068	97.268	0.30667	481.8	4.0	23.10.2009
CH0030665332	500'000	0.35167	LB BADEN-WUERTTEMBERG	14.05.2010	14.05.2007	Aa2		99.85	0.033	99.883	0.30667	25.9	4.0	16.11.2009
CH0031837609	500'000	0.415	COMMERZBANK AG	05.07.2010	05.07.2007	Aa3	A	99.75	0.084	99.834	0.30667	29.9	4.0	05.10.2009
CH0030123423	500'000	0.36667	GENERAL ELEC CAP CORP	23.07.2010	23.04.2007	Aa2	AA+	100	0.057	100.057	0.30667	2.8	4.0	23.10.2009
CH0035428280	500'000	0	KFW	26.11.2010	26.11.2007		AAA	100	0.000	100.000	0.10833	-40.3	12.0	28.09.2009
CH0036692231	500'000	0.60667	UBS AG JERSEY BRANCH	08.02.2011	08.02.2008	Aa2 /*-	A+	99	0.064	99.064	0.30667	98.2	4.0	09.11.2009
CH0043223053	500'000	0.85333	SKANDINAVISKA ENSKILDA	15.07.2011	15.07.2008	A1	A	100.55	0.152	100.702	0.30667	19.3	4.0	15.10.2009
CH0043139432	500'000	1.05333	BANQUE FED CRED MUTUEL	15.07.2011	15.07.2008	Aa3	A+	100	0.187	100.187	0.30667	27.3	4.0	15.10.2009
CH0035127320	500'000	0.55333	ROYAL BANK OF CANADA	13.11.2012	13.11.2007	Aaa	AA-	99.75	0.054	99.804	0.30667	33.7	4.0	13.11.2009
CH0036751433	500'000	0.35833	RABOBANK NEDERLAND	05.02.2013	05.02.2008	Aaa	AAA	99.25	0.043	99.293	0.30667	24.6	4.0	05.11.2009

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CH0030976366	3'000'000	3.000	ALPHA CREDIT GROUP PLC	14.06.2010	14.06.2007	A2	BBB+	100.000	0.775	100.775	2.977	244.9	270.3	0.72
CH0031317115	2'000'000	3.000	ASB FINANCE LTD LONDON	28.06.2010	28.06.2007	Aa2	AA	101.950	0.658	102.608	0.489	-8.0	20.4	0.78
CH0028622659	1'000'000	2.750	EFG HELLAS (CI) LTD	09.02.2011	09.02.2007	A1	BBB+	99.750	1.665	101.415	2.929	216.4	251.0	1.33
CH0043323317	2'500'000	3.500	DEXIA MUNICIPAL AGENCY	21.06.2011	21.07.2008	Aaa	AAA	104.650	0.836	105.486	0.828	10.0	33.6	1.71
CH0031911412	1'000'000	3.250	FINANCE FOR DANISH IND	13.07.2011	13.07.2007	Baa3		96.100	0.578	96.678	5.552	466.8	504.5	1.70
CH0039077570	3'000'000	2.750	KFW	30.08.2011	02.05.2008	Aaa	AAA	104.250	0.130	104.380	0.556	-19.3	1.9	1.92
CH0045723670	500'000	1.625	BP CAPITAL MARKETS PLC	27.10.2011	27.03.2009	Aa1	AA	101.950	0.767	102.717	0.691	-8.0	11.7	2.05
CH0049550475	1'500'000	4.000	TOYOTA MOTOR CREDIT CORP	03.02.2012	03.02.2009	Aa1	AA	106.400	2.489	108.889	1.249	42.4	61.2	2.24
CH0024608504	3'000'000	2.125	DEXIA CREDIT LOCAL	29.03.2012	29.03.2006	A1	A	99.050	0.992	100.042	2.514	159.8	184.1	2.41
CH0100484572	1'000'000	1.250	NESTLE FINANCE INTL LTD	24.04.2012	24.04.2009	Aa1	AA	101.150	0.497	101.647	0.801	-12.8	11.2	2.55
CH0039162158	2'000'000	2.875	LAND NORDRHEIN-WESTFALEN	02.05.2012	02.05.2008	Aa1	AA-	105.300	1.078	106.378	0.825	-11.1	13.0	2.52
CH0025226413	3'000'000	2.750	PACIFIC LIFE GLOBAL FNDG	15.05.2012	15.05.2006	A1	AA-	98.650	0.932	99.582	3.284	230.8	258.1	2.50
CH0042451366	1'000'000	3.625	DANONE FINANCE	20.06.2012	20.06.2008	A3	A-	106.050	0.876	106.926	1.373	40.8	64.4	2.62
CH0043088183	1'000'000	3.500	NOVARTIS SECS INVEST LTD	26.06.2012	26.06.2008	Aa2	AA-	106.750	0.788	107.538	1.019	3.4	28.5	2.65
CH0021735698	1'000'000	1.875	NIPPON TELEGR & TELEPH	27.06.2012	27.06.2005	Aa1	AA	102.500	0.417	102.917	0.958	-3.5	22.3	2.70
CH0027670329	750'000	2.750	CITIGROUP INC	29.06.2012	29.11.2006	A3	A	99.500	0.596	100.096	2.937	193.0	220.0	2.63
CH0045159800	500'000	3.250	E.ON INTL FINANCE BV	24.09.2012	24.09.2008	A2	A	105.250	3.187	108.437	1.460	39.3	64.2	2.80
CH0033784791	2'000'000	3.000	NESTLE HOLDINGS INC	09.10.2012	09.10.2007	Aa1	AA	106.150	2.817	108.967	0.952	-14.6	12.0	2.87
CH0045478770	1'000'000	4.000	TELSTRA CORP LTD	09.10.2012	09.10.2008	A2	A	107.400	3.756	111.156	1.508	43.7	67.6	2.81
CH0048413170	2'500'000	3.875	E.ON INTL FINANCE BV	11.12.2012	11.12.2008	A2	A	107.200	2.971	110.171	1.572	44.5	68.1	2.98
CH0035582110	2'000'000	3.250	MCDONALD'S CORP	12.12.2012	12.12.2007	A3	A	105.500	2.483	107.983	1.495	35.7	60.3	3.01
CH0048506874	1'000'000	3.500	GDF SUEZ	19.12.2012	19.12.2008	Aa3	A	105.900	2.606	108.506	1.623	48.5	72.5	3.02
CH0028604608	500'000	2.750	JACKSON NATL LIFE FUND	07.02.2013	07.02.2007	A1	AA	100.000	1.681	101.681	2.747	153.9	180.3	3.14
CH0049812040	1'000'000	3.125	VATTENFALL TREASURY AB	11.02.2013	11.02.2009	A2	A-e	105.000	1.875	106.875	1.600	41.2	65.2	3.18
CH0043689451	1'000'000	3.000	COCA-COLA ENT BOTT FIN	13.03.2013	13.03.2009	A3	A	104.250	1.533	105.783	1.732	51.7	76.0	3.27
CH0039507857	500'000	3.625	E.ON INTL FINANCE BV	07.05.2013	07.05.2008	A2	A	106.250	1.309	107.559	1.832	58.4	81.6	3.38
CH0049524041	1'000'000	2.000	NESTLE FINANCE INTL LTD	05.08.2013	05.02.2009	Aa1	AA	103.050	0.233	103.283	1.191	-15.7	10.4	3.72
CH0026863354	1'000'000	2.500	NESTLE HOLDINGS INC	03.10.2013	03.10.2006	Aa1	AA	104.750	2.389	107.139	1.287	-10.5	15.3	3.77
CH0048702341	1'000'000	3.375	ELECTRICITE DE FRANCE	18.12.2013	18.12.2008	Aa1e	A+	106.250	2.522	108.772	1.833	40.4	63.8	3.88
CH0048830225	1'000'000	3.000	BP CAPITAL MARKETS PLC	19.12.2013	19.12.2008	Aa1	AA	106.600	2.233	108.833	1.391	-5.4	19.6	3.93
CH0020610934	1'000'000	2.250	BK NEDERLANDSE GEMEENTEN	17.03.2014	17.03.2005	Aaa	AAA	103.600	1.125	104.725	1.418	-9.8	20.4	4.23
CH0100673521	1'500'000	3.750	DEUTSCHE TELEKOM AG	22.04.2014	22.04.2009	Baa1	BBB+	104.950	1.510	106.460	2.591	108.4	137.5	4.15
CH0025164739	1'500'000	2.625	SWEDISH EXPORT CREDIT	12.05.2014	12.05.2006	Aa1	AA+	104.750	0.911	105.661	1.558	0.6	34.0	4.34
CH0101108105	5'000'000	2.250	NEDER WATERSCHAPSBANK	13.05.2014	13.05.2009	Aaa	AAA	103.600	0.775	104.375	1.444	-11.3	22.6	4.38
CH0101997309	1'000'000	4.500	BRANDBREW SA	11.06.2014	11.06.2009	Baa2	BBB+	104.350	1.200	105.550	3.484	195.6	226.4	4.19
CH0031835421	500'000	3.125	BUNDES IMMOBILIENGESSELL	16.07.2014	16.07.2007	Aaa		106.650	0.530	107.180	1.679	8.8	45.7	4.47
CH0035031357	3'000'000	3.000	ENERGIE BEHEER NEDERLAND	05.12.2014	28.11.2007	Aaa	AAA	106.950	2.350	109.300	1.600	-9.3	33.0	4.74
CH0037423826	1'500'000	3.625	BMW US CAPITAL LLC	04.03.2015	04.03.2008	A3	A	104.450	1.943	106.393	2.735	100.5	134.0	4.84
CH0011261168	1'500'000	4.500	BANK FUER ARBEIT & WIRT	16.10.2015	16.10.2000		AAA	113.250	4.138	117.388	2.151	30.2	58.1	5.19
CH0016833805	1'000'000	3.000	OEKB OEST. KONTROLLBANK	23.10.2015	23.10.2003	Aaa	AAA	106.000	2.700	108.700	1.947	5.8	37.5	5.43

14.09.2009

ISIN	Size	Coupon	Name	Maturity	First Settle Date	Moody's	S&P	Price	Acc. Int.	Dirty Price	YTM	SWAP	Govie	Mod Dur
CH0008135045	1'500'000	0.000	ASIAN DEVELOPMENT BANK	07.02.2016	07.02.1986	Aaa	AAA	88.550	0.000	88.550	1.922	-7.1	31.9	6.27
CH0049495598	5'000'000	2.750	BK NEDERLANDSE GEMEENTEN	11.05.2016	11.02.2009	Aaa	AAA	105.150	1.650	106.800	1.917	-8.8	26.4	6.01
CH0042451382	1'000'000	4.125	DANONE FINANCE	20.06.2016	20.06.2008	A3	A-	110.500	0.997	111.497	2.421	43.5	74.1	5.88
CH0026985561	500'000	2.625	KOMMUNEKREDIT	17.10.2016	17.10.2006	Aaa	AAA	103.350	2.406	105.756	2.111	2.2	35.2	6.28
CH0022129248	2'500'000	2.250	HYPO INVESTMENTBANK AG	02.08.2017	02.08.2005		AA+	99.450	0.281	99.731	2.327	9.6	40.8	7.12
CH0038539232	500'000	3.250	BUNDES IMMOBILIENGESSELL	02.10.2017	02.04.2008	Aaa		106.700	3.115	109.815	2.327	9.4	38.1	6.87
CH0017992477	5'000'000	3.000	SWEDISH EXPORT CREDIT	27.02.2018	27.02.2009	Aa1	AA+	104.850	1.667	106.517	2.359	6.3	36.0	7.32
CH0028608856	4'000'000	2.500	EUROPEAN INVESTMENT BANK	08.02.2019	08.02.2007	Aaa	AAA	101.800	1.521	103.321	2.284	-14.2	20.2	8.19
CH0024590207	500'000	2.500	ERSTE EUROPÄISCHE P&K	27.03.2019	27.03.2006		AAA	94.000	1.181	95.181	3.241	74.4	114.7	8.19
CH0103078231	4'000'000	3.000	RESEAU FERRE DE FRANCE	24.04.2019	24.07.2009	Aaae	AAA	104.950	0.442	105.392	2.415	-2.6	31.5	8.23
CH0031835439	500'000	3.250	BUNDES IMMOBILIENGESSELL	16.07.2019	16.07.2007	Aaa		105.950	0.551	106.501	2.557	9.6	43.2	8.36
CH0033023216	1'000'000	3.500	DEXIA MUNICIPAL AGENCY	28.08.2019	28.08.2007	Aaa	AAAe	106.800	0.185	106.985	2.711	24.4	57.2	8.38
CH0021803942	1'000'000	2.375	EUROPEAN INVESTMENT BANK	10.07.2020	11.07.2005	Aaa	AAA	99.800	0.442	100.242	2.396	-18.5	16.1	9.40
CH0022721762	1'000'000	2.250	BK NEDERLANDSE GEMEENTEN	14.10.2020	14.10.2005	Aaa	AAA	96.650	2.081	98.731	2.602	-1.4	34.6	9.45



# CHF Domestic Bonds

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ISIN	Size	Coupon	Name	Maturity	First Settle Date	Moody's	S&P	Price	Acc. Int.	Dirty Price	YTM	SWAP	Govie	Mod Dur
CH0025636777	4'000'000	3.125	UNIQUE ZURICH AIRPORT	14.06.2010	14.06.2006		BBB+	101.900	0.807	102.707	0.548	0.4	27.4	0.74
CH0009886646	4'000'000	3.375	PFANDBRIEF SCHWEIZ HYPO	25.01.2011	25.01.1999	Aaa		103.900	2.175	106.075	0.480	-29.0	7.0	1.32
CH0010840897	10'000'000	4.000	SWITZERLAND	10.06.2011	13.06.2000	Aaa	NR	106.070	1.078	107.148	0.469	-27.5	-1.6	1.69
CH0012616782	1'000'000	3.875	ZURICH INSURANCE CO	27.07.2011	27.07.2001			104.950	0.538	105.488	1.169	45.2	65.4	1.80
CH0015072116	1'500'000	3.000	LUZERNER KANTONALBK AG	14.11.2011	14.11.2002		AA+	105.100	2.525	107.625	0.614	-17.3	2.8	2.06
CH0028968136	1'000'000	2.625	PFANDBRIEF SCHWEIZ HYPO	14.02.2012	14.02.2007	Aaa		104.600	1.553	106.153	0.692	-16.9	4.7	2.32
CH0021562084	500'000	2.250	GIVAUDAN SA	01.06.2012	01.06.2005			102.250	0.663	102.913	1.396	43.6	68.2	2.60
CH0011018840	500'000	4.375	EUROFIMA	09.08.2012	09.08.2000	Aaa	AAA	109.950	0.462	110.412	0.878	-16.0	10.3	2.75
CH0019404968	500'000	2.750	MIGROS BANK	21.09.2012	21.09.2004		A	104.000	2.719	106.719	1.384	31.4	56.9	2.82
CH0019582367	500'000	2.625	LUZERNER KANTONALBK AG	12.10.2012	12.10.2004		AA+	105.100	2.443	107.543	0.932	-16.9	9.7	2.90
CH0100608642	8'000'000	1.500	PFANDBRIEF SCHWEIZ HYPO	28.03.2013	14.04.2009	Aaa		101.300	0.638	101.938	1.122	-12.5	13.8	3.41
CH0101541388	2'500'000	3.750	LONZA SWISS FINANCE AG	27.05.2013	27.05.2009			105.000	1.146	106.146	2.320	106.3	128.8	3.41
CH0101753876	1'000'000	4.250	SWISS REINSURANCE CO LTD	17.06.2013	17.06.2009	A1	A+e	106.100	1.063	107.163	2.522	126.5	147.4	3.43
CH0021907354	500'000	4.625	JELMOLI HOLDINGS AG	11.07.2013	11.07.2005			106.300	0.848	107.148	2.857	159.4	178.9	3.47
CH0045029870	1'000'000	4.000	CREDIT SUISSE	13.09.2013	15.09.2008	Aa1	A+	107.000	0.044	107.044	2.150	81.2	103.2	3.69
CH0045569727	1'000'000	4.250	UBS AG	26.09.2013	26.09.2008	Aa2 /*-	A+	106.500	4.144	110.644	2.531	119.3	140.3	3.56
CH0101753900	1'000'000	4.000	HOLCIM LTD	09.12.2013	09.07.2009	Baa2	BBB	104.350	0.756	105.106	2.890	148.6	170.3	3.76
CH0039139321	1'500'000	3.500	SWISSCOM AG	08.04.2014	08.04.2009	A2	A	105.400	1.546	106.946	2.238	73.5	102.3	4.15
CH0023139816	1'000'000	2.000	SWITZERLAND	09.11.2014	09.11.2005	Aaa	NR	104.000	1.711	105.711	1.193	-49.6	-4.0	4.81
CH0035539334	1'000'000	3.500	BALOISE HOLDING	19.12.2014	19.12.2007			104.750	2.606	107.356	2.522	83.9	123.2	4.67
CH0012385586	5'000'000	3.750	SWITZERLAND	10.06.2015	11.06.2001	Aaa	NR	112.150	1.010	113.160	1.519	-29.6	-1.3	5.17
CH0103164361	1'000'000	3.250	COOP	31.07.2015	31.07.2009			104.750	0.424	105.174	2.373	54.1	82.4	5.30
CH0015633453	5'000'000	2.500	SWITZERLAND	12.03.2016	12.03.2003	Aaa	NR	105.550	1.285	106.835	1.592	-38.9	-2.0	5.92
CH0104798084	8'000'000	2.000	AARGAUISCHE KANTONALBANK	09.09.2016	09.09.2009		AAAe	100.500	0.044	100.544	1.923	-15.4	18.9	6.46
CH0006448424	5'000'000	4.250	SWITZERLAND	05.06.2017	05.06.1997		NR	116.900	1.204	118.104	1.876	-30.9	-1.3	6.63
CH0044004684	500'000	3.500	AARGAUISCHE KANTONALBANK	14.08.2017	14.08.2008		AAAe	111.100	0.321	111.421	1.970	-24.7	4.9	6.94
CH0105134891	5'000'000	2.125	PFANDBRIEF SCHW KANTBK	15.09.2017	16.09.2009			99.950	0.006	99.956	2.132	-11.5	19.7	7.28
CH0015221663	5'000'000	3.000	SWITZERLAND	08.01.2018	08.01.2003	Aaa	NR	107.830	2.075	109.905	1.968	-31.4	-1.8	7.23
CH0104760001	1'000'000	2.375	LUZERNER KANTONALBK AG	10.09.2018	10.09.2009		AA+	100.850	0.046	100.896	2.269	-11.1	22.3	8.01
CH0105202995	1'000'000	4.000	HOLCIM LTD	11.09.2018	11.09.2009	Baa2	BBB	99.950	0.067	100.017	4.007	161.3	196.0	7.42
CH0017410314	1'500'000	3.250	EUROFIMA	28.12.2018	30.12.2003	Aaa	AAA	108.750	2.338	111.088	2.197	-20.6	12.4	7.87
CH0018454253	5'000'000	3.000	SWITZERLAND	12.05.2019	12.05.2004	Aaa	NR	107.900	1.042	108.942	2.087	-36.6	-1.8	8.32
CH0100524187	500'000	2.625	CANTON OF BERN	24.04.2020	24.04.2009			101.500	1.043	102.543	2.462	-9.5	25.0	9.09
CH0039139404	750'000	2.875	CITY OF ZURICH	21.04.2021	21.04.2009			102.850	1.166	104.016	2.586	-5.6	29.0	9.69
CH0105134925	1'000'000	2.625	PFANDBRIEF SCHW KANTBK	16.09.2021	16.09.2009			100.000	99.850	199.850	2.625	-5.9	29.6	10.18
CH0030653916	500'000	3.000	EUROFIMA	22.05.2024	22.05.2007	Aaa	AAA	103.100	0.958	104.058	2.740	-12.4	24.1	11.71
CH0020498645	500'000	2.750	CITY OF ZURICH	14.02.2025	14.02.2005			98.600	1.627	100.227	2.863	-5.1	33.0	12.19

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ISIN	Coupon	Name	Maturity	First Settle Date	Moody's	S&P	Price	Acc. Int.	Dirty Price	YTM	SWAP	Govie	Mod Dur
CH0007486605	3.000	KFW	04.12.2009	04.06.1999	Aaa	AAA	100.650	2.358	103.008	-0.038	#VALUE!	-15.9	-
CH0010431168	4.000	DEXIA MUNICIPAL AGENCY	08.03.2010	08.03.2000	Aaa	AAA	101.850	2.100	103.950	0.101	#VALUE!	-9.5	0.47
CH0010702907	4.500	EUROHYPO AG	10.05.2010	10.05.2000	Aaa	AAA	102.690	1.588	104.278	0.330	#VALUE!	8.3	0.65
CH0010876222	4.500	BK NEDERLANDSE GEMEENTEN	05.07.2010	05.07.2000	Aaa	AAA	103.540	0.900	104.440	0.072	#VALUE!	-21.9	0.80
CH0009818706	3.125	REPUBLIC OF ITALY	15.07.2010	15.01.1999	Aa2	A+	102.340	0.538	102.878	0.290	#VALUE!	-0.9	0.83
CH0011761746	3.750	LANDBK HESSEN-THUERINGEN	01.02.2011	01.02.2001	Aaa	AA	104.290	2.354	106.644	0.600	#VALUE!	18.5	1.33
CH0009930881	3.250	BANK FUER ARBEIT & WIRT	23.02.2011	23.02.1999			103.680	1.842	105.522	0.660	#VALUE!	23.3	1.39
CH0007380113	3.250	RESEAU FERRE DE FRANCE	01.06.2011	01.06.1999	Aaa	AAA	104.800	0.957	105.757	0.419	#VALUE!	-6.1	1.67
CH0010334735	4.000	KFW	15.02.2012	15.02.2000	Aaa	AAA	107.850	2.356	110.206	0.704	#VALUE!	5.9	2.29
CH0011202592	4.250	RABOBANK NEDERLAND	14.09.2012	14.09.2000	Aaa	AAA	109.450	0.035	109.485	1.026	#VALUE!	21.8	2.85
CH0011710065	4.000	VORARLBERG LND-HYPOBK AG	22.01.2013	22.01.2001	Aaa	NR	109.150	2.611	111.761	1.193	#VALUE!	26.4	3.10
CH0009878742	3.500	EUROPEAN INVESTMENT BANK	28.01.2014	28.01.1999	Aaa	AAA	109.750	2.226	111.976	1.193	#VALUE!	-1.7	4.01
CH0008803519	0.000	INTL BK RECON & DEVELOP	21.10.2015	21.10.1985	Aaa	AAA	89.650	0.000	89.650	1.809	#VALUE!	23.7	5.99
CH0008135045	0.000	ASIAN DEVELOPMENT BANK	07.02.2016	07.02.1986	Aaa	AAA	88.500	0.000	88.500	1.931	#VALUE!	32.8	6.27

# Swiss Government Bonds

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ISIN	Coupon	Name	Maturity	First Settle Date	Moody's	S&P	Mid Price	Acc. Int.	Dirty Price	YTM	SWAP	Govie	Mod Dur
CH0019803458	1.750	SWITZERLAND	05.11.2009	05.11.2004	Aaa	NR	100.220	1.517	101.737	0.098	-6.3	-	0.13
CH0006809906	3.500	SWITZERLAND	07.08.2010	07.08.1997	Aaa	NR	102.825	0.389	103.214	0.312	-33.5	-	0.89
CH0010840897	4.000	SWITZERLAND	10.06.2011	13.06.2000	Aaa	NR	106.035	1.078	107.113	0.488	-25.5	-	1.69
CH0008055649	2.750	SWITZERLAND	10.06.2012	10.06.1999	Aaa	NR	105.480	0.741	106.221	0.716	-26.5	-	2.63
CH0010379300	4.000	SWITZERLAND	11.02.2013	11.02.2000	Aaa	NR	110.160	2.400	112.560	0.948	-26.1	-	3.16
CH0001480083	4.250	SWITZERLAND	06.01.2014	06.01.1994	Aaa	NR	112.660	2.963	115.623	1.211	-25.1	-	3.89
CH0023139816	2.000	SWITZERLAND	09.11.2014	09.11.2005	Aaa	NR	103.800	1.711	105.511	1.233	-45.5	-	4.81
CH0012385586	3.750	SWITZERLAND	10.06.2015	11.06.2001	Aaa	NR	112.045	1.010	113.055	1.537	-27.7	-	5.17
CH0015633453	2.500	SWITZERLAND	12.03.2016	12.03.2003	Aaa	NR	105.425	1.285	106.710	1.612	-36.8	-	5.92
CH0022859612	2.000	SWITZERLAND	12.10.2016	12.10.2005	Aaa	NR	101.605	1.861	103.466	1.756	-33.6	-	6.43
CH0006448424	4.250	SWITZERLAND	05.06.2017	05.06.1997	Aaa	NR	116.745	1.204	117.949	1.896	-28.8	-	6.63
CH0015221663	3.000	SWITZERLAND	08.01.2018	08.01.2003	Aaa	NR	107.675	2.075	109.750	1.988	-29.4	-	7.23
CH0018454253	3.000	SWITZERLAND	12.05.2019	12.05.2004	Aaa	NR	107.735	1.042	108.777	2.105	-34.7	-	8.32
CH0021908907	2.250	SWITZERLAND	06.07.2020	06.07.2005	Aaa	NR	100.150	0.444	100.594	2.234	-34.5	-	9.46
CH0008435569	4.000	SWITZERLAND	11.02.2023	11.02.1998	Aaa	NR	117.690	2.400	120.090	2.436	-33.9	-	10.41
CH0031835561	3.250	SWITZERLAND	27.06.2027	27.06.2007	Aaa	NR	108.600	0.722	109.322	2.637	-35.2	-	13.52
CH0008680370	4.000	SWITZERLAND	08.04.2028	08.04.1998	Aaa	NR	119.125	1.767	120.892	2.678	-32.2	-	13.37
CH0015803239	3.500	SWITZERLAND	08.04.2033	08.04.2003	Aaa	NR	114.475	1.546	116.021	2.664	-35.0	-	16.29
CH0024524966	2.500	SWITZERLAND	08.03.2036	08.03.2006	Aaa	NR	96.850	1.313	98.163	2.667	-29.5	-	18.79
CH0009755197	4.000	SWITZERLAND	06.01.2049	06.01.1999	Aaa	NR	127.325	2.789	130.114	2.837	3.3	-	21.47

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ISIN	Coupon	Name	Maturity	First Settle Date	Moody's	S&P	Price	Acc. Int.	Dirty Price	YTM	SWAP	+/- Change	Mdur
CH0032574888	3.250	BETA FINANCE CORP	21.09.2009	20.08.2007	A1		99.150	3.214	102.364	77.908	7968.2	3559.9	0.01
CH0019805297	4.000	CITRON HOLDING AG	06.12.2010	06.12.2004		VT: BB-	80.000	3.122	83.122	24.886	1971.7	26.1	0.94
CH0011551667	4.500	MBIA INC	15.06.2010	15.12.2000	Ba3	BB	90.800	1.150	91.950	18.334	1634.0	26.5	0.63
CH0028691381	2.750	SLM CORP	15.03.2011	15.02.2007	Ba1 /*-	BBB- /*-	89.125	1.390	90.515	11.007	932.0	-52.3	1.32
CH0025631067	2.875	AMERICAN INTL GROUP	20.06.2011	20.06.2006	A3	A-	88.875	0.695	89.570	10.076	851.3	-91.9	1.57
CH0028603618	2.750	MBIA GLOBAL FUNDING LLC	07.02.2017	07.02.2007		BBB	63.500	1.681	65.181	9.952	585.9	4.4	5.85
CH0029877666	2.875	AMERICAN INTL GROUP	16.04.2015	16.04.2007	A3	A-	66.850	1.206	68.056	11.163	726.3	-21.9	4.55
CH0024764257	2.625	MBIA GLOBAL FUNDING LLC	11.04.2016	11.04.2006	WR	BBB	60.000	1.138	61.138	11.671	704.0	28.8	5.24
CH0037697312	6.253	KUZNETSKI (B OF MOSCOW)	04.03.2011	04.03.2008	Baa1		100.075	3.352	103.427	6.164	543.6	-42.8	1.32
CH0031390476	3.375	AMERICAN INTL GROUP	29.06.2017	29.06.2007	A3	A-	59.450	0.731	60.181	11.541	673.5	0.5	5.92
CH0018268539	3.000	ASIF III JERSEY LTD	29.12.2015	29.04.2004	A1	A+	71.350	2.150	73.500	9.199	583.8	9.9	5.09
CH0027962825	2.750	AMERICAN INTL GROUP	21.12.2016	21.12.2006	A3	A-	59.250	2.032	61.282	11.252	658.6	0.8	5.62
CH0029796247	3.583	RSHB CAPTL (RUSS AG BK)	29.03.2010	29.03.2007	Baa1		99.035	1.672	100.707	5.355	497.3	-88.7	0.51
CH0031850925	3.250	HARTFORD LIFE INST FND	11.07.2012	11.07.2007	A3	A	92.525	0.596	93.121	6.219	492.4	4.4	2.56
CH0019545216	2.500	CITI CRED CRD ISSNCE TST	19.10.2011	19.10.2004	Aaa	AAA	98.875	2.278	101.153	3.063	227.4	-30.4	1.96
CH0020488745	2.500	CITI CRED CRD ISSNCE TST	23.02.2015	23.02.2005	Aaa	AAA	88.850	1.417	90.267	4.883	287.2	-26.2	4.82
CH0018140878	3.000	CITIGROUP INC	17.12.2014	07.04.2004	A3	A	94.150	2.250	96.400	4.265	243.5	-33.3	4.62
CH0029365100	3.000	CITIGROUP INC	21.03.2019	21.03.2007	A3	A	80.150	1.467	81.617	5.767	284.3	-7.5	7.67
CH0022549122	2.375	CITIGROUP INC	23.09.2015	23.09.2005	A3	A	88.550	2.335	90.885	4.596	247.6	-34.6	5.26
CH0025226413	2.750	PACIFIC LIFE GLOBAL FNDG	15.05.2012	15.05.2006	A1	AA-	97.475	0.932	98.407	3.760	275.5	0.5	2.49
CH0030125758	3.125	CLARIANT AG	24.04.2012	24.04.2007	Ba1	BBB-	98.625	1.241	99.866	3.683	272.5	5.9	2.42
CH0027539151	3.125	MORGAN STANLEY	21.11.2018	21.11.2006	A2	A	88.025	2.569	90.594	4.765	214.0	-6.1	7.46
CH0023153270	2.500	MORGAN STANLEY	17.11.2015	17.11.2005	A2	A	92.250	2.083	94.333	3.939	189.5	-8.4	5.43
CH0027539144	2.875	MORGAN STANLEY	21.08.2013	21.11.2006	A2	A	98.550	0.208	98.758	3.274	188.3	0.6	3.64
CH0030728833	3.125	MORGAN STANLEY	30.05.2014	30.05.2007	A2	A	98.000	0.929	98.929	3.592	198.1	-0.2	4.25
CH0028160494	2.500	MERRILL LYNCH & CO	21.12.2011	21.12.2006	A2	A	98.900	1.847	100.747	3.007	217.6	19.1	2.12
CH0037972392	4.875	CREDIT SUISSE NEW YORK	14.03.2018	14.03.2008	Aa2	A	106.025	2.478	108.503	4.020	177.4	15.5	6.77
CH0029196026	2.625	ANGLO IRISH BANK CORP	08.03.2010	08.03.2007	Aa1		100.150	1.378	101.528	2.274	191.7	39.8	0.46
CH0021893513	2.875	VALORA HOLDING AG	12.07.2012	12.07.2005			101.000	0.519	101.519	2.501	149.9	31.1	2.67
CH0027819744	2.625	BEAR STEARNS COS LLC	07.12.2011	07.12.2006	Aa3	A+	102.050	2.042	104.092	1.676	89.0	-7.8	2.11
CH0027055695	3.250	CIBA HOLDING AG	04.10.2012	04.10.2006	Baa2 /*	A+	103.600	3.097	106.697	2.019	94.9	9.4	2.81



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ISIN	Nominal	Currency	Coupon	Name	Maturity	Price Mid	YTM	Premium	Parity	Underlying	Conv. Ratio	Delta
<b>CHF</b>												
CH0027818514	5'000	CHF	0.000	ACTELION FINANCE SCA LUX	22.11.2011	124.100	-	6.537	116.485	ATLN	92.3020	0.77
CH0016469279	5'000	CHF	0.000	ADECCO FINANCIAL SERVICE	26.08.2013	108.850	1.638	95.372	55.714	ADEN	52.9101	0.01
CH0025160455	5'000	CHF	1.875	ALLREAL HOLDING AG	02.06.2010	100.175	1.620	17.844	85.006	ALLN	33.8670	0.03
CH0101753892	5'000	CHF	3.000	CLARIANT AG	07.07.2014	129.050	-	19.802	107.719	CLN	584.7953	0.70
CH0014081324	5'000	CHF	2.500	EMS INTL FIN (GUERNSEY)	23.04.2010	101.400	0.163	16.498	87.040	LONN	40.0000	0.26
CH0018602810	5'000	CHF	1.000	GEBERIT AG	14.06.2010	167.825	-	0.345	167.248	GEBN	51.3031	1.00
CH0029403091	10'000	CHF	5.375	GIVAUDAN NEDERLAND FIN	01.03.2010	76.750	n.a.	-1.098	77.602	GIVN	9.8417	0.97
CH0025148179	5'000	CHF	2.000	GRAUBUNDNER KANTONALBAN	08.05.2014	105.775	0.730	9.142	96.915	GRKP	4.1666	0.39
CH0013362766	5'000	CHF	4.000	KABA FINANCE LUX SA	18.01.2010	129.450	6.023	119.854	58.880	KABN	13.0208	0.00
CH0031816496	1'000	CHF	2.250	KARDEX AG	29.06.2011	98.500	3.124	118.558	45.068	KARN	12.8766	0.12
CH0022692609	5'000	CHF	1.625	KUDELSKI FIN SERV HLDG	05.10.2012	93.275	4.011	153.348	36.817	KUD	74.6491	0.05
LI0024818549	1'000	CHF	1.650	LIECHTENSTEIN LANDESBANK	12.04.2011	100.525	1.308	79.209	56.094	LLB	8.4926	0.12
CH0035145397	5'000	CHF	1.000	NOBEL BIOCARE INVESTMENT	08.11.2011	97.500	3.165	158.731	37.684	NOBN	58.8443	0.00
CH0025087153	5'000	CHF	1.700	PARGESA NETHERLANDS NV	27.04.2013	92.700	3.904	81.114	51.183	PARG	31.3048	0.19
CH0031826305	5'000	CHF	1.750	PARGESA NETHERLANDS NV	15.06.2014	89.075	4.346	104.304	43.599	PARG	26.6662	0.18
CH0017546414	1'000	CHF	2.250	SCHAFFNER HOLDING AG	28.01.2010	102.450	3.621	69.607	60.404	SAHN	3.9480	0.00
CH0042256708	5'000	CHF	2.000	SPG PUBLIC INVESTMENTS	20.05.2013	95.750	3.243	92.868	49.645	SPG	11.8203	0.15
CH0016772987	5'000	CHF	2.625	SWATCH GROUP FINANCE LUX	15.10.2010	108.100	-	15.275	93.775	UHRN	102.0408	0.46
CH0018461092	1'000	CHF	0.625	SWISS LIFE HOLDING AG	10.06.2010	99.625	1.142	71.348	58.142	SLHN	4.9950	0.07
CH0020421860	5'000	CHF	2.000	SWISS PRIME SITE AG	03.02.2010	100.100	1.721	19.160	84.004	SPSN	80.5412	0.06
CH0024667229	5'000	CHF	1.500	TEMENOS LUXEMBOURG	21.03.2013	137.350	-	5.555	130.122	TEMN	276.8549	0.32
CH0019695052	1'000	CHF	6.250	ZUEBLIN IMMOBILIEN LTD	10.11.2009	53.000	n.a.	2.534	51.690	ZUBN	105.7083	0.97
<b>EUR</b>												
DE0009038968	50'000	EUR	2.500	ADIDAS INTL FINANCE BV	08.10.2018	133.750	-1.033	2.544	130.431	ADS	1960.7843	0.79
DE000A1AG4K7	50'000	EUR	7.500	INFINEON TECH HOLDINGS	26.05.2014	192.300	-8.205	16.669	164.825	IFX	21461.5741	0.83
DE000A1AHTR5	50'000	EUR	6.000	KLOCKNER & CO FINANCIAL	09.06.2014	117.400	2.102	49.664	78.443	KCO	2374.1690	0.65
DE000A0E9DE7	100'000	EUR	3.250	KFW	27.06.2013	105.100	1.838	62.244	64.779	DTE	6887.7164	0.10
DE000A0Z2QN0	100'000	EUR	1.500	KFW	30.07.2014	113.475	-1.184	24.827	90.906	DPW	7214.7469	0.56
DE000A0LMY64	100'000	EUR	1.375	Q-CELLS INTERNATIONAL FI	28.02.2012	63.550	22.194	264.335	17.443	QCE	1497.2301	0.06
DE000A1AGZ06	100'000	EUR	5.750	Q-CELLS INTERNATIONAL FI	26.05.2014	72.000	14.096	41.775	50.785	QCE	4359.2000	0.61
DE000A0Z2BL6	50'000	EUR	3.500	SGL CARBON SE	30.06.2016	106.900	2.377	25.823	84.961	SGL	1701.2589	0.80
DE000A1AJLE6	50'000	EUR	2.500	SUEDZUCKER INT FINANCE	30.06.2016	105.650	1.617	41.815	74.498	SZU	2718.9205	0.40
<b>USD</b>												
US039483AW22	1'000	USD	0.875	ARCHER DANIELS	15.02.2014	97.350	1.510	46.910	66.265	ADM	22.8343	0.46
US031162AN02	1'000	USD	0.125	AMGEN INC	01.02.2011	99.350	0.712	35.503	73.320	AMGN	12.5247	0.19
US031162AQ33	1'000	USD	0.375	AMGEN INC	01.02.2013	99.150	0.630	34.620	73.652	AMGN	12.5814	0.44
US268648AK80	1'000	USD	1.750	EMC CORP	01.12.2011	119.650	-6.410	14.166	104.803	EMC	62.1978	0.67

14.09.2009

ISIN	Nominal	Currency	Coupon	Name	Maturity	Price Mid	YTM	Premium	Parity	Underlying	Conv. Ratio	Delta
US268648AM47	1'000	USD	1.750	EMC CORP	01.12.2013	122.200	-3.136	16.599	104.803	EMC	62.1978	0.73
US458140AD22	1'000	USD	2.950	INTEL CORP	15.12.2035	88.575	3.628	43.438	61.751	INTC	31.7162	0.69
US585055AL09	1'000	USD	1.500	MEDTRONIC INC	15.04.2011	99.550	1.806	45.542	68.400	MDT	18.0474	0.08
US585055AM81	1'000	USD	1.625	MEDTRONIC INC	15.04.2013	99.125	1.923	44.920	68.400	MDT	18.0474	0.27
US651639AK21	1'000	USD	3.000	NEWMONT MINING CORP	15.02.2012	123.200	-5.821	22.459	100.605	NEM	21.6216	0.66
US651639AH91	1'000	USD	1.250	NEWMONT MINING CORP	15.07.2014	121.975	-2.951	21.129	100.699	NEM	21.6417	0.74
US651639AJ57	1'000	USD	1.625	NEWMONT MINING CORP	15.07.2017	120.275	-0.872	19.440	100.699	NEM	21.6417	0.81
US893830AU32	1'000	USD	1.625	TRANSOCEAN INC	15.12.2037	98.525	1.691	103.852	48.332	RIG	5.9310	0.08
US893830AV15	1'000	USD	1.500	TRANSOCEAN INC	15.12.2037	95.750	1.690	98.110	48.332	RIG	5.9310	0.18
US893830AW97	1'000	USD	1.500	TRANSOCEAN INC	15.12.2037	94.050	1.769	94.593	48.332	RIG	5.9310	0.26
CH0039119646	1'000	CHF	0.000	VONTOBEL DIFC DUBAI	25.03.2011	99.300	0.330	30.796	75.920	SMI	0.1227	-
CH0024977438	1'000	CHF	0.000	VONTOBEL DIFC DUBAI	28.03.2011	98.700	0.859	51.776	65.030	SMI	0.1051	0.23
CH0024977446	1'000	CHF	0.000	VONTOBEL DIFC DUBAI	07.04.2011	108.350	-	989.670	9.943	NESN	2.2911	1.00
CH0024977461	1'000	CHF	0.000	VONTOBEL DIFC DUBAI	07.04.2011	98.500	0.976	67.838	58.688	NOVN	11.8849	0.99
CH0030855149	1'000	CHF	0.250	VONTOBEL DIFC DUBAI	18.05.2011	98.150	1.378	60.579	61.123	NOVN	12.3780	0.01
CH0030535022	1'000	CHF	0.250	VONTOBEL DIFC DUBAI	04.05.2012	95.250	1.540	175.609	34.560	RUKN	7.4131	0.26
CH0031108407	1'000	CHF	0.250	VONTOBEL DIFC DUBAI	01.06.2012	98.500	0.813	22.445	80.445	NESN	18.5356	0.20
CH0031389478	1'000	CHF	0.250	VONTOBEL DIFC DUBAI	15.06.2012	96.400	1.601	80.635	53.367	ZURN	2.3023	0.11
CH0032007715	1'000	CHF	0.375	VONTOBEL DIFC DUBAI	29.06.2012	94.100	1.333	80.749	52.061	CSGN	9.4399	0.24
CH0032609817	1'000	CHF	0.250	VONTOBEL DIFC DUBAI	27.07.2012	97.100	1.289	54.843	62.709	ROG	3.8144	0.05
CH0033211555	1'000	CHF	0.250	VONTOBEL DIFC DUBAI	24.08.2012	95.900	1.693	48.590	64.540	SMI	0.1043	0.31
CH0034116571	1'000	CHF	0.250	VONTOBEL DIFC DUBAI	21.09.2012	95.800	1.692	42.156	67.391	NESN	15.5278	0.10
CH0025019206	1'000	EUR	0.000	VONTOBEL DIFC DUBAI	07.04.2011	95.300	1.510	35.968	70.090	STXX50	0.2458	0.40
CH0032317148	1'000	EUR	1.250	VONTOBEL DIFC DUBAI	13.07.2012	97.700	2.097	235.872	29.089	INGA	26.6867	0.21
CH0037904783	1'000	EUR	0.125	VONTOBEL DIFC DUBAI	14.03.2013	103.700	-	20.708	85.910	4GLD	38.9973	0.50
CH0025019230	1'000	USD	0.000	VONTOBEL DIFC DUBAI	07.04.2011	99.500	0.320	25.000	79.600	S&P500	0.7634	0.58

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ISIN	Coupon	Name	Maturity	Minimum Piece	Moody's	S&P	Price	Acc. Int.	Dirty Price	YTM	SWAP	Mod Dur
DE0001137230	4.000	BUNDESSCHATZANWEISUNGEN	10.09.2010	0.01	Aaa	AAA	103.300	0.077	103.377	0.614	-64.4	0.97
DE0001141497	3.500	GERMANY	14.10.2011	100.00	Aaa	AAA	104.548	3.241	107.789	1.265	-39.9	1.95
DE0001141539	4.000	GERMANY	11.10.2013	100.00	Aaa	AAA	107.073	3.901	110.974	2.164	-27.0	3.64
DE0001135291	3.500	GERMANY	04.01.2016	0.01	Aaa	AAA	104.570	2.455	107.025	2.699	-25.0	5.50
FR0114683834	0.000	FRENCH DISCOUNT T-BILL	24.09.2009	1.00			99.994	0.000	99.994	0.309	-11.1	0.02
FR0107674006	2.500	FRANCE (GOVT OF)	12.07.2010	1	Aaa	AAA	101.616	0.445	102.061	0.517	-67.1	0.82
FR0108847049	3.500	FRANCE (GOVT OF)	12.07.2011	1	Aaa	AAA	104.226	0.623	104.849	1.138	-39.6	1.77
FR0114683842	4.500	FRANCE (GOVT OF)	12.07.2013	1	Aaa	AAA	108.495	0.801	109.296	2.157	-18.8	3.50
FR0010163543	3.500	FRANCE (GOVT OF)	25.04.2015	1	Aaa	AAA	104.171	1.390	105.561	2.686	-10.9	5.00
NL0000102580	5.500	NETHERLANDS GOVERNMENT	15.07.2010	1	Aaa	NR	104.066	0.964	105.030	0.560	-67.5	0.82
NL0006173015	4.000	NETHERLANDS GOVERNMENT	15.01.2011	1	Aaa		104.163	2.685	106.848	0.832	-50.8	1.28
NL0000102689	4.250	NETHERLANDS GOVERNMENT	15.07.2013	1	Aaa	NR	107.489	0.745	108.234	2.187	-17.3	3.52
NL0000102242	3.250	NETHERLANDS GOVERNMENT	15.07.2015	1	Aaa	NR	102.473	0.570	103.043	2.783	-6.7	5.24
NL0000102317	5.500	NETHERLANDS GOVERNMENT	15.01.2028	1	Aaa	NR	117.710	3.692	121.402	4.104	22.5	11.67
AT0000385067	5.250	REPUBLIC OF AUSTRIA	04.01.2011	1'000	Aaa	AAA	105.661	3.682	109.343	0.840	-47.4	1.24
AT0000385992	3.800	REPUBLIC OF AUSTRIA	20.10.2013	1'000	Aaa	AAA	105.603	3.456	109.059	2.347	-6.6	3.67
AT0000A0CL73	3.400	REPUBLIC OF AUSTRIA	20.10.2014	1'000	Aaa	AAA	103.092	2.282	105.374	2.740	5.1	4.51
AT0000A0DXC2	4.850	REPUBLIC OF AUSTRIA	15.03.2026	1'000	Aaa	AAA	107.310	2.472	109.782	4.224	42.2	11.17
AT0000A04967	4.150	REPUBLIC OF AUSTRIA	15.03.2037	1'000	Aaa	AAA	96.370	2.115	98.485	4.378	41.0	15.65
IE00B3FCJN73	4.000	IRELAND	11.11.2011	1	Aa1	AA	104.635	3.397	108.032	1.781	12.7	2.00
IE00B3KWYS29	4.000	IRELAND	15.01.2014	0.01	Aa1	AA	102.780	2.685	105.465	3.297	78.0	3.84
IE0006857530	4.600	IRELAND	18.04.2016	0.01	Aa1	AA	103.920	1.916	105.836	3.910	91.7	5.53
IE00B6089D15	5.900	IRELAND	18.10.2019	0.01	Aa1	AAe	108.202	1.277	109.479	4.851	146.6	7.25
FI0001006306	4.375	FINLAND	04.07.2019	1'000.00	Aaa	AAA	106.770	0.899	107.669	3.544	14.4	7.89
XS0398117746	3.750	LUXEMBOURG GOVERNMENT	04.12.2013	1'000			105.650	2.949	108.599	2.325	-6.0	3.79
XS0179266597	4.375	HEINEKEN NV	04.02.2010	1'000			101.360	2.697	104.057	0.770	45.4	0.38
XS0285387071	4.125	GE CAPITAL EURO FUNDING	05.02.2010	1'000	Aa2	AA+	101.040	2.532	103.572	1.363	76.2	0.38
XS0287393119	4.000	SHELL INTERNATIONAL FIN	05.03.2010	1'000	Aa1	AA	101.720	2.148	103.868	0.303	26.5	0.47
XS0168860509	3.875	CITIGROUP INC	21.05.2010	1'000	A3	A	101.005	1.263	102.268	2.339	139.2	0.66
XS0168924834	3.625	LANDWIRTSCH. RENTENBANK	15.06.2010	1'000	Aaa	AAA	102.140	0.934	103.074	0.728	-29.4	0.74
XS0171134371	3.250	RABOBANK NEDERLAND	25.06.2010	1'000	Aaa	AAA	101.900	0.748	102.648	0.769	-8.4	0.77
XS0410608755	2.375	NYKREDIT BK (GAR. DENMARK)	29.07.2010	50'000	Aaa	AAA	101.420	0.325	101.745	0.724	-26.4	0.86
XS0402204456	3.750	BK OF IRELAND (GAR. IRELAND)	03.09.2010	50'000	Aa1	AA	101.620	0.144	101.764	2.029	93.7	0.94
XS0412327818	2.375	NORDEA BK (GAR. DENMARK)	06.09.2010	50'000	Aaa	AAA	101.410	0.072	101.482	0.907	-25.0	0.96
XS0387410631	5.125	SWEDISH COVERED BOND	13.09.2010	50'000	Aaa	AAA	103.974	0.056	104.030	1.063	8.7	0.98
XS0409220836	2.500	DANSKE BANK (GAR. DENMARK)	21.09.2010	50'000	Aaa	AAA	101.653	1.637	103.290	0.851	-35.8	0.98
XS0322960179	4.750	CREDIT SUISSE LONDON	24.09.2010	50'000	Aa1	A+	103.132	4.659	107.791	1.627	35.6	0.96
XS0422864354	3.750	EBS BUILDING SOCIETY	27.09.2010	50'000	Aa1		101.548	1.572	103.120	2.209	104.4	0.97
XS0413250035	3.750	IRISH LIFE (GAR. IRELAND)	28.09.2010	50'000	Aa1	AAe	101.570	2.219	103.789	2.191	106.7	0.97

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ISIN	Coupon	Name	Maturity	Minimum Piece	Moody's	S&P	Price	Acc. Int.	Dirty Price	YTM	SWAP	Mod Dur
XS0428159429	6.375	BANQUE PEUGEOT (GAR. PEUGEOT)	16.11.2010	50'000	A3 /*-	BBB	103.709	2.183	105.892	3.071	200.5	1.07
XS0276299541	3.750	EUROPEAN INVESTMENT BANK	24.11.2010	1'000	Aaa	AAA	103.957	3.051	107.008	0.398	-28.7	1.15
XS0430555267	5.875	RCI BANQUE (GAR. RENAULT)	30.11.2010	1'000	A3 /*-	BBB-	103.010	1.787	104.797	3.269	203.2	1.11
XS0410133895	2.750	BK NEDERLANDSE GEMEENTEN	27.01.2011	1'000	Aaa	AAA	102.250	1.755	104.005	1.073	-21.1	1.32
XS0410581614	2.625	KOMUNALKREDIT (GAR.AUSTRIA)	28.01.2011	50'000	Aaa	AAA	101.870	1.668	103.538	1.231	-5.1	1.32
DE000A0XXM20	2.250	KFW	31.01.2011	1'000	Aaa	AAA	101.960	1.424	103.384	0.804	-34.8	1.34
XS0345321847	4.625	CAISSE CENTRALE DESJARDN	08.02.2011	50'000	Aa1	AA-	102.720	2.800	105.520	2.599	63.4	1.31
FR0010721159	2.250	SFEF (GAR. FRANCE)	10.02.2011	1'000	Aaa	AAA	101.790	1.350	103.140	0.952	-28.5	1.36
DE000DB5S6X0	4.500	DEUTSCHE BANK AG	07.03.2011	50'000	Aa1	A+	103.988	2.392	106.380	1.727	41.7	1.41
XS0450660450	3.750	BANQUE PSA FINANCE	11.03.2011	50'000	A3e	BBB	100.728	0.072	100.800	3.229	190.5	1.40
XS0417874814	2.625	DEXIA CREDIT LOCAL (GAR. FRANC	23.03.2011	50'000	Aa1	AA+	101.960	1.280	103.240	1.309	2.1	1.47
XS0421105825	5.250	VOLKSWAGEN INTL FIN NV	01.04.2011	1'000	A3	A-	104.289	2.431	106.720	2.369	106.5	1.46
XS0356550425	5.125	CREDIT SUISSE LONDON	04.04.2011	50'000	Aa1	A+	105.099	2.331	107.430	1.749	59.3	1.47
XS0189497414	3.875	BMW FINANCE NV	06.04.2011	1'000	A3	A	102.763	1.741	104.504	2.043	72.5	1.49
DE000A0E9C91	4.000	KFW	08.04.2011	1'000	Aaa	AAA	104.463	1.775	106.238	1.092	-31.9	1.50
XS0359403168	4.250	NORDEA HYPOTEK AB	20.04.2011	50'000	Aaa	AAA	104.248	1.747	105.995	1.523	25.6	1.53
XS0423949394	3.375	SANTANDER INTL DEBT SA	21.04.2011	50'000	Aa2	AA	102.128	1.378	103.506	2.000	66.5	1.53
XS0426089719	2.500	RZB (GAR. AUSTRIA)	04.05.2011	1'000	Aaa	AAA	102.088	0.932	103.020	1.197	-7.1	1.59
DE0002131075	3.750	BAYERISCHE LANDESBANK	23.05.2011	1'000	Aaa		103.960	1.202	105.162	1.352	-0.6	1.63
DE000A0T7J45	6.875	DAIMLER INTL FINANCE BV	10.06.2011	1'000	A3	BBB+	107.228	1.865	109.093	2.543	125.8	1.63
XS0248561275	3.625	RABOBANK NEDERLAND	15.07.2011	1'000	Aaa	AAA	103.700	0.636	104.336	1.554	30.1	1.77
XS0378754906	5.750	ROYAL BANK OF CANADA	25.07.2011	50'000	Aaa	AA-	107.205	0.851	108.056	1.766	25.1	1.77
XS0385770853	5.625	PHILIP MORRIS INTL INC	06.09.2011	50'000	A2	A	106.710	0.170	106.880	2.110	53.2	1.88
DE000A0T06M2	5.875	DAIMLER INTL FINANCE BV	08.09.2011	50'000	A3	BBB+	105.622	0.145	105.767	2.904	135.5	1.87
XS0450531560	1.500	KINGDOM OF SWEDEN	08.09.2011	50'000	Aaae	AAA	100.330	0.037	100.367	1.329	-23.5	1.93
XS0434069497	2.500	RWE FINANCE BV	16.09.2011	1'000	A1 /*-	A	101.530	0.007	101.537	1.714	13.2	1.94
XS0378750581	5.750	GE CAPITAL EURO FUNDING	23.09.2011	1'000	Aa2	AA+	105.940	5.655	111.595	2.684	115.6	1.81
DE000A0B1F76	3.500	EUROHYPO AG	30.09.2011	1'000	Aaa	AAA	103.730	3.375	107.105	1.622	6.5	1.91
XS0451096076	4.000	RCI BANQUE SA	21.10.2011	1'000	A3e	BBB-	100.222	0.011	100.233	3.884	220.1	1.91
XS0412982604	3.125	DEXIA CL (GAR.FRANCE/BELG/LUX)	28.10.2011	50'000	Aa1	AA+	102.969	1.824	104.793	1.682	13.9	1.99
XS0398576263	3.750	RBS (GAR. UK)	14.11.2011	50'000	Aaa	AAA	104.426	3.154	107.580	1.644	3.4	2.02
XS0399238079	3.750	LLOYDS BANK (GAR. UK)	17.11.2011	50'000	Aaa	AAA	104.310	3.123	107.433	1.705	4.0	2.03
FR0010687707	3.500	SFEF (GAR. FRANCE)	24.11.2011	1'000	Aaa	AAA	104.360	2.848	107.208	1.457	-19.4	2.06
XS0430329507	2.500	E.ON INTL FINANCE BV	30.11.2011	1'000	A2	A	101.780	0.774	102.554	1.669	-1.3	2.10
DE000A0Z1V18	1.875	KFW	05.12.2011	50'000	Aaa	AAA	100.739	0.534	101.273	1.532	0.6	2.13
DE000CB896A7	2.750	COMMERZBANK (GAR. GERMANY)	13.01.2012	1'000	Aaa	AAA	102.380	1.846	104.226	1.694	-3.0	2.21
DE000HSH2539	2.750	HSH NORDBANK (GAR. GERMANY)	20.01.2012	1'000	Aaa	AAA	102.270	1.808	104.078	1.750	0.7	2.22
DE000BLB5N07	2.750	BAYERISCHE LANDESBK (GAR. GER	23.01.2012	1'000	Aaa	AAA	102.380	1.786	104.166	1.706	-4.5	2.23
DE000A0SMN03	2.875	IKB (GAR.GERMANY)	27.01.2012	50'000	Aaa	AAA	102.480	1.827	104.307	1.790	3.4	2.24
XS0410870991	2.875	SNS BANK (GAR.NETHERLAND)	30.01.2012	50'000	Aaa	AAA	102.380	1.812	104.192	1.837	9.8	2.25
XS0403611204	9.000	DAIMLER INTL FINANCE BV	30.01.2012	50'000	A3	BBB+	112.973	6.975	119.948	3.212	157.3	2.08
XS0411331803	3.125	SWEDBK AB (GAR. SWEDEN)	02.02.2012	50'000	Aaa	AAA	102.870	1.943	104.813	1.875	13.9	2.24
XS0411606246	5.250	TOYOTA MOTOR CREDIT CORP	03.02.2012	1'000	Aa1	AA	106.616	3.251	109.867	2.350	64.3	2.19
ES0314970098	3.375	CAJA AHORROS BARCELONA	03.02.2012	50'000	Aaa	AA+	103.000	2.090	105.090	2.066	29.7	2.24
SI0002102919	4.250	REPUBLIKA SLOVENIJA	05.02.2012	1'000	Aa2	AA	105.294	2.608	107.902	1.951	15.7	2.22
XS0412533399	3.000	OEST.VOLKSBANK (GAR. AUSTRIA)	09.02.2012	50'000	Aaa	AAA	102.410	1.808	104.218	1.957	20.6	2.26

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ISIN	Coupon	Name	Maturity	Minimum Piece	Moody's	S&P	Price	Acc. Int.	Dirty Price	YTM	SWAP	Mod Dur
XS0412968793	3.375	SHELL INTERNATIONAL FIN	09.02.2012	1'000	Aa1	AA	103.421	2.034	105.455	1.897	12.8	2.26
XS0412447632	5.625	VOLKSWAGEN INTL FIN NV	09.02.2012	1'000	A3	A-	106.316	3.390	109.706	2.851	111.4	2.18
XS0412950072	3.125	LEASEPLAN (GAR. NETHERLAND)	10.02.2012	50'000	Aaa	AAA	102.920	1.875	104.795	1.865	11.8	2.27
DE000NWB0436	3.000	NRW.BANK	13.02.2012	1'000	Aa1	AA-	102.810	1.784	104.594	1.793	1.7	2.28
XS0413550343	3.125	NIBC BANK (GAR. NETHERLANDS)	17.02.2012	50'000	Aaa	AAA	103.040	1.815	104.855	1.825	6.8	2.29
FR0010734244	2.375	SFEF (GAR. FRANCE)	10.03.2012	1'000	Aaa	AAA	101.720	1.243	102.963	1.659	-17.1	2.37
DE000AOSMN45	2.625	IKB (GAR.GERMANY)	13.03.2012	1'000	Aaa	AAA	101.990	1.352	103.342	1.798	1.4	2.37
XS0417901641	2.875	ICO (GAR. SPAIN)	16.03.2012	1'000	Aaa	AA+	102.170	1.449	103.619	1.973	-3.5	2.37
ES0314958051	3.125	CAIXANOCA (GAR. SPAIN)	19.03.2012	50'000	Aaa		102.410	1.558	103.968	2.124	32.0	2.37
XS0353180465	5.750	KRAFT FOODS INC	20.03.2012	50'000	Baa2 /*-	BBB+ /*-	106.472	2.851	109.323	3.023	136.0	2.29
XS0419179972	4.250	PHILIP MORRIS INTL INC	23.03.2012	50'000	A2	A	104.548	2.061	106.609	2.362	51.5	2.34
DE000AOT74C1	7.750	DAIMLER INTL FINANCE BV	26.03.2012	1'000	A3	BBB+	110.592	3.716	114.308	3.296	154.9	2.25
XS0419259659	3.250	BNP PARIBAS	27.03.2012	1'000	Aa1	AA	102.573	1.549	104.122	2.189	32.8	2.38
XS0420072695	5.125	CREDIT SUISSE LONDON	30.03.2012	50'000	Aa1	A+	106.070	2.401	108.471	2.613	80.7	2.34
BE0001703546	2.750	FLEMISH COMMUNITY	30.03.2012	50'000	Aaa	AA+e	102.002	1.288	103.290	1.931	18.9	2.41
XS0415007789	6.125	BMW FINANCE NV	02.04.2012	1'000	A3	A	107.352	3.339	110.691	3.065	125.4	2.31
XS0293707617	4.125	RABOBANK NEDERLAND	04.04.2012	1'000	Aaa	AAA	104.999	1.876	106.875	2.085	24.1	2.38
XS0421249078	4.750	BHP BILLITON FINANCE LTD	04.04.2012	50'000	A1	A+	106.004	2.199	108.203	2.291	47.2	2.36
XS0423888824	4.875	ZURICH FINANCE USA INC	14.04.2012	50'000	A2	A+	105.780	2.084	107.864	2.522	78.3	2.38
XS0417871554	2.500	EUROPEAN INVESTMENT BANK	15.04.2012	1'000	Aaa	AAA	102.110	1.260	103.370	1.655	-20.1	2.47
XS0423724987	3.000	FORTIS BANK NED HOLDING	17.04.2012	50'000	Aaa	AAA	102.717	1.258	103.975	1.909	6.3	2.45
FR0010718338	2.625	CAISSE D'AMORT DETTE SOC	25.04.2012	50'000	Aaa	AAA	102.280	1.661	103.941	1.721	-14.0	2.49
XS0427926752	8.125	RENAULT BANQUE (GAR. RENAULT)	15.05.2012	1'000	A3 /*-	BBB-	108.674	2.783	111.457	4.573	296.9	2.34
XS0429125650	6.000	SWISS RE TREASURY (US)	18.05.2012	50'000	A1	A+e	106.738	2.005	108.743	3.312	146.7	2.43
XS0405666941	4.000	GENERAL ELECTRIC (GAR. USA)	15.06.2012	50'000	Aaa	AAA	105.440	1.030	106.470	1.943	4.0	2.58
XS0433853644	4.625	UBS AG LONDON	06.07.2012	1'000	Aa2 /*-	A+	103.969	0.925	104.894	3.120	126.8	2.59
XS0408730157	6.375	BMW US CAPITAL LLC	23.07.2012	1'000	A3	A	108.396	0.978	109.374	3.239	133.7	2.60
DE000HSH29Z3	2.250	HSH NORDBANK (GAR. GERMANY)	23.07.2012	1'000	Aaae	AAA	100.630	0.345	100.975	2.019	2.8	2.73
DE000NWB24C6	2.375	NRW.BANK	27.07.2012	1'000	Aa1	AA-e	100.950	0.338	101.288	2.029	3.2	2.74
XS0443210090	3.000	NORDEA BANK AB	06.08.2012	50'000	Aa2	AA-	100.903	0.345	101.248	2.669	63.3	2.73
XS0447005223	3.000	SVENSKA HANDELSBANKEN AB	20.08.2012	50'000	Aa2	AA-	100.862	0.230	101.092	2.689	65.4	2.76
DE000AOSMN60	2.125	IKB DEUTSCHE INDUSTRIEBK	10.09.2012	1'000	Aaae	AAA	100.120	0.041	100.161	2.083	-0.1	2.86
XS0322976415	5.125	E.ON INTL FINANCE BV	02.10.2012	1'000	A2	A	107.983	4.914	112.897	2.373	36.5	2.71
DE000AOXFK16	3.750	BASF SE	08.10.2012	1'000	A1	A+	104.185	1.664	105.849	2.316	29.7	2.79
FR0010422600	4.000	CIE FINANCEMENT FONCIER	25.10.2012	1'000	Aaa	AAA	105.238	3.584	108.822	2.234	27.6	2.83
XS0329663065	4.500	BP CAPITAL MARKETS PLC	08.11.2012	50'000	Aa1	AA	106.925	3.859	110.784	2.193	11.6	2.84
XS0330786418	4.625	UNILEVER NV	14.11.2012	50'000	A1	A+	107.052	3.890	110.942	2.283	20.2	2.85
XS0335133996	5.125	GLAXOSMITHKLINE CAPITAL	13.12.2012	50'000	A1	A+	108.014	3.903	111.917	2.514	38.6	2.90
XS0341224151	4.875	UBS AG LONDON	21.01.2013	1'000	Aa2 /*-	A+	103.922	3.192	107.114	3.603	145.8	2.97
XS0341681483	4.875	TORONTO-DOMINION BANK	23.01.2013	50'000	Aaa	AA-	106.589	3.165	109.754	2.783	64.7	3.01
BE0934984015	7.375	ANHEUSER-BUSCH INBEV SA	30.01.2013	50'000	Baa2	BBB+	112.901	4.647	117.548	3.261	119.2	2.91
XS0443680052	4.375	EFG HELLAS PLC	11.02.2013	50'000	A1	BBB+	100.759	0.443	101.202	4.124	198.6	3.03
XS0413810606	4.125	SIEMENS FINANCIERINGSMAT	20.02.2013	1'000	A1	A+	105.336	2.362	107.698	2.477	47.2	3.12
ES0413440167	2.625	BANCO ESPANOL DE CREDITO	28.02.2013	50'000	Aaae		100.220	0.022	100.242	2.555	37.9	3.21
XS0415624393	4.625	ROCHE HLDGS INC	04.03.2013	1'000	A2	AA-	106.520	2.496	109.016	2.627	42.0	3.13
XS0417208591	4.125	VATTENFALL AB	18.03.2013	50'000	A2	A	104.791	2.079	106.870	2.670	56.1	3.19

ISIN	Coupon	Name	Maturity	Minimum Piece	Moody's	S&P	Price	Acc. Int.	Dirty Price	YTM	SWAP	Mod Dur
XS0419267595	4.125	E.ON INTL FINANCE BV	26.03.2013	1'000	A2	A	105.195	1.978	107.173	2.561	34.6	3.22
XS0420972258	4.375	THALES SA	02.04.2013	50'000	A1	A-	104.551	2.014	106.565	2.997	77.0	3.21
XS0422689843	6.500	SECURITAS AB	02.04.2013	50'000		BBB+	109.770	2.885	112.655	3.510	140.9	3.10
XS0428146442	3.000	SHELL INTERNATIONAL FIN	14.05.2013	1'000	Aa1	AA	101.920	1.044	102.964	2.443	16.6	3.41
XS0429607640	5.375	MAN SE	20.05.2013	1'000	A3	A-	105.998	1.767	107.765	3.597	136.8	3.27
XS0168882495	4.875	VOLKSWAGEN INTL FIN NV	22.05.2013	1'000	A3	A-	105.666	1.576	107.242	3.213	98.9	3.31
XS0432069747	3.625	PFIZER INC	03.06.2013	50'000	Aa2 /*-	AAA /*-	103.440	1.053	104.493	2.637	33.8	3.42
XS0431928760	8.250	ARCELORMITTAL	03.06.2013	50'000	Baa3	BBB	108.927	2.396	111.323	5.511	338.5	3.13
XS0433006441	3.750	ROBERT BOSCH GMBH	12.06.2013	50'000		AA-	103.365	0.997	104.362	2.786	51.4	3.43
DE0002760915	3.875	KFW	04.07.2013	1'000	Aaa	AAA	105.540	0.796	106.336	2.332	-1.5	3.50
XS0437341307	3.125	KOMMUNALKREDIT (GAR. AUSTRIA	08.07.2013	1'000	Aaa	AAA	102.260	0.608	102.868	2.494	16.6	3.54
DE000LBWOPP2	4.000	LB BADEN-WUERTEMBERG	26.08.2013	1'000	Aaa	AAA	105.946	0.241	106.187	2.400	7.6	3.64
FR0010660100	4.500	CAISSE D'AMORT DETTE SOC	04.09.2013	50'000	Aaa	AAA	107.750	0.160	107.910	2.425	4.0	3.64
XS0400017199	8.875	BMW FINANCE NV	19.09.2013	1'000	A3	A	118.914	7.343	126.257	3.707	150.7	3.22
XS0419828024	4.875	MERCK FIN SERVICES GMBH	27.09.2013	1'000	A3	A-	106.910	2.324	109.234	3.026	65.7	3.50
DE000A0E9DM0	4.375	KFW	11.10.2013	1'000	Aaa	AAA	107.440	4.374	111.814	2.431	1.7	3.60
XS0179266753	5.000	HEINEKEN NV	04.11.2013	1'000			105.672	4.342	110.014	3.499	109.2	3.57
XS0400200043	4.250	NEDER WATERSCHAPSBANK	21.11.2013	50'000	Aaa	AAA	106.547	3.493	110.040	2.575	18.2	3.71
DE000A0T4DU7	6.000	BASF FINANCE EUROPE NV	04.12.2013	50'000	A1	A+	111.692	4.718	116.410	3.001	69.0	3.61
XS0405567883	7.875	COCA-COLA HBC FINANCE BV	15.01.2014	50'000	A3	A	117.759	5.910	123.669	3.387	119.3	3.59
XS0408223138	6.875	VOLKSWAGEN FIN SERV AG	15.01.2014	1'000	A3	A-	112.373	4.615	116.988	3.720	146.4	3.63
DE000A0T5SE6	7.875	DAIMLER INTL FINANCE BV	16.01.2014	1'000	A3	BBB+	114.329	5.264	119.593	4.180	184.6	3.56
FR0010709253	3.250	SFEF (GAR. FRANCE)	16.01.2014	1'000	Aaa	AAA	102.725	2.173	104.898	2.575	9.0	3.93
XS0408832151	4.375	RABOBANK NEDERLAND	22.01.2014	1'000	Aaa	AAA	105.511	2.853	108.364	3.000	52.6	3.84
XS0409370219	5.000	FRANCE TELECOM	22.01.2014	50'000	A3	A-	107.825	3.260	111.085	3.047	59.1	3.80
XS0410058746	7.500	JOHN DEERE CAPITAL CORP	24.01.2014	50'000	A2	A	114.818	4.808	119.626	3.740	143.4	3.62
DE000A0SLKS8	3.250	L-BANK BW FOERDERBANK	29.01.2014	1'000	Aaa	AA+	102.810	2.057	104.867	2.559	5.8	3.97
XS0404765710	7.750	AKZO NOBEL SWEDEN FINANC	31.01.2014	50'000	Baa1	BBB+	115.635	5.924	121.559	3.791	146.9	3.62
XS0410961014	5.875	REPUBLIC OF POLAND	03.02.2014	1'000	A2	A-	108.130	3.654	111.784	3.817	147.0	3.74
FR0010693309	6.375	DANONE FINANCE	04.02.2014	50'000	A3	A-	113.559	3.930	117.489	3.019	73.4	3.75
FR0010720045	7.500	ACCOR SA	04.02.2014	50'000		BBB /*-	108.210	4.623	112.833	5.337	303.5	3.57
DE000CB899M6	5.000	COMMERZBANK AG	06.02.2014	1'000	Aa3	A	105.734	3.055	108.789	3.560	110.0	3.81
DE000A0XXM38	3.125	KFW	25.02.2014	1'000	Aaa	AAA	102.300	1.747	104.047	2.568	3.3	4.05
XS0414313691	3.500	TOTAL CAPITAL SA	27.02.2014	1'000	Aa1	AA	103.085	1.937	105.022	2.750	23.1	4.01
XS0416768686	3.500	SNS BANK (GAR.NETHERLAND)	10.03.2014	50'000	Aaa	AAA	103.377	1.832	105.209	2.687	19.0	4.05
XS0416482106	5.125	TELIASONERA AB	13.03.2014	50'000	A3	A-	108.304	2.640	110.944	3.110	75.9	3.93
XS0417728325	3.125	KINGDOM OF DENMARK	17.03.2014	50'000	Aaa	AAA	102.398	1.575	103.973	2.552	2.8	4.11
XS0417825444	5.750	DSM NV	17.03.2014	50'000	A3	A-	109.675	2.899	112.574	3.390	95.1	3.88
DE000NWB0444	3.375	NRW.BANK (LOCAL GOVT. GUAR.)	18.03.2014	1'000	Aa1	AA-	102.961	1.692	104.653	2.666	10.9	4.08
XS0418268198	4.625	HENKEL AG & CO KGAA	19.03.2014	1'000	A3	A-	106.270	2.306	108.576	3.108	69.4	3.97
XS0418730601	4.625	FORTUM OYJ	20.03.2014	50'000	A2	A- /*+	106.041	2.293	108.334	3.162	67.5	3.98
DE000EH1A3F3	3.750	EUROHYPO AG	24.03.2014	1'000	Aaa	AAA	104.583	1.818	106.401	2.658	18.3	4.07
XS0419185789	6.750	DEUTSCHE LUFTHANSA AG	24.03.2014	1'000	Ba1	BBB-	106.340	3.273	109.613	5.132	273.2	3.76
XS0418783477	4.875	SVENSKA HANDELSBANKEN AB	25.03.2014	50'000	Aa2	AA-	106.662	2.351	109.013	3.262	81.7	3.97
XS0418799630	4.500	SCHLUMBERGER FINANCE BV	25.03.2014	50'000	A1	A+	108.200	2.170	110.370	2.554	72.8	4.03
XS0419605406	9.000	HOLCIM FINANCE LUX SA	26.03.2014	50'000	Baa2	BBB	119.120	4.315	123.435	4.254	192.6	3.68

ISIN	Coupon	Name	Maturity	Minimum Piece	Moody's	S&P	Price	Acc. Int.	Dirty Price	YTM	SWAP	Mod Dur
XS0419352199	6.500	REPSOL INTL FINANCE	27.03.2014	50'000	Baa1	BBB	111.834	3.099	114.933	3.613	119.2	3.85
BE0001704551	3.750	FLEMISH COMMUNITY	31.03.2014	50'000	Aaa	AA+e	103.914	1.757	105.671	2.816	32.2	4.08
XS0420248568	4.000	SKANDINAVISKA ENSKILDA	31.03.2014	50'000	Aaa		103.893	1.863	105.756	3.064	64.7	4.05
XS0421410621	6.125	JPMORGAN CHASE & CO	01.04.2014	50'000	Aa3	A+	111.088	2.836	113.924	3.439	92.6	3.89
SI0002102935	4.375	REPUBLIKA SLOVENIJA	02.04.2014	1'000	Aa2	AA	105.770	2.014	107.784	2.994	42.4	4.03
FR0010744987	8.625	PPR	03.04.2014	1'000		BBB-	116.854	3.946	120.800	4.437	218.7	3.71
XS0421464719	7.125	HEINEKEN NV	07.04.2014	1'000			113.586	3.201	116.787	3.812	154.6	3.83
XS0422624980	6.250	OMV AG	07.04.2014	1'000	A3		110.434	2.791	113.225	3.712	131.6	3.89
FR0010745984	4.875	SUEZ ENVIRONNEMENT	08.04.2014	50'000	A3		106.306	2.164	108.470	3.355	92.8	4.00
XS0422677673	3.000	NORDIC INVESTMENT BANK	08.04.2014	1'000	Aaa	AAA	100.741	1.332	102.073	2.822	2.5	4.16
XS0423036663	7.750	LANXESS FINANCE BV	09.04.2014	1'000	Baa2	BBB	112.942	3.418	116.360	4.535	219.7	3.77
XS0423639953	7.750	BACARDI LTD	09.04.2014	50'000	Baa1	BBB	113.960	3.418	117.378	4.304	205.0	3.78
FR0010750497	5.250	VEOLIA ENVIRONNEMENT	24.04.2014	1'000	A3	BBB+	106.861	2.100	108.961	3.601	109.7	4.00
XS0424686573	8.625	MICHELIN LUXEMBOURG SCS	24.04.2014	1'000	Baa2	BBB	116.535	3.450	119.985	4.551	227.7	3.76
XS0425722922	7.625	ADECCO INT FINANCIAL SVS	28.04.2014	50'000	Baa2	BBB	111.622	2.966	114.588	4.751	248.7	3.81
FR0010754663	4.375	LVMH MOET-HENNESSY	12.05.2014	50'000		A-	104.219	1.534	105.753	3.376	79.9	4.12
XS0428956287	5.625	UBS AG LONDON	19.05.2014	1'000	Aa2 /*-	A+	106.769	1.865	108.634	4.002	150.0	4.03
XS0429265159	7.000	SWISS RE TREASURY (US)	19.05.2014	50'000	A1	A+e	111.844	2.321	114.165	4.152	170.3	3.94
XS0430698455	6.000	CARLSBERG BREWERIES A/S	28.05.2014	50'000	Baa3		109.051	1.841	110.892	3.851	133.5	4.03
XS0431772572	4.375	DEUTSCHE TELEKOM INT FIN	02.06.2014	1'000	Baa1	BBB+	103.636	1.283	104.919	3.520	95.8	4.17
DE000A0Z12Y2	8.000	THYSSENKRUPP AG	18.06.2014	1'000	Baa3	BBB- /*-	107.468	1.995	109.463	6.130	366.9	3.86
XS0435153068	9.375	REPUBLIC OF LITHUANIA	22.06.2014	1'000	A3	BBB	109.500	2.235	111.735	6.950	473.5	3.76
AT0000A0DRQ4	4.250	KIG (GUAR. STEIERMARK)	25.06.2014	500		AA+	104.770	0.978	105.748	3.155	60.8	4.26
XS0436662828	4.000	SYNGENTA FINANCE NV	30.06.2014	50'000	A2	A	103.955	0.866	104.821	3.096	51.5	4.29
DE000A0Z2CS9	5.750	METRO AG	14.07.2014	1'000	Baa2	BBB	106.559	1.024	107.583	4.215	164.5	4.15
XS0439260398	4.750	ADIDAS INTL FINANCE BV	14.07.2014	1'000			103.439	0.846	104.285	3.950	135.6	4.23
FR0010780452	8.375	PEUGEOT SA	15.07.2014	1'000	Baa3	BB+	106.849	1.468	108.317	6.660	146.3	3.88
XS0440007176	5.375	DEXIA CREDIT LOCAL	21.07.2014	1'000	A1	Ae	105.581	0.854	106.435	4.079	154.2	4.20
FR0010778928	3.750	GENELEC (MORTGAGE SECURED)	22.07.2014	1'000	Aaa	AAA	102.585	0.586	103.171	3.165	62.2	4.37
XS0409153110	8.250	COMPAGNIE DE ST GOBAIN	28.07.2014	50'000	Baa2	BBB	117.322	1.153	118.475	4.231	187.1	4.05
XS0441744645	7.500	ICAP GROUP HOLDINGS PLC	28.07.2014	50'000	Baa2		101.571	1.048	102.619	7.099	439.7	3.94
XS0441511200	6.750	REPUBLIC OF HUNGARY	28.07.2014	1'000	Baa1e	BBB-	105.501	0.943	106.444	5.428	275.8	4.07
ES0312298237	4.250	AYT CEDULAS CAJAS GLOBAL	29.07.2014	100'000	Aaa	AAAe	102.683	0.582	103.265	3.637	118.1	4.32
XS0441800579	4.750	GE CAPITAL EURO FUNDING	30.07.2014	1'000	Aa2	AA+e	103.571	0.638	104.209	3.928	130.2	4.28
GR0114022479	5.500	HELLENIC REPUBLIC	20.08.2014	1'000	A1	A-	109.738	3.496	113.234	3.323	71.2	4.31
XS0446860826	3.750	SOCIETE GENERALE	21.08.2014	50'000	Aa2	A+	102.164	0.277	102.441	3.267	62.5	4.44
DE000A1A55G9	4.625	DAIMLER AG	02.09.2014	1'000	A3	BBB+	101.929	0.190	102.119	4.185	149.8	4.36
DE000EH1A4G9	2.750	EUROHYPO AG	09.09.2014	1'000	Aaa	AAA	99.860	0.060	99.920	2.780	11.7	4.59
FI0001006462	3.125	FINNISH GOVERNMENT	15.09.2014	1'000	Aaa	AAA	102.980	0.017	102.997	2.483	-11.9	4.59
XS0420117383	4.625	BAYER CAPITAL CORP BV	26.09.2014	1'000	A3	A-	106.346	2.217	108.563	3.236	63.6	4.29
XS0336018832	4.750	PFIZER INC	15.12.2014	50'000	Aa2 /*-	AAA /*-	107.479	3.592	111.071	3.176	45.0	4.49
XS0430015742	4.375	SLOVAK REPUBLIC	21.01.2015	1'000	A1	A+	104.030	1.426	105.456	3.531	77.5	4.60
EU000A1AKD47	3.125	EUROPEAN COMMUNITY	27.01.2015	1'000	Aaa	AAA	101.727	0.445	102.172	2.772	4.3	4.80
XS0353181190	6.250	KRAFT FOODS INC	20.03.2015	50'000	Baa2 /*-	BBB+ /*-	110.579	3.099	113.678	4.062	153.9	4.56
XS0419378236	7.250	AKZO NOBEL NV	27.03.2015	50'000	Baa1	BBB+	114.642	3.456	118.098	4.218	153.0	4.48
BE0000316258	3.500	BELGIUM KINGDOM	28.03.2015	0	NR	AA+	103.420	1.697	105.117	2.821	3.2	4.92

ISIN	Coupon	Name	Maturity	Minimum Piece	Moody's	S&P	Price	Acc. Int.	Dirty Price	YTM	SWAP	Mod Dur
XS0421565317	5.500	STATKRAFT AS	02.04.2015	50'000	Baa1	BBB+ /*+	108.091	2.532	110.623	3.846	119.8	4.67
XS0361975955	4.250	EUROPEAN INVESTMENT BANK	15.04.2015	1'000	Aaa	AAA	107.032	1.805	108.837	2.865	9.9	4.88
FR0010746016	4.750	GROUPE AUCHAN SA	15.04.2015	50'000		A	107.046	2.017	109.063	3.341	65.0	4.80
XS0424019437	4.750	VERBUND INTERNATIONAL FI	17.04.2015	1'000	A1 /*-	Ae	105.410	1.991	107.401	3.657	91.0	4.79
XS0428461718	3.625	TOTAL CAPITAL SA	19.05.2015	1'000	Aa1	AA	102.701	1.202	103.903	3.096	28.2	5.02
XS0412154378	5.125	BASF FINANCE EUROPE NV	09.06.2015	50'000	A1	A+	107.985	1.404	109.389	3.556	78.4	4.90
XS0385771158	5.875	PHILIP MORRIS INTL INC	04.09.2015	50'000	A2	A	111.471	0.209	111.680	3.696	90.1	5.05
DE000A0T06N0	6.125	DAIMLER INTL FINANCE BV	08.09.2015	50'000	A3	A-e	108.612	0.151	108.763	4.451	167.8	4.99
XS0423888667	6.500	ZURICH FINANCE USA INC	14.10.2015	50'000	A2	A+	114.454	2.778	117.232	3.790	98.2	4.83
XS0403540189	6.750	LINDE FINANCE BV	08.12.2015	1'000	Baa1	BBB+	115.905	5.234	121.139	3.826	101.7	4.94
XS0409318309	6.375	TELEKOM FINANZMANAGEMENT	29.01.2016	1'000	A3	BBB+	110.826	4.035	114.861	4.384	154.3	5.07
XS0411602765	6.625	TOYOTA MOTOR CREDIT CORP	03.02.2016	1'000	Aa1	AA	116.348	4.102	120.450	3.696	88.7	5.11
XS0412443052	7.000	VOLKSWAGEN INTL FIN NV	09.02.2016	1'000	A3	A-	115.714	4.219	119.933	4.146	148.3	5.06
XS0412968876	4.500	SHELL INTERNATIONAL FIN	09.02.2016	1'000	Aa1	AA	105.819	2.712	108.531	3.467	53.2	5.39
XS0412896861	3.750	LANDWIRTSCH. RENTENBANK	11.02.2016	1'000	Aaa	AAA	103.630	2.240	105.870	3.113	15.8	5.53
XS0415624120	5.625	ROCHE HLDGS INC	04.03.2016	1'000	A2	AA-	111.980	3.036	115.016	3.517	65.3	5.32
XS0417208161	5.250	VATTENFALL AB	17.03.2016	50'000	A2	A	108.891	2.647	111.538	3.683	79.7	5.39
XS0419195408	5.750	PHILIP MORRIS INTL INC	24.03.2016	50'000	A2	A	111.224	2.788	114.012	3.771	91.5	5.34
XS0419264063	5.496	TELEFONICA EMISIONES SAU	01.04.2016	50'000	Baa1	A-	109.317	2.545	111.862	3.852	95.9	5.38

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ISIN	Coupon	Name	Maturity	Minimum Piece	Moody's	S&P	Price	Acc. Int.	Dirty Price	YTM	SWAP	Mod Dur
XS0211920664	4.875	BANK OF SCOTLAND PLC	10.02.2010	1'000	Aaa	AAA	101.4	2.925	104.325	1.294	111.1	0.39
XS0217458479	4.875	BK NEDERLANDSE GEMEENTEN	21.04.2010	1'000	Aaa	AAA	102.625	1.990	104.615	0.439	-33.4	0.59
XS0282684082	5.375	NEDER WATERSCHAPSBANK	07.06.2010	50'000	Aaa	AAA	103.442	1.502	104.944	0.581	-29.6	0.72
XS0276633624	5.125	NETWORK RAIL INFRA FIN	07.06.2010	50'000		AAA	103.413	1.432	104.845	0.381	-50.4	0.72
XS0329663578	5.750	BP CAPITAL MARKETS PLC	08.11.2010	50'000	Aa1	AA	105.375	4.931	110.306	0.989	-9.5	1.08
XS0162038318	4.250	EUROPEAN INVESTMENT BANK	07.12.2010	1'000	Aaa	AAA	104.148	3.307	107.455	0.823	-39.5	1.17
XS0095091277	4.750	LCR FINANCE PLC	31.12.2010	1'000	Aaa	AAA	104.776	1.020	105.796	0.991	-24.3	1.23
XS0412381948	2.250	YORKSHIRE BUILDING SOC	07.02.2011	50'000	Aaa	AAA	101.621	1.375	102.996	1.066	-20.1	1.35
XS0247641763	4.750	GE CAPITAL UK FUNDING	15.03.2011	1'000	Aa2	AA+	102.344	2.421	104.765	3.108	186.1	1.41
XS0396983669	4.625	BK OF SCOTLAND (GAR. UK)	04.11.2011	50'000	Aaa	AAA	105.707	4.004	109.711	1.866	-3.0	1.97
XS0398574219	4.125	RBS (GAR. UK)	14.11.2011	50'000	Aaa	AAA	104.663	3.470	108.133	1.897	-8.4	2.01
XS0399238319	4.000	LLOYDS BANK (GAR. UK)	17.11.2011	50'000	Aaa	AAAe	104.66	3.332	107.992	1.786	-9.9	2.02
XS0122271082	5.500	EUROPEAN INVESTMENT BANK	07.12.2011	1'000	Aaa	AAA	108.147	4.279	112.426	1.728	-23.4	2.04
XS0413219899	2.750	GENERAL ELECTRIC (GAR. USA)	07.12.2011	50'000	Aaa	AAAe	101.945	1.627	103.572	1.847	-13.4	2.10
XS0282095099	5.250	KFW	12.01.2012	1'000	Aaa	AAA	107.435	3.567	111.002	1.936	-8.5	2.14
XS0340779833	4.625	COUNCIL OF EUROPE	07.03.2012	1'000	Aaa	AAA	106.558	2.458	109.016	1.881	-23.5	2.30
XS0417628293	2.750	LLOYDS BANK (GAR. UK)	16.03.2012	50'000	Aaa	AAA	101.436	1.394	102.830	2.150	-4.1	2.37
XS0220857436	4.625	RABOBANK NEDERLAND	31.05.2012	1'000	Aaa	AAA	106.09	1.381	107.471	2.272	0.5	2.52
XS0211995757	4.750	EUROPEAN INVESTMENT BANK	06.06.2012	1'000	Aaa	AAA	106.978	1.340	108.318	2.080	-23.1	2.54
XS0328406805	5.875	GE CAPITAL UK FUNDING	01.11.2012	1'000	Aa2	AA+	105.124	5.151	110.275	4.089	165.1	2.70
XS0212069115	4.750	KFW	07.12.2012	1'000	Aaa	AAA	107.74	3.696	111.436	2.231	-37.6	2.91
XS0160908249	4.500	EUROPEAN INVESTMENT BANK	14.01.2013	1'000	Aaa	AAA	106.416	3.033	109.449	2.463	-18.9	3.01
XS0354605270	4.625	LANDWIRTSCH. RENTENBANK	28.03.2013	1'000	Aaa	AAA	106.575	2.192	108.767	2.645	-6.7	3.20
XS0167497881	5.250	GENERAL ELEC CAP CORP	10.12.2013	1'000	Aa2	AA+	102.647	4.042	106.689	4.543	161.2	3.60
XS0409119871	5.125	E.ON INTL FINANCE BV	27.01.2014	50'000	A2	A	106.133	3.328	109.461	3.576	61.6	3.78
XS0414350974	5.000	TESCO PLC	24.02.2014	50'000	A3	A-	104.301	2.808	107.109	3.919	80.2	3.84
XS0428152416	3.375	IFFIM	15.05.2014	1'000	Aaa	AAAe	102.44	1.156	103.596	2.807	-27.9	4.23
XS0423205524	3.375	EUROPEAN INVESTMENT BANK	08.09.2014	1'000	Aaa	AAA	102.042	0.083	102.125	2.928	-31.2	4.53
FR0010770511	3.750	CAISSE D'AMORT DETTE SOC	08.09.2014	1'000	Aaa	AAA	103.87	0.092	103.962	2.903	-18.8	4.50
XS0435618557	4.000	INSTITUT CREDITO OFICIAL	08.12.2014	1'000	Aaa	AA+	102.066	0.921	102.987	3.557	26.6	4.52
XS0417033007	5.375	CADBURY SCHWEPES FIN	11.12.2014	50'000	Baa2	BBB /*	103.983	2.798	106.781	4.499	127.7	4.34
XS0418570130	4.000	UNILEVER PLC	19.12.2014	2'000	A1	A+	103.042	1.995	105.037	3.356	8.7	4.56
XS0436300247	4.000	BP CAPITAL MARKETS PLC	29.12.2014	1'000	Aa1	AA	102.96	0.877	103.837	3.376	7.5	4.59
XS0415625283	5.500	ROCHE HLDGS INC	04.03.2015	5'000	A2	AA-	108.274	2.968	111.242	3.790	49.5	4.60
XS0223923870	4.375	EUROPEAN INVESTMENT BANK	08.07.2015	1'000	Aaa	AAA	106.056	0.851	106.907	3.213	-20.3	5.07
XS0437491029	3.625	EDC (GAR. CANADA)	07.09.2015	1'000	Aaa	AAAe	102.89	0.099	102.989	3.087	-20.0	5.32
XS0241042141	4.625	GE CAPITAL UK FUNDING	18.01.2016	1'000	Aa2	AA+	95.973	3.066	99.039	5.387	184.1	5.17
XS0274987873	4.875	EUROPEAN INVESTMENT BANK	07.09.2016	1'000	Aaa	AAA	108.308	0.134	108.442	3.511	-8.5	5.90
XS0420401779	5.875	BASF SE	31.03.2017	50'000	A1	A+	109.204	2.736	111.940	4.408	90.2	5.95
XS0434423926	4.750	UNILEVER PLC	16.06.2017	2'000	A1	A+	106.57	1.197	107.767	3.754	43.1	6.39

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XS0432619913	5.375	VODAFONE GROUP PLC	05.12.2017	50'000	Baa1	A-	103.643	1.532	105.175	4.824	107.1	6.31
XS0434040167	4.125	EUROPEAN INVESTMENT BANK	07.12.2017	1'000	Aaa	AAA	103.17	1.028	104.198	3.670	-4.9	6.70
XS0357891208	6.625	UBS AG LONDON	11.04.2018	50'000	Aa2 /*-	A+	110.438	2.886	113.324	5.086	141.3	6.41
XS0160386875	4.750	EUROPEAN INVESTMENT BANK	15.10.2018	1'000	Aaa	AAA	107.13	4.386	111.516	3.806	-1.6	7.07
XS0400780960	8.125	VODAFONE GROUP PLC	26.11.2018	50'000	Baa1	A-	123.19	6.567	129.757	4.923	131.1	6.41
XS0439817908	6.000	YORKSHIRE WATER SRV BRAD	21.08.2019	50'000	A3	A-	102.689	0.904	103.593	5.637	143.5	7.35
XS0450786800	5.625	NATIONWIDE BLDG SOCIETY	09.09.2019	50'000	Aa3	A+	102.756	0.124	102.880	5.262	145.0	7.53
XS0422688282	6.125	VATTENFALL AB	16.12.2019	50'000	A2	A	110.009	2.601	112.610	4.859	101.8	7.35
FR0010721704	6.125	GDF SUEZ	11.02.2021	50'000	Aa3	A	110.986	3.658	114.644	4.844	92.9	8.03
XS0446381930	5.750	BARCLAYS BANK PLC	17.08.2021	50'000	Aa3	AA-	103.339	0.479	103.818	5.362	136.5	8.50
XS0423048247	6.500	DEUTSCHE TELEKOM INT FIN	08.04.2022	2'000	Baa1	BBB+	108.064	2.867	110.931	5.585	166.6	8.41
XS0410370919	7.375	IBERDROLA FINANZAS SAU	29.01.2024	50'000	A3	A-	120.817	4.667	125.484	5.269	133.3	8.97
BE0934986036	9.750	ANHEUSER-BUSCH INBEV SA	30.07.2024	75'000	Baa2	BBB+	136.128	1.309	137.437	6.005	236.0	8.74
XS0416848793	6.875	STATOILHYDRO ASA	11.03.2031	50'000	Aa2	AA-	126.045	3.579	129.624	4.887	93.5	11.94
XS0419834931	5.625	WAL-MART STORES INC	27.03.2034	50'000	Aa2	AA	108.472	2.656	111.128	5.015	101.2	13.30
XS0422688019	6.875	VATTENFALL AB	15.04.2039	50'000	A2	A	124.789	2.920	127.709	5.211	147.7	13.86



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ISIN	Coupon	Name	Maturity	Minimum Piece	Moody's	S&P	Price	Acc. Int.	Dirty Price	YTM	SWAP	Mod Dur
US912828JP65	1.500	US TREASURY N/B	31.10.2010	100			101.184	0.563	101.746	0.437	-79.8	1.10
US912828JQ49	2.750	US TREASURY N/B	31.10.2013	100			103.273	1.031	104.305	1.915	-40.6	3.79
US912828KJ86	1.750	US TREASURY N/B	31.03.2014	100			98.383	0.803	99.186	2.127	-35.4	4.27
US912828EE63	4.250	US TREASURY N/B	15.08.2015	100			108.914	0.358	109.272	2.603	-25.8	5.22
US912828HA15	4.750	US TREASURY N/B	15.08.2017	100			111.289	0.400	111.689	3.117	-10.3	6.61
US912828JR22	3.750	US TREASURY N/B	15.11.2018	100			103.203	1.253	104.457	3.337	-8.0	7.46
US912810PW27	4.375	US TREASURY N/B	15.02.2038	100			103.441	0.369	103.810	4.165	18.2	15.92
US500769BW35	4.875	KFW	19.10.2009	1'000	Aaa	AAA	100.442	2.004	102.446	-0.093	18.2	#NUM!
XS0161781108	3.750	KFW	30.04.2010	1'000	Aaa	AAA	102.235	1.427	103.662	0.137	-45.3	0.62
US00254EDD13	4.500	SWEDISH EXPORT CREDIT	27.09.2010	2'000	Aa1	AA+	103.869	2.125	105.994	0.708	-47.9	0.98
XS0233174274	4.750	ROYAL BANK OF CANADA	28.10.2010	2'000	Aaa	AA-	103.468	4.209	107.677	1.581	68.1	1.05
XS0384563424	3.125	LANDWIRTSCH. RENTENBANK	29.10.2010	1'000	Aaa	AAA	102.577	3.307	105.884	0.797	-54.1	1.08
XS0234055985	4.875	AUST & NZ BANKING GROUP	08.11.2010	1'000	Aa1	AA	103.576	4.184	107.760	1.682	45.0	1.08
US61757UAA88	2.900	MORGAN STANLEY (GAR. USA)	01.12.2010	100'000	Aaa	AAA	102.877	0.854	103.731	0.499	-69.5	1.17
US36967HAG20	1.625	GENERAL ELECTRIC (GAR.USA)	07.01.2011	2'000	Aaa	AAA	101.327	0.316	101.643	0.601	-59.3	1.28
XS0242670320	4.500	KINGDOM OF SWEDEN	07.02.2011	1'000	Aaa	AAA	105.236	2.750	107.986	0.696	-53.2	1.34
XS0413247593	2.500	L-BANK BW FOERDERBANK	14.02.2011	1'000	Aaa	AA+	102.200	1.486	103.686	0.919	-33.3	1.37
FR0010722017	1.875	CAISSE D'AMORT DETTE SOC	14.02.2011	1'000	Aaa	AAA	101.702	1.125	102.827	0.656	-49.0	1.38
US500769CN27	3.250	KFW	15.02.2011	1'000	Aaa	AAA	103.495	0.289	103.784	0.749	-42.6	1.37
FR0010585992	2.625	CAISSE D'AMORT DETTE SOC	21.02.2011	1'000	Aaa	AAA	102.714	1.502	104.216	0.706	-20.6	1.39
US36967HAL15	1.800	GECC (GAR. USA)	11.03.2011	2'000	Aaa	AAA	101.530	0.030	101.560	0.758	-37.4	1.45
US500769DD36	1.875	KFW	15.03.2011	1'000	Aaa	AAA	101.691	0.010	101.701	0.732	-41.8	1.47
USG4718WAA56	2.300	LLOYDS TSB BK PLC (GAR. USA)	01.04.2011	100'000	Aaa	AAA	101.880	1.061	102.941	1.060	-13.7	1.50
XS0410960800	1.875	INSTITUT CREDITO OFICIAL	15.04.2011	1'000	Aaa	AA+	101.310	0.792	102.102	1.032	-19.8	1.54
XS0410355365	1.500	REPUBLIC OF FINLAND	16.05.2011	1'000	Aaa	AAA	101.140	0.504	101.644	0.807	-36.4	1.64
XS0186999743	3.625	REPUBLIC OF AUSTRIA INTL	27.05.2011	1'000	Aaa	AAA	104.424	1.108	105.532	0.977	-19.7	1.64
US4581X0BF46	1.500	INTER-AMERICAN DEVEL BK	23.06.2011	1'000	Aaa	AA Ae	101.050	0.350	101.400	0.898	-29.4	1.74
US589331AR84	1.875	MERCK & CO INC	30.06.2011	2'000	Aa3	AA-	101.625	0.427	102.052	0.952	3.6	1.75
XS0373840544	4.500	BMW FINANCE NV	07.07.2011	2'000	A3	A	104.172	0.875	105.047	2.116	118.9	1.73
US05565QBM96	1.550	BP CAPITAL MARKETS PLC	11.08.2011	1'000	Aa1	AA	100.853	0.155	101.008	1.094	1.9	1.86
XS0202109665	4.125	TOTAL CAPITAL SA	06.10.2011	1'000	Aa1	AA	106.131	3.907	110.038	1.088	24.3	1.92
US676167AY55	3.125	OEKB OEST. KONTROLLBANK	14.10.2011	1'000	Aaa	AAA	103.797	1.328	105.125	1.259	1.5	1.96
US683234YS19	5.000	ONTARIO (PROVINCE OF)	18.10.2011	1'000	Aa1	AA	107.751	2.069	109.820	1.214	-2.9	1.93
XS0268273371	5.125	BK NEDERLANDSE GEMEENTEN	20.10.2011	2'000	Aaa	AAA	107.995	4.655	112.650	1.229	39.0	1.93
US61757UAB61	3.250	MORGAN STANLEY (GAR. USA)	01.12.2011	100'000	Aaa	AAA	104.430	0.957	105.387	1.201	-3.6	2.09
US481247AA29	3.125	JP MORGAN (GAR. USA)	01.12.2011	2'000	Aaa	AAA	104.161	0.920	105.081	1.201	-3.6	2.09
US78010JCT79	3.000	RBS (GAR. UK)	09.12.2011	100'000	Aaa	AAA	103.344	0.808	104.152	1.462	44.6	2.11
US949744AA49	3.000	WELLS FARGO (GAR. USA)	09.12.2011	5'000	Aaa	AAA	104.250	0.817	105.067	1.058	-3.9	2.12
US36967HAD98	3.000	GECC (GAR. USA)	09.12.2011	2'000	Aaa	AAA	104.101	0.817	104.918	1.124	-0.9	2.12

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ISIN	Coupon	Name	Maturity	Minimum Piece	Moody's	S&P	Price	Acc. Int.	Dirty Price	YTM	SWAP	Mod Dur
US17313UAA79	2.875	CITIGROUP (GAR. USA)	09.12.2011	1'000	Aaa	AAA	103.700	0.783	104.483	1.181	-0.9	2.12
XS0427417950	2.375	BP CAPITAL MARKETS PLC	14.12.2011	2'000	Aa1	AA	102.350	0.820	103.170	1.303	8.4	2.15
US6325C1AL34	2.550	NAB (GAR. AUSTRALIA)	13.01.2012	100'000	Aaa	AAA	102.250	0.453	102.703	1.554	24.0	2.21
XS0410334014	2.125	SFEF (GAR. FRANCE)	30.01.2012	100'000	Aaa	AAA	101.450	0.277	101.727	1.496	12.1	2.27
US87019FAC68	2.800	SWEDBANK (GAR.SWEDEN)	10.02.2012	100'000	Aaa	AAA	102.700	0.288	102.988	1.640	27.8	2.28
US428236au78	4.250	HEWLETT-PACKARD CO	24.02.2012	2'000	A2	A	105.874	0.272	106.146	1.762	39.4	2.28
USU75000AK27	4.500	ROCHE HLDGS INC	01.03.2012	2'000	A2	AA-	106.234	0.200	106.434	1.874	50.9	2.29
US05565QBG29	3.125	BP CAPITAL MARKETS PLC	10.03.2012	1'000	Aa1	AA	103.964	0.061	104.025	1.483	17.8	2.36
US36967HAN70	2.250	GENERAL ELEC CAP CORP	12.03.2012	2'000	Aaa	AAA	102.080	0.031	102.111	1.391	0.3	2.39
US717081CZ40	4.450	PFIZER INC	15.03.2012	2'000	Aa2 /*-	AAA /*-	106.451	0.025	106.476	1.779	43.4	2.33
XS0408298494	1.875	KINGDOM OF DENMARK	16.03.2012	100'000	Aaa	AAA	100.770	1.260	102.030	1.557	2.4	2.41
US30216BBQ41	2.375	EXPORT DEVELOPMENT CANAD	19.03.2012	5'000	Aaa	AAAe	102.650	1.174	103.824	1.292	-12.3	2.41
XS0417737821	2.375	BK OF ENGLAND EURO NOTE	19.03.2012	1'000		AAA	102.000	1.188	103.188	1.553	1.9	2.40
US676167AZ21	1.875	OEKB OEST. KONTROLLBANK	21.03.2012	1'000	Aaa	AAA	100.860	1.229	102.089	1.522	5.8	2.42
XS0418747241	2.375	SFEF	26.03.2012	100'000	Aaa	AAA	102.047	1.128	103.175	1.540	6.1	2.42
USG4718WAC13	2.800	LLOYDS TSB BK PLC (GAR. USA)	02.04.2012	100'000	Aaa	AAA	102.762	1.291	104.053	1.679	18.9	2.42
US500769DG66	2.250	KFW	16.04.2012	1'000	Aaa	AAA	102.056	0.944	103.000	1.431	-4.3	2.48
XS0428037823	2.250	KINGDOM OF DENMARK	14.05.2012	50'000	Aaa	AAA	101.530	0.781	102.311	1.655	8.1	2.55
XS0300982930	5.000	TOTAL CAPITAL SA	22.05.2012	2'000	Aa1	AA	108.115	1.597	109.712	1.864	31.9	2.50
US36967HAH03	2.200	GENERAL ELECTRIC (GAR.USA)	08.06.2012	2'000	Aaa	AAA	101.840	0.605	102.445	1.505	1.6	2.62
US38146FAA93	3.250	GOLDMAN SACHS (GAR. USA)	15.06.2012	2'000	Aaa	AAA	104.650	0.831	105.481	1.506	-5.2	2.61
US949744AC05	2.125	WELLS FARGO (GAR. USA)	15.06.2012	5'000	Aaa	AAA	101.880	0.543	102.423	1.421	-7.5	2.65
US24424DAA72	2.875	JOHN DEERE CAP. (GAR. USA)	19.06.2012	2'000	Aaa	AAA	103.790	0.703	104.493	1.460	-2.9	2.64
XS0434415070	3.125	E.ON INTL FINANCE BV	22.06.2012	2'000	A2	A	103.537	0.745	104.282	1.800	26.1	2.63
FR0010776674	2.250	CADES	06.07.2012	1'000	Aaa	AAA	101.648	0.444	102.092	1.642	10.7	2.69
US36962G4E15	3.500	GENERAL ELEC CAP CORP	13.08.2012	1'000	Aa2	AA+e	101.687	0.331	102.018	2.885	119.3	2.73
US260543BZ51	4.850	DOW CHEMICAL CO/THE	15.08.2012	2'000	Baa3	BBB-	104.060	0.539	104.599	3.360	178.7	2.69
USG63980RL59	2.500	NATIONWIDE BLDG SOCIETY	17.08.2012	100'000	Aaae	AAA	101.535	0.208	101.743	1.953	22.4	2.79
US74977SBU50	2.650	RABOBANK NEDERLAND	17.08.2012	100'000	Aaa	AAA	101.332	0.221	101.553	2.173	42.3	2.78
XS0446729872	2.450	FINANCE FOR DANISH IND	17.08.2012	100'000	Aaa		101.422	0.197	101.619	1.943	21.4	2.79
XS0433292512	3.000	RABOBANK NEDERLAND	18.09.2012	1'000	Aaa	AAA	102.500	0.742	103.242	2.132	32.1	2.78
US20272CAC64	2.500	CBA (GAR. AUSTRALIA)	10.12.2012	1'000	Aaa	AAA	101.380	0.674	102.054	2.053	18.2	3.03
XS0433029906	3.125	UNILEVER NV	11.02.2013	2'000	A1	A+	103.580	0.839	104.419	2.023	8.8	3.16
XS0412484163	3.375	RABOBANK NEDERLAND	19.02.2013	1'000	Aaa	AAA	103.250	1.950	105.200	2.372	42.6	3.16
US500769CP74	3.250	KFW	15.03.2013	1'000	Aaa	AAA	104.007	0.018	104.025	2.048	0.3	3.25
XS0166874643	4.250	COUNCIL OF EUROPE	22.04.2013	1'000	Aaa	AAA	107.331	1.712	109.043	2.109	13.0	3.30
XS0359607677	3.250	INSTITUT CREDITO OFICIAL	14.05.2013	1'000	Aaa	AA+	102.992	1.110	104.102	2.384	31.5	3.40
XS0353485492	3.375	BK NEDERLANDSE GEMEENTEN	15.05.2013	2'000	Aaa	AAA	104.235	1.144	105.379	2.157	33.2	3.40
XS0366475159	4.000	TOTAL CAPITAL SA	28.05.2013	2'000	Aa1	AA	105.195	1.211	106.406	2.508	26.8	3.39
XS0431157584	2.500	KFW	28.05.2013	1'000	Aaa	AAA	101.310	0.757	102.067	2.126	0.4	3.48
US676167AX72	3.625	OEKB OEST. KONTROLLBANK	17.06.2013	1'000	Aaa	AAA	104.748	0.906	105.654	2.287	10.2	3.47
US29874QBR48	3.625	EUROPEAN BK RECON & DEV	17.06.2013	1'000		AAA	105.585	0.906	106.491	2.060	3.7	3.48
XS0433908562	3.750	BP CAPITAL MARKETS PLC	17.06.2013	2'000	Aa1	AA	104.530	0.945	105.475	2.468	34.0	3.46
US683234ZR27	3.500	ONTARIO (PROVINCE OF)	15.07.2013	5'000	Aa1	AA	104.443	0.603	105.046	2.273	20.1	3.55
US04517PAD42	3.625	ASIAN DEVELOPMENT BANK	05.09.2013	1'000	Aaa	AAA	105.333	0.121	105.454	2.206	-10.8	3.69
XS0449926392	4.125	SWISS RE TREASURY (US)	17.09.2013	1'000	A1	A+e	101.294	0.000	101.294	3.770	147.8	3.63



ISIN	Coupon	Name	Maturity	Minimum Piece	Moody's	S&P	Price	Acc. Int.	Dirty Price	YTM	SWAP	Mod Dur
US55607GAA31	4.100	MACQUARIE BK (GAR. AUSTR.)	17.12.2013	2'000	Aaa	AAA	105.518	1.025	106.543	2.706	38.9	3.78
XS0281916931	4.875	LANDWIRTSCH. RENTENBANK	10.01.2014	1'000	Aaa	AAA	109.594	3.345	112.939	2.498	22.1	3.80
US742718DL02	4.600	PROCTER & GAMBLE CO/THE	15.01.2014	2'000	Aa3	AA-	108.111	0.792	108.903	2.591	29.6	3.83
USF2893TAA46	5.500	ELECTRICITE DE FRANCE	26.01.2014	2'000	Aa3	A+	110.169	0.779	110.948	2.973	74.4	3.78
XS0283843190	5.000	COUNCIL OF EUROPE	29.01.2014	1'000	Aaa	AAA	110.171	3.167	113.338	2.508	12.1	3.84
US00206RAQ56	4.850	AT&T INC	15.02.2014	2'000	A2	A	107.619	0.431	108.050	2.977	81.0	3.87
US50075NAX21	6.750	KRAFT FOODS INC	19.02.2014	2'000	Baa2 /*-	BBB+ /*-	112.484	0.525	113.009	3.636	119.8	3.73
USU75000AL00	5.000	ROCHE HLDGS INC	01.03.2014	2'000	A2	AA-	108.956	0.222	109.178	2.828	53.7	3.91
US532457BE78	4.200	ELI LILLY & CO	06.03.2014	2'000	A1	AA	107.090	0.128	107.218	2.501	28.8	4.00
US500769DF83	3.500	KFW	10.03.2014	1'000	Aaa	AAA	104.370	0.068	104.438	2.456	4.0	4.06
US298785EV42	2.375	EUROPEAN INVESTMENT BANK	14.03.2014	1'000	Aaa	AAA	99.713	0.020	99.733	2.442	2.2	4.16
US191216AL44	3.625	COCA-COLA CO/THE	15.03.2014	2'000	Aa3	A+	104.992	0.020	105.012	2.436	18.1	4.07
XS0422753953	5.500	EMIRATE OF ABU DHABI	08.04.2014	100'000	Aa2	AA	107.000	2.429	109.429	3.793	141.0	3.93
US298785EX08	3.000	EUROPEAN INVESTMENT BANK	08.04.2014	1'000	Aaa	AA Ae	102.215	1.325	103.540	2.478	3.9	4.18
XS0422945518	5.150	STATE OF QATAR	09.04.2014	100'000	Aa2	AA-	107.500	2.260	109.760	3.345	113.9	3.98
US30216BBS07	3.125	EXPORT DEVELOPMENT CANAD	24.04.2014	5'000	Aaa	AA Ae	102.967	1.241	104.208	2.434	-1.8	4.21
XS0426078514	3.375	SFEF	05.05.2014	100'000	Aaa	AAA	103.070	1.238	104.308	2.660	22.7	4.21
US05565QBL14	3.625	BP CAPITAL MARKETS PLC	08.05.2014	1'000	Aa1	AA	103.509	1.299	104.808	2.806	32.4	4.19
US06051GDY26	7.375	BANK OF AMERICA CORP	15.05.2014	5'000	A2	A	112.268	2.540	114.808	4.398	235.2	3.89
US045167BW21	2.750	ASIAN DEVELOPMENT BANK	21.05.2014	1'000	Aaa	AAA	101.393	0.886	102.279	2.430	-4.8	4.31
US298785EY80	3.125	EUROPEAN INVESTMENT BANK	04.06.2014	1'000	Aaa	AAA	102.730	0.894	103.624	2.502	-0.7	4.32
US6832348A98	4.100	ONTARIO (PROVINCE OF)	16.06.2014	5'000	Aa1	AA	105.908	1.036	106.944	2.753	22.5	4.26
FR0010775239	3.500	CADES	01.07.2014	1'000	Aaa	AAA	103.768	0.739	104.507	2.650	12.0	4.35
US35177PAS65	4.375	FRANCE TELECOM	08.07.2014	2'000	A3	A-	106.214	0.851	107.065	2.967	57.3	4.29
XS0442194923	3.450	WESTPAC SECURITIES NZ LT	28.07.2014	100'000	Aaa	AA+	102.326	0.470	102.796	2.929	36.4	4.42
USY48216AA69	5.375	KOREA NATIONAL OIL CORP	30.07.2014	100'000	A2	A	102.714	0.702	103.416	4.735	219.5	4.19
US55608KNN18	7.300	MACQUARIE GROUP LTD	01.08.2014	2'000	A2	A-	105.661	0.831	106.492	5.923	352.2	4.02
XS0442100458	3.500	HONG KONG MTG CO	04.08.2014	100'000	Aaa /*-	AA+	102.156	0.418	102.574	3.017	51.7	4.42
USP01548AC30	11.750	ALESTRA SA DE RL DE CV	11.08.2014	100'000	B1	B+	109.250	1.175	110.425	9.302	719.0	3.66
USY68856AG17	4.250	PETRONAS GLOBAL SUKUK LT	12.08.2014	100'000	A1	A-	100.248	0.413	100.661	4.191	158.0	4.33
KYG1986QAA91	9.500	CCL FINANCE LTD	15.08.2014	100'000		BB-	107.150	0.950	108.100	7.690	491.5	3.85
US2515A0Q306	3.875	DEUTSCHE BANK AG LONDON	18.08.2014	1'000	Aa1	A+e	101.712	0.312	102.024	3.489	97.2	4.41
US78010KCV98	4.875	ROYAL BK OF SCOTLAND PLC	25.08.2014	100'000	Aa3	A+e	101.550	0.298	101.848	4.516	197.2	4.30
US0258MOCZ01	5.125	AMER EXPRESS CREDIT CO	25.08.2014	1'000	A2	BBB+	101.360	0.313	101.673	4.808	162.9	4.27
USU03597AD01	5.375	ANHEUSER-BUSCH INBEV WOR	15.11.2014	1'000	Baa2	BBB+	106.708	1.836	108.544	3.911	129.6	4.31
US097023AY17	3.500	BOEING CO	15.02.2015	2'000	A2	A	103.011	0.476	103.487	2.889	23.6	4.80
US260543CA91	5.900	DOW CHEMICAL CO/THE	15.02.2015	2'000	Baa3	BBB-	103.128	0.656	103.784	5.214	257.0	4.42
US05565QBH02	3.875	BP CAPITAL MARKETS PLC	10.03.2015	1'000	Aa1	AA	104.018	0.075	104.093	3.064	36.7	4.81
US717081DA89	5.350	PFIZER INC	15.03.2015	2'000	Aa2 /*-	AAA /*-	111.399	0.030	111.429	3.060	42.3	4.68
XS0349064328	4.000	COUNCIL OF EUROPE	15.04.2015	1'000	Aaa	AAA	105.505	1.689	107.194	2.914	17.0	4.90
US589331AP29	4.000	MERCK & CO INC	30.06.2015	2'000	Aa3	AA-	105.337	0.911	106.248	2.980	21.3	5.10
US06051GEA31	6.500	BANK OF AMERICA CORP	01.08.2016	5'000	A2	A	106.250	0.885	107.135	5.385	266.6	5.46
US4581X0AM06	5.125	INTER-AMERICAN DEVEL BK	13.09.2016	1'000	Aaa	AAA	111.606	0.057	111.663	3.242	29.6	5.91
US298785DY99	5.125	EUROPEAN INVESTMENT BANK	13.09.2016	1'000	Aaa	AAA	111.606	0.057	111.663	3.242	25.8	5.91
XS0270250136	5.125	BK NEDERLANDSE GEMEENTEN	05.10.2016	1'000	Aaa	AAA	108.095	4.869	112.964	3.794	75.3	5.66
XS0294794705	5.000	INSTITUT CREDITO OFICIAL	10.04.2017	1'000	Aaa	AA+	106.843	2.181	109.024	3.933	95.7	6.16

ISIN	Coupon	Name	Maturity	Minimum Piece	Moody's	S&P	Price	Acc. Int.	Dirty Price	YTM	SWAP	Mod Dur
US500769CR31	4.375	KFW	15.03.2018	1'000	Aaa	AAA	105.621	0.024	105.645	3.593	22.5	6.92
US4581X0AZ19	4.250	INTER-AMERICAN DEVEL BK	10.09.2018	1'000	Aaa		105.444	0.083	105.527	3.532	20.2	7.42
USF2893TAB29	6.500	ELECTRICITE DE FRANCE	26.01.2019	2'000	Aa3	A+	114.946	0.921	115.867	4.503	126.1	6.89
USU75000AM82	6.000	ROCHE HLDGS INC	01.03.2019	2'000	A2	AA-	111.909	0.267	112.176	4.427	115.3	7.08
US05565QBJ67	4.750	BP CAPITAL MARKETS PLC	10.03.2019	1'000	Aa1	AA	105.930	0.092	106.022	3.984	80.6	7.43
US191216AM27	4.875	COCA-COLA CO/THE	15.03.2019	2'000	Aa3	A+	106.831	0.027	106.858	3.993	79.8	7.42
US717081DB62	6.200	PFIZER INC	15.03.2019	2'000	Aa2 /*-	AAA /*-	113.177	0.034	113.211	4.463	110.6	7.08
US92343VAV62	6.350	VERIZON COMMUNICATIONS	01.04.2019	2'000	A3	A	113.367	2.999	116.366	4.584	128.5	7.08
XS0422754258	6.750	EMIRATE OF ABU DHABI	08.04.2019	100'000	Aa2	AA	112.000	2.981	114.981	5.125	183.7	6.94
XS0423038875	6.550	STATE OF QATAR	09.04.2019	100'000	Aa2	AA-	111.000	2.875	113.875	5.065	178.8	6.99
US24702RAJ05	5.875	DELL INC	15.06.2019	2'000	A2	A-	107.055	1.501	108.556	4.942	158.0	7.31

# Straight Bonds AUD, CAD, NZD

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ISIN	Currency	Coupon	Name	Maturity	Minimum Piece	Moody's	S&P	Price	Acc. Int.	Dirty Price	YTM	SWAP	Mod Dur
XS0209569259	AUD	5.625	BK NEDERLANDSE GEMEENTEN	27.01.2010	1'000	Aaa	AAA	100.710	3.591	104.301	3.508	7.5	0.35
XS0349064591	AUD	8.000	RABOBANK NEDERLAND(AUST)	11.03.2010	1'000	Aaa	AAA	101.900	4.164	106.064	3.837	25.2	0.47
XS0387766735	AUD	7.250	COMMONWEALTH BANK AUST	17.09.2010	5'000	Aa1	AA	102.850	0.000	102.850	4.278	29.7	0.96
XS0332374486	AUD	7.250	TOYOTA MOTOR CREDIT CORP	29.11.2010	1'000	Aa1	AA	102.980	5.800	108.780	4.617	60.5	1.08
XS0331504075	AUD	7.500	GE CAP AUSTRALIA FUNDING	25.01.2011	2'000	Aa2	AA+	102.670	4.829	107.499	5.370	125.6	1.22
XS0341710415	AUD	7.250	NESTLE HOLDINGS INC	31.01.2011	2'000	Aa1	AA	103.948	4.549	108.497	4.197	-7.8	1.25
XS0345975881	AUD	7.375	NEDER WATERSCHAPSBANK	18.02.2011	1'000	Aaa	AAA	103.680	4.263	107.943	4.607	38.1	1.29
XS0348579110	AUD	8.500	GE CAP AUSTRALIA FUNDING	28.02.2011	2'000	Aa2	AA+	103.990	4.681	108.671	5.515	130.8	1.30
XS0243977260	AUD	5.625	RABOBANK NEDERLAND	01.03.2011	1'000	Aaa	AAA	101.440	3.082	104.522	4.558	22.5	1.34
XS0359357034	AUD	7.500	RABOBANK NEDERLAND(AUST)	28.04.2011	1'000	Aaa	AAA	104.366	2.918	107.284	4.605	24.4	1.48
XS0364712553	AUD	7.500	TOTAL CAPITAL SA	27.05.2011	2'000	Aa1	AA	104.390	2.322	106.712	4.721	11.7	1.55
XS0376332671	AUD	7.750	TOYOTA FINANCE AUSTRALIA	28.07.2011	1'000	Aa1	AA	104.980	1.083	106.063	4.878	50.0	1.71
XS0364919810	AUD	7.500	RABOBANK NEDERLAND(AUST)	28.11.2011	1'000	Aaa	AAA	107.005	6.021	113.026	4.090	28.3	1.92
XS0343833165	AUD	8.000	GE CAP AUSTRALIA FUNDING	13.02.2012	5'000	Aa2	AA+	104.120	4.734	108.854	6.081	133.4	2.07
XS0440737905	AUD	5.500	RABOBANK NEDERLAND(AUST)	27.07.2012	1'000	Aaa	AAA	99.500	0.784	100.284	5.687	58.4	2.56
xs0411046351	AUD	4.625	ANZ BANK (GAR. AUSTRALIA)	11.02.2013	5'000	Aaa	AAA	98.650	2.762	101.412	5.058	-10.7	2.99
XS0418164496	AUD	4.500	KFW	26.03.2013	1'000	Aaa	AAA	96.930	2.158	99.088	5.472	13.7	3.10
XS0429333338	AUD	5.875	NATIONAL AUSTRALIA BANK	22.05.2013	5'000	Aa1	AA	100.980	1.899	102.879	5.563	30.4	3.18
XS0444140072	AUD	6.500	COMMONWEALTH BANK AUST	13.08.2013	5'000	Aa1	AA	101.810	0.623	102.433	5.962	63.1	3.36
XS0412694647	AUD	4.375	CBA BANK (GAR. AUSTRALIA)	17.02.2014	5'000	Aaa	AAA	95.060	2.541	97.601	5.663	13.3	3.79
XS0422676865	AUD	5.250	LANDWIRTSCH. RENTENBANK	16.04.2014	1'000	Aaa	AAA	97.900	2.215	100.115	5.776	22.4	3.88
XS0423787711	AUD	6.000	RABOBANK NEDERLAND(AUST)	23.04.2014	1'000	Aaa	AAA	99.727	2.416	102.143	6.059	49.0	3.83
XS0434514641	AUD	6.250	BK NEDERLANDSE GEMEENTEN	25.06.2014	1'000	Aaa	AAA	101.579	1.438	103.017	5.854	35.3	3.99
XS0438428384	AUD	6.375	BP CAPITAL MARKETS PLC	08.07.2014	2'000	Aa1	AA	102.104	1.240	103.344	5.854	26.9	4.02
XS0442441522	AUD	6.625	RABOBANK NEDERLAND(AUST)	06.08.2014	1'000	Aaa	AAA	101.455	0.762	102.217	6.265	72.6	4.05
XS0447779322	AUD	6.000	KFW	28.08.2014	1'000	Aaa	AAA	100.997	0.329	101.326	5.761	10.1	4.17
XS0447814178	AUD	7.500	GE CAP AUSTRALIA FUNDING	01.09.2014	5'000	Aa2e	AA+e	100.803	0.329	101.132	7.298	163.5	4.01
XS0225982361	AUD	5.625	EUROFIMA	29.07.2015	2'000	Aaa	AAA	99.049	0.771	99.820	5.817	2.9	4.84
XS0282671774	CAD	4.125	BANK OF SCOTLAND PLC	25.01.2010	2'000	Aa3	A+	100.490	2.656	103.146	2.663	297.6	0.35
CA749770AJ27	CAD	4.000	RABOBANK NEDERLAND	23.09.2010	1'000	Aaa	AAA	103.070	1.951	105.021	0.951	68.1	0.97
XS0414401801	CAD	2.500	RABOBANK NEDERLAND	02.03.2012	1'000	Aaa	AAA	100.990	1.363	102.353	2.080	61.9	2.34
XS0197261935	CAD	5.125	QUEBEC PROVINCE	03.06.2014	2'000	Aa2	A+	109.430	1.488	110.918	2.948	97.2	4.15
XS0435859599	CAD	3.500	RABOBANK NEDERLAND	02.07.2014	1'000	Aaa	AAA	101.392	0.738	102.130	3.180	63.9	4.33
XS0219274908	CAD	4.375	BK NEDERLANDSE GEMEENTEN	13.05.2015	1'000	Aaa	AAA	107.100	1.522	108.622	2.989	46.0	4.94
XS0325951035	NZD	7.750	EUROPEAN INVESTMENT BANK	26.10.2010	1'000	Aaa	AAA	104.950	6.922	111.872	3.126	23.4	1.01
XS0333290590	NZD	8.000	KFW	14.01.2011	1'000	Aaa	AAA	105.530	5.392	110.922	3.626	37.1	1.21
XS0220323488	NZD	6.500	KFW	15.11.2011	1'000	Aaa	AAA	105.168	5.449	110.617	3.950	0.5	1.91
XS0281740554	NZD	7.000	EUROPEAN INVESTMENT BANK	18.01.2012	2'000	Aaa	AAA	106.600	4.641	111.241	3.972	-16.2	2.07

14.09.2009

ISIN	Currency	Coupon	Name	Maturity	Minimum Piece	Moody's	S&P	Price	Acc. Int.	Dirty Price	YTM	SWAP	Mod Dur
XS0426612361	NZD	4.500	KFW	08.05.2012	1'000	Aaa	AAA	99.820	1.627	101.447	4.564	21.1	2.40
XS0301020292	NZD	7.250	INTER-AMERICAN DEVEL BK	24.05.2012	1'000	Aaa	AAA	107.370	2.285	109.655	4.274	1.3	2.39
XS0336249056	NZD	8.000	KFW	21.12.2012	1'000	Aaa	AAA	109.430	5.918	115.348	4.795	8.4	2.73
XS0415923118	NZD	5.125	RABOBANK NEDERLAND	12.03.2013	1'000	Aaa	AAA	99.025	2.654	101.679	5.429	58.9	3.04
XS0440570777	NZD	5.125	KFW	22.07.2013	1'000	Aaa	AAA	99.830	0.800	100.630	5.170	27.1	3.39
XS0436687221	NZD	6.000	BK NEDERLANDSE GEMEENTEN	07.07.2014	1'000	Aaa	AAA	101.892	1.184	103.076	5.535	51.4	4.05
XS0437848038	NZD	6.250	RABOBANK NEDERLAND	10.07.2014	1'000	Aaa	AAA	101.209	1.182	102.391	5.947	72.9	4.02
XS0199842906	NZD	6.500	EUROPEAN INVESTMENT BANK	10.09.2014	1'000	Aaa	AAA	105.949	0.125	106.074	5.116	-12.6	4.21
XS0225405991	NZD	6.250	INTER-AMERICAN DEVEL BK	28.07.2015	1'000	Aaa	AAA	103.585	0.873	104.458	5.514	-5.5	4.80

## Straight Bonds DKK, NOK, SEK

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ISIN	Currency	Coupon	Name	Maturity	Minimum Piece	Moody's	S&P	Price	Acc. Int.	Dirty Price	YTM	SWAP	Mod Dur
XS0308141422	DKK	4.750	DEUTSCHE BANK AG	29.06.2011	10'000	Aa1	A+	103.560	0.950	104.510	2.695	56.6	1.71
XS0282362986	NOK	4.625	TOYOTA MOTOR CREDIT CORP	22.01.2010	10'000	Aa1	AA	101.040	2.927	103.967	1.720	54.5	0.36
XS0212516743	NOK	3.250	RABOBANK NEDERLAND	01.03.2010	10'000	Aaa	AAA	100.333	1.718	102.051	2.498	-15.2	0.46
XS0187500235	NOK	3.500	LAND NORDRHEIN-WESTFALEN	11.03.2010	10'000	Aa1	AA-	100.790	1.755	102.545	1.881	-25.4	0.49
XS0418291174	NOK	3.000	KFW	23.03.2012	10'000	Aaa	AAA	99.320	1.405	100.725	3.279	-48.9	2.37
XS0440557246	NOK	2.750	KOMMUNALBANKEN AS	24.07.2012	10'000	Aaa	AAA	97.800	0.362	98.162	3.567	-36.9	2.70
XS0429483224	NOK	4.000	RABOBANK NEDERLAND	29.05.2013	10'000	Aaa	AAA	100.020	1.140	101.160	3.989	8.5	3.36
XS0427514137	NOK	4.000	EUROPEAN INVESTMENT BANK	15.05.2014	10'000	Aaa	AAA	101.230	1.293	102.523	3.705	-20.7	4.16
XS0448022102	NOK	4.250	RABOBANK NEDERLAND	02.09.2014	10'000		AAA	99.590	0.093	99.683	4.343	22.1	4.39
XS0430680750	NOK	4.250	EXPORT DEVELOPMENT CANAD	29.05.2015	10'000	Aaa		99.630	1.211	100.841	4.321	16.6	4.93
XS0217330165	SEK	3.000	DEUTSCHE BANK AG	21.04.2010	10'000	Aa1	A+	101.030	1.167	102.197	1.294	64.0	0.61
XS0341532058	SEK	4.000	LANDWIRTSCH. RENTENBANK	29.01.2011	10'000	Aaa	AAA	103.390	2.455	105.845	1.505	37.9	1.33
XS0241010700	SEK	3.250	DEUTSCHE BANK AG	02.02.2011	10'000	Aa1	A+	101.650	1.959	103.609	2.032	85.8	1.34
XS0365950434	SEK	4.500	INSTITUT CREDITO OFICIAL	30.05.2011	10'000	Aaa	AA+	104.010	1.270	105.280	2.099	77.7	1.65
XS0324692994	SEK	4.250	KFW	17.01.2012	10'000	Aaa	AAA	105.610	2.748	108.358	1.790	-0.1	2.20
XS0398811959	SEK	3.500	INTL BK RECON & DEVELOP	12.11.2014	10'000	Aaa	AAA	103.220	2.897	106.117	2.821	-4.7	4.57

## Straight Bonds TRY, ZAR

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ISIN	Currency	Coupon	Name	Maturity	Minimum Piece	Moody's	S&P	Price	Acc. Int.	Dirty Price	YTM	SWAP	Mod Dur
XS0267512688	TRY	16.250	NORDIC INVESTMENT BANK	22.09.2009	1'000	Aaa	AAA	100.290	16.027	116.317	-3.981	-14.4	-
XS0264537126	TRY	15.500	KFW	25.01.2010	1'000	Aaa	AAA	102.820	9.979	112.799	6.709	-121.3	0.33
XS0241727832	TRY	10.000	INSTITUT CREDITO OFICIAL	08.02.2010	2'000	Aaa		100.700	6.055	106.755	7.691	-50.5	0.36
XS0342424610	TRY	14.500	KFW	06.05.2010	2'000	Aaa	AAA	103.870	5.323	109.193	7.711	-140.0	0.59
XS0376217146	TRY	19.250	KFW	16.07.2010	1'000	Aaa	AAA	107.470	3.323	110.793	9.262	-187.6	0.76
XS0375986071	TRY	19.000	INTL BK RECON & DEVELOP	21.07.2010	1'000	Aaa	AAA	108.040	3.019	111.059	8.540	-174.1	0.78
XS0370858630	TRY	20.000	RABOBANK NEDERLAND	23.07.2010	1'000	Aaa	AAA	109.034	3.068	112.102	8.365	-122.0	0.78
XS0271888934	TRY	17.500	EUROPEAN INVESTMENT BANK	27.10.2010	1'000	Aaa	AAA	109.331	15.582	124.913	8.297	-88.8	0.90
XS0281881887	TRY	17.500	KFW	18.01.2011	2'000	Aaa	AAA	110.435	11.603	122.038	8.752	-132.5	1.10
XS0346654519	TRY	14.500	KFW	03.03.2011	2'000	Aaa	AAA	107.690	7.866	115.556	8.566	-134.2	1.23
XS0414670884	TRY	12.500	EUROPEAN INVESTMENT BANK	01.06.2011	1'000	Aaa	AAA	105.210	6.712	111.922	8.997	-125.4	1.47
XS0429357782	TRY	11.000	RABOBANK NEDERLAND	22.05.2012	1'000	Aaa	AAA	101.710	3.556	105.266	10.188	-62.4	2.17
XS0438813023	TRY	11.250	KFW	16.07.2012	1'000	Aaa	AAA	103.010	1.942	104.952	9.947	-104.2	2.31
XS0439686709	TRY	11.250	INTL FINANCE CORP	17.07.2012	1'000	Aaa	AAAe	103.350	1.911	105.261	9.809	-114.4	2.32
XS0344971766	TRY	14.000	EUROPEAN INVESTMENT BANK	13.03.2013	1'000	Aaa	AAA	113.093	7.211	120.304	9.374	-171.6	2.61
XS0295806771	ZAR	9.000	GENERAL ELEC CAP CORP	16.10.2009	10'000	Aa2	AA+	99.900	8.285	108.185	9.467	149.9	0.07
XS0377243943	ZAR	12.000	INTL BK RECON & DEVELOP	10.02.2010	10'000	Aaa	AAA	101.170	7.200	108.370	8.353	26.0	0.37
XS0375028551	ZAR	12.500	INTL FINANCE CORP	09.07.2010	10'000	Aaa	AAA	103.960	2.397	106.357	7.165	57.7	0.76
US500769CC61	ZAR	8.500	KFW	16.07.2010	10'000	Aaa	AAA	101.020	1.467	102.487	7.097	-6.4	0.78
XS0332031284	ZAR	10.000	EUROPEAN INVESTMENT BANK	28.01.2011	10'000	Aaa	AAA	103.010	6.356	109.366	7.529	31.2	1.19
XS0362287764	ZAR	11.000	INTL BK RECON & DEVELOP	10.11.2011	10'000	Aaa	AAA	106.070	9.373	115.443	7.794	35.0	1.74
XS0356892900	ZAR	10.000	EUROPEAN INVESTMENT BANK	15.04.2012	5'000	Aaa	AAA	104.731	4.247	108.978	7.861	10.5	2.15
XS0203909485	ZAR	8.500	EUROPEAN INVESTMENT BANK	04.11.2014	5'000	Aaa	AAA	99.950	7.382	107.332	8.503	6.6	3.75

ISIN	Currency	Coupon	Name	Maturity	Minimum Piece	Moody's	S&P	Price	Acc. Int.	Dirty Price	YTM	SWAP	Mod Dur
<b>Brazil USD, EUR</b>													
USG07402AE39	USD	8.500	BANCO DO BRASIL (CAYMAN)	20.09.2014	10'000	A2 /*-		120.500	4.179	124.679	3.913	166.6	3.91
US105756BG46	USD	7.875	FED REPUBLIC OF BRAZIL	07.03.2015	1'000	Ba1 /*+	BBB-	117.250	0.219	117.469	4.265	175.7	4.38
US105756BM14	USD	6.000	FED REPUBLIC OF BRAZIL	17.01.2017	100'000	Ba1 /*+	BBB-	107.500	1.000	108.500	4.759	169.3	5.71
USP18533AK80	USD	8.000	BRASKEM SA	26.01.2017	100'000		BB+	107.250	1.133	108.383	6.709	387.7	5.28
US105756BQ28	USD	5.875	FED REPUBLIC OF BRAZIL	15.01.2019	100'000	Ba1 /*+	BBB-	106.500	1.012	107.512	4.982	162.6	6.90
US105756AE07	USD	10.125	FED REPUBLIC OF BRAZIL	15.05.2027	1'000	Ba1 /*+	BBB-	145.500	3.431	148.931	5.902	272.6	9.53
US105756BK57	USD	7.125	FED REPUBLIC OF BRAZIL	20.01.2037	1'000	Ba1 /*+	BBB-	117.000	1.128	118.128	5.859	214.6	12.50
XS0123149733	EUR	9.500	FED REPUBLIC OF BRAZIL	24.01.2011	1'000	Ba1 /*+	BBB-	109.450	6.142	115.592	2.306	118.0	1.24
XS0211229637	EUR	7.375	FED REPUBLIC OF BRAZIL	03.02.2015	1'000	Ba1 /*+	BBB-	114.500	4.566	119.066	4.291	170.0	4.33
XS0077157575	EUR	11.000	FED REPUBLIC OF BRAZIL	26.06.2017	1	Ba1 /*+	BBB-	137.000	2.501	139.501	5.107	251.0	5.56
USP22854AF31	USD	6.875	CENT ELET BRASILEIRAS SA	30.07.2019	100'000		BBB-	108.000	0.898	108.898	5.786	244.7	7.11
<b>Mexico USD, EUR</b>													
US91086QAK40	USD	6.375	UNITED MEXICAN STATES	16.01.2013	1'000	Baa1	BBB+	111.510	1.080	112.590	2.708	114.8	2.93
US879403AS24	USD	5.500	TELEFONOS DE MEXICO SAB	27.01.2015	100'000	A3	BBB+	103.790	0.764	104.554	4.678	206.3	4.44
US91086QAU22	USD	5.625	UNITED MEXICAN STATES	15.01.2017	2'000	Baa1	BBB+	104.220	0.969	105.189	4.920	181.1	5.74
US593048AX90	USD	11.500	UNITED MEXICAN STATES	15.05.2026	1'000	Baa1	BBB+	160.660	3.897	164.557	5.741	320.8	9.06
US91086QAS75	USD	6.750	UNITED MEXICAN STATES	27.09.2034	1'000	Baa1	BBB+	109.890	3.188	113.078	5.978	223.1	11.82
XS0170239932	EUR	5.375	UNITED MEXICAN STATES	10.06.2013	1'000	Baa1	BBB+	106.125	1.458	107.583	3.586	145.6	3.33
XS0173605311	EUR	6.250	PEMEX PROJ FDG MASTER TR	05.08.2013	10'000	Baa1	BBB+	107.500	0.736	108.236	4.117	188.9	3.42
USP8585LAA00	USD	13.000	CORPORATIVO JAVIER SA CV	04.08.2014	2'000	Ba3	BB-e	99.750	1.553	101.303	13.049	1041.0	3.41
USP49802AA24	USD	9.500	GRUPO PETROTEMEX SA DE C	19.08.2014	100'000		BB	106.200	0.739	106.939	7.924	597.0	3.85
XS0222076449	EUR	4.250	UNITED MEXICAN STATES	16.06.2015	1'000	Baa1	BBB+	100.800	1.083	101.883	4.088	129.1	4.97
US71656MAA71	USD	8.000	PETROLEOS MEXICANOS	03.05.2019	10'000	Baa1	BBB+	116.160	2.978	119.138	5.759	277.3	6.71
XS0213101073	EUR	5.500	PEMEX PROJ FDG MASTER TR	24.02.2025	10'000	Baa1	BBB+	84.700	3.089	87.789	7.165	290.3	9.33
<b>Other Latin American Countries</b>													
US168863AS74	USD	5.500	REPUBLIC OF CHILE	15.01.2013	1'000	A1	A+	111.650	0.947	112.597	1.854	23.3	2.99
USP3699PAE71	USD	8.050	REPUBLIC OF COSTA RICA	31.01.2013	1'000	Ba1	BB+	111.750	1.051	112.801	4.223	270.5	2.85
USP97475AF73	USD	5.750	REPUBLIC OF VENEZUELA	26.02.2016	500	B2	BB-	71.600	0.335	71.935	12.384	760.3	4.59
US195325BJ38	USD	7.375	REPUBLIC OF COLOMBIA	27.01.2017	100'000	Ba1	BBB-	116.500	1.024	117.524	4.669	201.2	5.57
USP97475AD26	USD	7.000	REPUBLIC OF VENEZUELA	01.12.2018	1'000	B2	BB-	69.750	2.061	71.811	12.756	724.8	5.45
US195325BL83	USD	7.375	REPUBLIC OF COLOMBIA	18.03.2019	100'000	Ba1	BBB-	112.750	3.667	116.417	5.601	228.3	6.71
US715638AW21	USD	7.125	REPUBLIC OF PERU	30.03.2019	1'000	Ba1	BBB-	113.500	3.305	116.805	5.281	200.8	6.83
US195325BK01	USD	7.375	REPUBLIC OF COLOMBIA	18.09.2037	100'000	Ba1	BBB-	109.250	3.667	112.917	6.639	283.2	11.56
USP58931AE90	USD	11.750	GOVERNMENT OF JAMAICA	15.05.2011	10'000	B2	CCC+	112.500	3.982	116.482	3.811	565.9	1.51
USP21963AD82	USD	7.250	CELULOSA ARAUCO CONSTITU	29.07.2019	2'000	Baa2	BBB	109.900	1.007	110.907	5.895	263.7	7.03
USP9379RAA51	USD	7.625	EMPRESAS PUBLIC MEDELLIN	29.07.2019	100'000	Baa3		107.600	1.017	108.617	6.551	319.3	6.87

ISIN	Currency	Coupon	Name	Maturity	Minimum Piece	Moody's	S&P	Price	Acc. Int.	Dirty Price	YTM	SWAP	Mod Dur
<b>Turkey USD, EUR</b>													
US900123AV22	USD	7.250	REPUBLIC OF TURKEY	15.03.2015	2'000	Ba3	BB-	109.500	0.040	109.540	5.208	265.1	4.39
US900123BE97	USD	7.500	REPUBLIC OF TURKEY	14.07.2017	100'000	Ba3	BB-	109.500	1.313	110.813	5.942	288.7	5.86
US900123BF62	USD	7.500	REPUBLIC OF TURKEY	07.11.2019	100'000	Ba3	BB-	109.170	2.708	111.878	6.248	293.6	6.74
US900123AT75	USD	8.000	REPUBLIC OF TURKEY	14.02.2034	2'000	Ba3	BB-	110.650	0.733	111.383	7.066	329.9	10.78
US900123AY60	USD	6.875	REPUBLIC OF TURKEY	17.03.2036	2'000	Ba3	BB-	97.500	0.000	97.500	7.082	300.3	11.49
DE0004516752	EUR	9.250	REPUBLIC OF TURKEY	09.02.2010	1'000	Ba3	BB-	103.250	5.575	108.825	0.928	138.0	0.39
XS0223369322	EUR	4.750	REPUBLIC OF TURKEY	06.07.2012	1'000	Ba3	BB-	102.850	0.950	103.800	3.657	171.5	2.58
DE000A0AU933	EUR	6.500	REPUBLIC OF TURKEY	10.02.2014	1'000	Ba3	BB-	107.600	3.900	111.500	4.545	205.3	3.68
XS0212694920	EUR	5.500	REPUBLIC OF TURKEY	16.02.2017	2'000	Ba3	BB-	101.000	3.210	104.210	5.327	230.4	5.80

#### EUROPE/RUSSIA USD, EUR

XS0178419049	USD	8.375	MOBILE TELESYSTEMS FIN	14.10.2010	1'000	Ba2 /*-	BB /*-	104.250	3.559	107.809	4.236	315.1	0.96
XS0373732063	USD	10.000	TMK CAPITAL (OAO TMK)	29.07.2011	100'000	B1	B	99.000	1.333	100.333	10.583	946.1	1.61
XS0377629547	USD	9.250	UKRAINIAN MTN FIN (UKRSI	04.08.2011	100'000	B1		95.250	1.105	96.355	12.192	1103.1	1.60
XS0438534579	EUR	9.875	FYR MACEDONIA	08.01.2013	50'000		BB	105.700	1.921	107.621	7.825	600.1	2.61
XS0360055056	USD	8.875	EVRAZ GROUP SA	24.04.2013	100'000	B1 /*-	B+ /*-	93.500	3.525	97.025	11.123	912.3	2.81
XS0361041550	USD	8.375	VIP FIN (VIMPELCOM)	30.04.2013	100'000	Ba2	BB+	101.750	3.187	104.937	7.778	573.7	2.95
XS0372523281	USD	7.933	GPB EUROBOND FINANCE PLC	28.06.2013	100'000		BB+ /*-	101.500	1.697	103.197	7.448	524.1	3.13
XS0381365690	USD	7.700	TRANSCAPIT (TRANSNEFT)	07.08.2013	100'000	Baa1	BBB	104.560	0.856	105.416	6.334	418.9	3.28
XS0359381331	USD	9.500	EVRAZ GROUP SA	24.04.2018	100'000	B1 /*-	B+ /*-	90.500	3.774	94.274	11.258	708.8	5.30
XS0089375249	USD	11.000	RUSSIA FOREIGN BOND	24.07.2018	1'000	Baa1	BBB	140.000	1.619	141.619	5.234	255.3	6.14
XS0365923977	USD	6.875	VTB CAPITAL SA	29.05.2018	100'000	Baa1	BBB	98.650	2.082	100.732	7.080	508.7	6.24
US900123BD15	USD	7.000	REPUBLIC OF TURKEY	11.03.2019	100'000	Ba3	BB-	105.150	0.117	105.267	6.256	290.5	6.65
XS0176996956	EUR	7.800	GAZ CAPITAL SA	27.09.2010	100'000	Baa1	BBB	105.250	7.586	112.836	2.557	156.6	0.93
XS0442330295	EUR	8.125	GAZ CAPITAL SA	04.02.2015	50'000	Baa1	BBB	108.400	1.068	109.468	6.227	371.9	4.15





Private Banking  
Investment Banking  
Asset Management &  
Investment Funds

## Grandfathered Bonds EUR

[HOME](#)

Risk Management &  
Advisory Int.

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ISIN	Coupon	Name	Maturity	Minimum Piece	Moody's	S&P	Price	Acc. Int.	Dirty Price	YTM	SWAP	Mod Dur
XS0107811753	6.000	ING BANK NV	01.03.2010	1'000	Aa3	A+	102.089	3.288	105.377	1.342	75.5	0.45
FR0000497430	5.500	DEXIA MUNICIPAL AGENCY	26.04.2010	1'000	Aaa	AAA	102.894	2.170	105.064	0.707	-19.0	0.60
DE0003138038	5.750	EUROHYPO AG	05.07.2010	1'000	Aaa	AAA	103.934	1.166	105.100	0.792	-24.9	0.79
XS0108576785	6.375	SANTANDER CENT HISP ISSU	05.07.2010	1'000	Aa3	AA-	103.742	1.292	105.034	1.616	92.8	0.79
NL0000118594	6.125	ING GROEP NV	04.01.2011	1'000	A1	A	106.106	4.296	110.402	1.339	9.8	1.23

# Grandfathered Bonds USD

HOME

ISIN	Coupon	Name	Maturity	Minimum Piece	Moody's	S&P	Price	Acc. Int.	Dirty Price	YTM	SWAP	Mod Dur
XS0077194263	7.000	GENERAL ELEC CAP CORP	11.06.2010	1'000	Aa2	AA+	104.750	1.867	106.617	0.490	17.6	0.73
US172967BC45	6.500	CITIGROUP INC	18.01.2011	1'000	A3	A	104.800	1.065	105.865	2.775	273.4	1.24
XS0123610411	6.125	COUNCIL OF EUROPE	25.01.2011	1'000	Aaa	AAA	107.370	3.947	111.317	0.644	-43.3	1.29
USG4671XAC41	7.000	HUTCHISON WHAMPOA INTL	16.02.2011	1'000	A3	A-	107.000	0.603	107.603	1.922	105.9	1.33
XS0125141316	6.000	REPUBLIC OF ITALY	22.02.2011	1'000	NR	A+	107.280	0.417	107.697	0.854	-8.2	1.36
XS0092711802	5.500	INTL BK RECON & DEVELOP	25.11.2013	1'000	Aaa	AAA	112.940	4.461	117.401	2.228	-1.6	3.65
US459056LD78	7.625	INTL BK RECON & DEVELOP	19.01.2023	1'000	Aaa	AAA	135.380	1.228	136.608	4.121	67.6	8.80

# Grandfathered Bonds AUD, CAD, NZD, GBP

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Advisory Int.

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ISIN	Currency	Coupon	Name	Maturity	Minimum Piece	Moody's	S&P	Price	Acc. Int.	Dirty Price	YTM	SWAP	Mod Dur
XS0114616112	GBP	6.125	INTL BK RECON & DEVELOP	07.12.2009	1'000	Aaa	AAA	101.317	4.764	106.081	0.187	-21.9	0.22
XS0092154680	GBP	5.625	INTL FINANCE CORPORATION	07.12.2009	10'000	Aaa	AAA	101.206	4.375	105.581	0.188	-21.9	0.22
XS0109192665	GBP	6.250	AGENCE FRANCAISE DEVELOP	23.03.2010	1'000		AAA	102.947	3.021	105.968	0.515	-21.2	0.51
XS0095091277	GBP	4.750	LCR FINANCE PLC	31.12.2010	1'000	Aaa	AAA	104.781	1.020	105.801	0.987	-25.2	1.23
XS0115314741	GBP	5.875	EUROPEAN BK RECON & DEV	04.08.2014	1'000	Aaa	AAA	113.361	0.702	114.063	2.898	-26.9	4.27
XS0101360161	GBP	6.625	COMMERZBANK AG	30.08.2019	10'000	A1	A-	96.100	0.313	96.413	7.185	413.4	7.02

## Glossar der wichtigsten Abkürzungen und Fachbegriffe:

Acc. Int.:	Accrued Interest = Zins einer Anleihe, der seit dem letzten Zinstermin bis zu einem bestimmten Zeitpunkt aufgelaufen, aber noch nicht fällig ist.
Conv. Ratio:	Wandlungsverhältnis = Anzahl der Aktien, in die das Nominal der jeweiligen Anleihe umtauschbar ist.
Delta:	Aktienkurssensitivität. Misst die Abhängigkeit des Optionswerts und damit der Wandelanleihe vom Aktienkurs (Basiswert).
Dirty Price:	Preis + aufgelaufener Marchzins
Govie:	Government-Spread = Renditedifferenz zum entsprechenden Referenzsatz (Staatsanleihen-Rendite)
Mod Dur:	Modified Duration = Schätzung, wie stark sich der Dirty Price verändert, wenn sich die Marktrendite um 1% verändert (Sensitivitätsmass).
Parity:	Wandelparität = Marktwert der Wandelanleihe aufgrund des Basiswerts.
Premium:	Wandelprämie = Gibt an, um wieviel der Erwerb von Aktien durch Ausübung des Wandelrechts teurer bzw. billiger ist als der direkte Kauf an der Börse. Die Wandelprämie entspricht der Differenz in Prozenten zwischen der Wandelparität und dem aktuellen Börsenkurs der Aktie.
SWAP:	SWAP-Spread = Renditedifferenz zum entsprechenden Referenzsatz (SWAP-Satz) Ein Swap ist die individuelle Vereinbarung zwischen Parteien, die den Austausch künftiger Zahlungsströme umfasst.
Underlying:	Basiswert
YTM:	Yield To Maturity = Rendite auf Endverfall
Rating(e):	expected Rating = erwartetes Rating aufgrund bereits ausstehender Anleihen
NR:	Not Rated = ohne Qualitätseinstufung der jeweiligen Rating-Gesellschaft

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