Guidelines relating the

Stocks Leverage Index Family

Version 1.2 (August 10th, 2016)

Contents

This document contains the underlying principles and regulations regarding the structure and operating of the Stocks Leverage Index Family. Solactive AG (the **Index Sponsor**) shall make every effort to implement regulations. Solactive AG does not offer any explicit or tacit guarantee or assurance, neither pertaining to the results from the use of the stocks Leverage Index Family nor the stocks Leverage Index Family values at any certain point in time nor in any other respect. The Stocks Leverage Index Family is merely calculated and published by Solactive AG and it strives to the best of its ability to ensure the correctness of the calculation. There is no obligation for Solactive AG – irrespective of possible obligations to issuers – to advise third parties, including investors and/or financial intermediaries, of any errors in the Index Family. The publication of the stocks Leverage Index Family by Solactive AG is no recommendation for capital investment and does not contain any assurance or opinion of Solactive AG regarding a possible investment in a financial instrument based on the stocks Leverage Index Family.

Introduction

This document is to be used as a guideline with regard to the composition, calculation and management of the Stocks Leverage Index Family. Any changes made to the guideline are initiated by the Committee specified in section 1.5. The Stocks Leverage Index Family is calculated and published by Solactive AG.

1 Index specifications

The stocks Leverage Index Family consists of 14 indices (each an **Index** and together the **Indices**). Each Index replicates the performance of a hypothetical investment in an underlying stocks taking into account total returns and a specific level of leverage. Each Index is calculated and distributed by Solactive AG.

The details of these 14 Indices and their respective underlyings are presented in section 4.3.

The 14 Indices are calculated as total return indices and their levels are published in EUR.

1.1 Short name and ISIN

The levels of the Indices are distributed under the identifiers stated in section 4.3.

1.2 Initial value

The Indices are based on 1,000 at the close of trading as of the Start Date (as provided in section 4.3).

1.3 Distribution

The levels of the Indices are published via the price marketing services of Boerse Stuttgart AG and they are distributed to all affiliated vendors. Each vendor decides on an individual basis as to whether the vendor will distribute/display the levels of the Indices via the vendor's information system(s).

1.4 Levels and calculation frequency

The levels of the Indices are calculated on each Business Day based on the prices of the respective underlying assets. During the times of live calculation the Indices are calculated based on the "Most recent prices".

The indices are calculated on every Business Day and on each Calculation Time. The level of each Index is calculated continuously in 15-second intervals during these hours. In the event that data cannot be provided to Reuters or to the pricing services of Boerse Stuttgart AG the Index cannot be distributed.

Any incorrect calculation is adjusted on a retrospective basis, provided that any calculation shall in any case be considered as final and binding after 20 Business Days.

1.5 Decision-making bodies

A committee (in these Index Guidelines referred to as the **Committee** or the **Index Committee**) composed of staff from Solactive AG is responsible for the composition of each Index in accordance with the rules as described in these Index Guidelines. The Committee shall also decide about the implementation of any necessary adjustments to any Index in accordance with any applicable regulations that might affect any product that references such Index.

The Committee shall also decide about the future composition of any Index or if appropriate, to terminate the Index in the event that any Extraordinary Event occurs.

The Committee shall make all decisions and any amendments to the Index Guidelines on a commercially reasonable basis.

1.6 Publication

All specifications and information relevant for calculating the Indices are made available on the http://www.solactive.com web page and sub-pages (or any successor pages thereto).

1.7 Licensing

Licences, if any, to use the Indices as the underlying value for derivative instruments are issued to stock exchanges, banks, financial services providers and investment houses by Solactive AG.

2 Calculation of the Indices

2.1 Index formula

2.1.1. Closing level and Intraday Level

Subject to the occurrence of an Intraday Restrike Event (as further explained in section 2.3), the closing level and Intraday level of an Index on a Business Day (t), noted I(t), is calculated in accordance with the following formula:

On the Start Date (as defined in section 4.3):

$$Index_0 = 1,000$$

$$Index_{t,v} = Index_{t-1} * \max[0; \left(1 + L * \left(\frac{UI_{t,v}}{UI_{t-1}} - 1\right)\right) + (1 - L) * Rate_{t-1} * \frac{DCF_{t,t-1}}{360}]$$

Where:
$Index_{t-1}$ = Index Value on the Business Day preceding the current Business day t. For the purposes of determining $Index_t$ on a Business Day immediately following an Intraday Restrike Event Reference Day, references to (t-1) in the formula of above shall be deemed to be references to (EA$_t$) (as defined in section 2.3).
$UI_{t,v}$ = Underlying Index value at time (v) on Business Day (t)
$UI_{t-1,v}$ = Underlying Index value at time (v) on Business Day (t-1)
L= Leverage Value as determined under 4.3

$Rate_t$ means, in respect of an Index and a Business Day (t), an annual rate calculated as of such Business Day (t) in accordance with the following formula:
If L < 0:

$$Rate_t = EONIA_t - \left(\frac{L}{L-1}\right) \times RepoRate_t$$

If L > 0:

$$Rate_t = EONIA_t + Spread_t$$

The level on an Underlying Index on a Business Day (t) at a Calculation Time (v) is calculated in accordance with the following formula:

$$UI_{t,v} = \sum_{i=1}^{n} x_{i,t} * p_{i,t,v}$$

Where,

$x_{i,t}$ = Number of Shares of the Underlying Index Component *i* on Scheduled Trading Day *t*
$p_{i,t,v}$ = Price of Underlying Index Component *i* on Scheduled Trading Day *t* at time (v)
L = Leverage Factor, defined for each Index in section 4.3
UI_t = Underlying Index close on Business Day (t)
$UI_{t,v}$ = Underlying Index value at time (v) on Business Day (t)
$Index_t$ = Index close on business day (t)
$Index_{t,v}$ = Index at time (v) on business day (t)

2.1.2. Intraday level after Restrike Event

Subject to the occurrence of an Intraday Restrike Event (as further explained in section 2.3), the intraday level of an Index on a Business Day (t) at a Calculation Time (v), noted I(t,v), is calculated in accordance with the following formula:

$$Index_{t,v} = Index_{t-1} * \max[0; \left(1 + L * \left(\frac{UI_{t,v}}{UI_{t-1}} - 1\right)\right)]$$

2.2 Accuracy

The value of the Index will be rounded to four decimal places for publication purposes.

The Number of Shares of the Underlying Index Components will be rounded to six decimal places.
Trading prices will be rounded to four decimal places.

2.3 Extraordinary Restrike Index Adjustment

If, in respect of an Index, the Index Sponsor determines that an Intraday Restrike Event has occurred at a Calculation Time (v) during a Business Day (t), an adjustment (an **Extraordinary Index Adjustment**) shall take place during such Business Day (t) in accordance with the following provisions.

If at any given moment θ during a Business Day (t) an **"Intraday Restrike Event"** takes place, which means the following condition holds:

(i)   If L > 0

$$\frac{UI_{t,\theta}}{UI_{t-1}} < 1 - EAT$$

(ii)   If L < 0

$$\frac{UI_{t,\theta}}{UI_{t-1}} > 1 + EAT$$

where,
UI(EA$_0$) = UI(t-1)

EAT   = Extraordinary adjustment threshold as defined in the appendix

Then such moment θ is deemed to be an **"Intraday Restrike Event Time"** and the extra ordinary adjustment ("EA") is defined as follows:

(i)   If L > 0

$$UI_{EA_t} = \min_{v \in [\theta, \theta^+]} UI(t, v)$$

(ii)   If L < 0

$$UI_{EA_t} = \max_{v \in [\theta, \theta^+]} UI(t, v)$$

In such a case the level of the Index shall be calculated in accordance with the following formula:

$$\text{Index}_{t,v} = \max\left[0, \text{Index}_{EA_t}\left(1 + L\left(\frac{UI_{t,v}}{UI_{\text{EA}_t}} - 1\right) + (1-L) * Rate_{t-1} * \frac{DCF_{t,t-1}}{360}\right)\right]$$

With:

$$\text{Index}_{EA_i} = \max\left[0, \text{Index}_{t-1}\left(1 + L\left(\frac{UI_{\text{EA}_t}}{UI_{t-1}} - 1\right)\right)\right]$$

In case of multiple restrike events on one Business day t. The Index is calculated in accordance with the following formula:

$$\text{Index}_{t,v} = \max\left[0, \text{Index}_{EA_{i,t}}\left(1 + L\left(\frac{UI_{t,v}}{UI_{\text{EA}_{i,t}}} - 1\right) + (1-L) * Rate_{t-1} * \frac{DCF_{t,t-1}}{360}\right)\right]$$

With:

$$\text{Index}_{EA_{i,t}} = \max\left[0, \text{Index}_{EA_{i-1,t}}\left(1 + L\left(\frac{UI_{\text{EA}_{i,t}}}{UI_{\text{EA}_{i-1,t}}} - 1\right)\right)\right]$$

$$\text{Index}_{EA_0} = \text{Index}_{t-1}$$

Where, $EA_{i,t}$ is the last extra ordinary adjustment in day t and $EA_{i-1,t}$ is the extra ordinary adjustment immediately preceding $EA_{i,t}$ in day t.

The period $[\theta, \theta^+]$ is the Intraday Restrike Event Observation Period.

The **"Intraday Restrike Event Observation Period"** is in respect of an Intraday Restrike Event, the period starting on and excluding the Intraday Restrike Event Time and finishing on and including the time falling 15 minutes after the Intraday Restrike Event Time θ. Should the end of the Intraday Restrike Event Observation Period occur less than 15 minutes before the Closing Time on the Intraday Restrike Event Reference Day, the Calculation Resume Time shall be the Closing Time which immediately follows the end of the Intraday Restrike Event Observation Period.

2.5 Corporate actions

Principles

Following the announcement by a company issuing an Underlying Index Component of the terms and conditions of a corporate action the Index Sponsor determines whether such corporate action has a dilution, concentration or other effect on the price of the Underlying Index Component.

If this should be the case the Index Sponsor shall make the necessary adjustments to the affected Underlying Index Component and/or the formula for calculating the Index and/or to other terms and conditions of this document that he deems appropriate in order to take into account the dilution, concentration or other effect and shall determine the date on which this adjustment shall come into effect.

Amongst other things the Index Sponsor can take into account the adjustment made by a Related Exchange as a result of the corporate action with regard to option and futures contracts on the respective share traded on this Related Exchange.

2.5.1 Dividends and other distributions

Dividend payments and other distributions are included in the Underlying Index. They cause an adjustment of the Number of Shares of the corresponding Underlying Index Component. The new Number of Shares is calculated as follows:

$$x_{i,t} = x_{i,t-1}\frac{p_{i,t-1}}{p_{i,t-1} - D_{i,t}}$$

Where,

$x_{i,t}$ = Number of Shares of the Underlying Index Component i on Scheduled Trading Day t

$D_{i,t}$ = Payment on Scheduled Trading Day t multiplied by the Dividend Correction Factor of the respective country as published on the website of Solactive.com and the respective subpages

For the calculation of short indices (see Appendix 4.3) gross dividends will be used in the Underlying Index. For the calculation of long indices, in the Underlying Index the withholding tax will be deducted from the dividend.

2.5.2 Capital increases

In the case of capital increases (from the company's own resources or through cash contributions) the new Numbers of Shares are calculated as follows:

$$x_{i,t} = x_{i,t-1} * \frac{p_{i,t-1}}{p_{i,t-1} - rB_{i,t-1}} \quad \text{with:} \quad rB_{i,t-1} = \frac{p_{i,t-1} - B - N}{BV + 1}$$

xi,t = Number of Shares of Underlying Index Component i on the day of the distribution
xi,t-1 = Number of Shares of Underlying Index Component i on the day prior to the distribution
pi,t-1 = Closing price on the day prior to ex date
rBi,t-1 = Calculated value of rights issue
B = Price of rights issue
N = Dividend disadvantage
BV = Subscription ratio

B=0 if capital is increased from the company's own resources.

The last dividend paid or the announced dividend proposal is applied as the dividend disadvantage.

2.5.3 Capital reductions

In the case of capital reductions the new Number of Shares is determined as follows:

$$x_{i,t} = x_{i,t-1} * \frac{1}{H_{i,t}}$$

Hit = Reduction ratio of the company on day t
xi,t = Number of Shares of the affected Underlying Index Component on the day of the distribution
xi,t-1 = Number of Shares of the affected Underlying Index Component on the day prior to the distribution

2.5.4 Share splits and par value conversions

In the case of share splits and par value conversions it is assumed that the prices change in ratio to the number of shares or to the par values. The new Number of Shares is calculated as follows:

$$x_{i,t} = x_{i,t-1} * \frac{N_{i,t-1}}{N_{i,t}}$$

Ni,t-1 = Former par value of security class i (or new number of shares)
Ni,t-1 = New par value of security class i (or former number of shares)
xi,t = Number of Shares of the affected Underlying Index Component on the day of the distribution
xi,t-1 = Number of Shares of the affected Underlying Index Component on the day prior to the distribution

2.6 Calculation of the Index in the event of a Market Disruption Event

An Index is not calculated in the event of a Market Disruption Event. If the Market Disruption Event continues over a period of eight Scheduled Trading Days, the Index Sponsor calculates the Index value, taking into account the market conditions prevailing at this point in time, the last quoted trading price for each of the Underlying Index Components as well as any other conditions that it deems relevant for calculating the Index value.

3 Definitions

DCF(t,t-1) means the number of calendar days between Business Day (t-1) (excluded) and Business Day (t) (included).

Business Day means any Scheduled Trading Day, with the exclusion of December 25th and January 1st, subject to the occurrence of a Market Disruption Event.

Calculation Time means, in respect of a Business Day and an Index, any time between the Opening Time and the Closing Time on such Business Day.

Closing Time means 18:00 CET.

Committee or **Index Committee** is composed of staff from the Index Sponsor.

Delisting means in respect of an Underlying Index Component, that the Exchange on which such Underlying Index Component is listed announces pursuant to its rules or regulations that the listing of, the trading in or the issuing of public quotes on the Underlying Index Component on the Exchange has ceased immediately or will cease at a later date, for whatever reason (provided delisting is not because of a Merger or a Takeover Bid), and the Underlying Index Component is not immediately listed, traded or quoted again on an exchange, trading or listing system, acceptable to the Index Sponsor.

Dividend Correction Factor means, in respect of an Underlying Index and a Business Day (t), a percentage calculated as 100% minus the applicable withholding tax rate and/or other applicable tax rate currently prevalent in the country where the company issuing such Underlying Index Component has its registered office (or any other relevant country, as determined by the Index Sponsor).

EAT Extraordinary adjustment threshold, as provided in section 4.3.

EONIA(t) means, in respect of a Business Day (t), the effective overnight rate computed as a weighted average of all overnight unsecured lending transactions in the interbank market, initiated within the euro area by the contributing panel banks. This rate is calculated by the European Central Bank and displayed on the EONIA Reuters Page on or around 7.00 pm., Brussels time. This rate is expressed in percentage per annum.

Euribor(t) means, in respect of an Index and a Business Day(t), the 12-Month Euro Interbank Offered rate dated as of such date or the latest rate available.

Exchange means, in respect of an Underlying Index Component, the corresponding exchange or quotation system, or any successor exchange or quotation system or any substitute exchange or quotation system to which trading in the Underlying Index Component, has temporarily relocated (provided that the Index Sponsor has determined that there is comparable liquidity relative to such Underlying Index Component, on such temporary substitute exchange or quotation system as on the original Exchange).

Extraordinary Event means any of the following:
- a Delisting
- an Insolvency
- a Merger
- a Nationalisation
- a Takeover Bid

The trading price for an Underlying Index Component affected by an Extraordinary Event on the day the event came into effect is the last available market price for this Underlying Index Component quoted on that day (or, if a market price is not available for the day the event came into effect, the last available market price quoted on the Exchange on a day specified as appropriate by the Index Sponsor). This price is used as the trading price of the particular Underlying Index Component until the end of the day on which the composition of the Index is next set. In the event of the Insolvency of an Underlying Underlying Index Component, the Index Sponsor shall terminate the Index. As long as a market price for the affected Underlying Index Component is available on a Business Day, this shall be applied as the trading price for this Underlying Index Component on the relevant Business Day, as determined in each case by the Index Sponsor.

Index means an index which belongs to the Stocks Leverage Index Family.

Intraday Restrike Event is an Event when one of the two conditions defined under 2.3 are met.

The **"Intraday Restrike Event Observation Period"** is in respect of an Intraday Restrike Event, the period starting on and excluding the Intraday Restrike Event Time and finishing on and including the time falling 15 minutes after the Intraday Restrike Event Time θ. Should the end of the Intraday Restrike Event Observation Period occur less than 15 minutes before the Closing Time on the Intraday Restrike Event Reference Day, the Calculation Resume Time shall be the Closing Time which immediately follows the end of the Intraday Restrike Event Observation Period.

Underlying **Index Component** is each share used as underlying for the Underlying Index.

Index Sponsor means Solactive AG.

Insolvency occurs with regard to an Underlying Index Component if (A) all shares of the respective issuer must be transferred to a trustee, liquidator, insolvency administrator or a similar public officer as result of a voluntary or compulsory liquidation, insolvency or winding-up proceedings or comparable proceedings affecting the issuer of the Underlying Index Components or (B) the holders of the shares of this issuer are legally enjoined from transferring the shares.

Leverage means a leverage factor, as provided in section 4.3.

A **Market Disruption Event** occurs if
1.   one of the following events occurs or exists on a Scheduled Trading Day prior to the opening quotation time for an Underlying Index Component:
        A) trading is suspended or restricted (due to price movements that exceed the limits allowed by the Exchange or a Related Exchange, or for other reasons):
        1.1.   across the whole Exchange; or
        1.2.   in options or futures contracts on or with regard to an Underlying Index Component or an Underlying Index Component that is quoted on a Related Exchange; or
        1.3.   on an Exchange or in a trading or quotation system (as determined by the Index Sponsor) in which an Underlying Index Component is listed or quoted; or
        B) an event that (in the assessment of the Index Sponsor) generally disrupts and affects the opportunities of market participants to execute on the Exchange transactions in respect of an Underlying Index Component or to determine market values for an Underlying Index Component or to execute on a Related Exchange transaction with regard to options and futures contracts on the Underlying Index Component or to determine market values for such options or futures contracts; or
2.   trading on the Exchange or a Related Exchange is ceased prior to the Normal exchange closing time (as defined hereinafter), unless the early cessation of trading is announced by the Exchange or Related Exchange on this Scheduled Trading Day at least one hour before
              (aa) the actual closing time for normal trading on the Exchange or Related Exchange on the Scheduled Trading Day in question or, if earlier.
              (bb) the closing time (if given) of the Exchange or Related Exchange for the execution of orders at the time the quote is given.
        Normal exchange closing time is the time at which the Exchange or a Related Exchange is normally closed on working days without taking into account after-hours trading or other trading activities carried out outside the normal trading hours; or
3.   a general moratorium is imposed on banking transactions in the country in which the Exchange is resident if the above-mentioned events are material in the assessment of the Index Sponsor, whereby the Index Sponsor makes his decision based on those circumstances that he considers reasonable and appropriate.

Merger means the occurrence of any of the following:
    (i)   a change in the security class or a conversion of this share class that results in a transfer or an ultimate definite obligation to transfer all the shares in circulation to another legal person; or
    (ii)   a merger (either by acquisition or through forming a new structure) or a binding obligation on the part of the issuer to exchange shares with another legal person (except in a merger or share exchange under which the issuer of this Underlying Index Component is the acquiring or remaining company and which does not involve a change in security class or a conversion of all the shares in circulation); or

(iii)   a takeover offer, exchange offer, other offer or another act of a legal person for the purposes of acquiring or otherwise obtaining from the issuer 100% of the shares issued that entails a transfer or the irrevocable obligation to transfer all shares (with the exception of shares which are held and controlled by the legal person); or

(iv)   a merger (either by acquisition or through forming a new structure) or a binding obligation on the part of the issuer of the share or its subsidiaries to exchange shares with another legal person, whereby the issuer of the share is the acquiring or remaining company and it does not involve a change in the class or a conversion of the all shares issued, but the shares in circulation directly prior to such an event (except for shares held and controlled by the legal person) represent in total less than 50% of the shares in circulation directly subsequent to such an event.

Most recent price is the price of the Underlying Index Component calculated as the mean of Bid, Ask price between Opening Time and Closing Time. For the Closing Calculation the official Close price of the Underlying Index Component is used.

Nationalisation is a process whereby all shares or the majority of the assets of a company are nationalised or are expropriated or otherwise must be transferred to public bodies, authorities or institutions.

Opening Time means 09:00 CET.

Price(t) means, in respect of an Index and a Business Day (t), the official closing price of such Underlying Index Component as of such Business Day (t).

Price(t,v) means, in respect of an Index, a Business Day (t) and a Calculation Time (v), the last traded price of the Underlying Index Component as of such Calculation Time (v) on Business Day (t).

"**Number of Shares**" is in respect of an Underlying Index Component and any given Business Day the number or fraction of shares included in the Index. It is calculated for any Underlying Index Component as the ratio of (A) the Percentage Weight of an Underlying Index Component multiplied by the Index value and (B) its Trading Price.
"**Percentage Weight**" of an Underlying Index Component is the ratio of its Trading Price multiplied by its Number of Shares divided by the Index value.

Rate(t) means, in respect of an Index and a Business Day (t), an annual rate calculated as of such Business Day (t) in by taking into account the EONIA and Repo Rate for Short Leveraged Indices and the EONIA rate and a Spread for the Long Leveraged Indices.

Related Exchange means, with regard to an Underlying Index Component an exchange, a trading or quotation system on which options and futures contracts on the Underlying Index Component are traded.

RepoRate(t) means, in respect of an Index and a Business Day(t), a share borrowing rate which is provided to the Index Sponsor by Société Générale, based on market quotations retrieved from a panel of market participants. The RepoRate(t) is adjusted at the last Business Day of each Quarter and may be revised at the occurrence of a material change of a share borrowing rate in order to reflect prevailing market conditions. For any Business Day(t) prior to Start Date, RepoRate(t) is deemed equal to the Initial RepoRate defined in Appendix 4.3.

Scheduled Trading Day means, in respect of an Index, any day on which each Exchange and each Related Exchange, if any, are scheduled to be open for trading for their respective regular trading session. The Index Sponsor is ultimately responsible as to whether a certain day is a Scheduled Trading Day with regard to the Index or an Underlying Index Component or in any other connection relating to this document.

Spread(t) means, in respect of an Index and a Business Day(t), a financing spread which is determined by the Index Sponsor as the level of the Euribor(t) minus the level of the SwapRate(t).

Start Date means the date provided in section 4.3.

SwapRate(t) means, in respect of an Index and a Business Day(t), the swap rate in EURO with a 1-year maturity, expressed as a percentage dated as of such date or the latest rate available.

Takeover Bid is a bid to acquire, an exchange offer or any other offer or act of a legal person that results in the related legal person acquiring as part of an exchange or otherwise more than 10% and less than 100% of the voting shares in circulation

from an Underlying Index Component or the right to acquire these shares, as determined by the Index Sponsor based on notices submitted to public or self-regulatory authorities or other information considered by the Index Sponsor to be relevant. A "**Trading Day**" is in relation to the Index or an Underlying Index Component a Trading Day on the Exchange (or a day that would have been such a day if a market disruption had not occurred), excluding days on which trading may be ceased prior to the normal Exchange closing time. The Index Calculator is ultimately responsible as to whether a certain day is a Trading Day with regard to the Index or an Underlying Index Component or in any other connection relating to this document.

"**Underlying Index**" means, in respect of each Index, the index set out in section 2.

4 Appendix

4.1 Contact data

Solactive AG
Guiollettstr. 54
60325 Frankfurt am Main
Germany
Tel.: +49 69 719 160 00
Email: indexing@solactive.com

4.2 Calculation of the Index – change in calculation method

The application by the Index Sponsor of the method described in this document is final and binding. The Index Sponsor shall apply the method described above for the calculation of the Index. However it cannot be excluded that the market environment, supervisory, legal, financial, or tax reasons may require changes to be made to this method. The Index Sponsor may also make changes to the terms and conditions of the Index and the method applied to calculate the Index, which he deems to be necessary and desirable in order to prevent obvious or demonstrable error or to remedy, correct or supplement incorrect terms and conditions. The Index Sponsor will update the guideline on any such modifications or changes and publish it on his website. Despite the modifications and changes, the Index Sponsor will take the appropriate steps to ensure that the calculation method applied is consistent with the method described above.

4.3 Identifiers:

Ticker	RIC	Long Name	ISIN	Leverage	Start Date	EAT	Initial RepoRate expressed in bps
UNI3L Index	.UNI3L	UNICREDIT LONG X3	DE000SLA05X5	3	01/01/2014	16.60 %	Not Relevant
INTESA3L Index	.INTESA3L	INTESA SANPAOLO LONG X3	DE000SLA05Y3	3	01/01/2014	16.60 %	Not Relevant
ENI3L Index	.ENI3L	ENI LONG X3	DE000SLA05Z0	3	01/01/2014	16.60 %	Not Relevant
ENEL3L Index	.ENEL3L	ENEL LONG X3	DE000SLA0500	3	01/01/2014	16.60 %	Not Relevant
FIAT3L Index	.FIAT3L	FIAT CHRYSLER LONG X3	DE000SLA0518	3	01/01/2014	16.60 %	Not Relevant
TELEC3L Index	.TELEC3L	TELECOM ITALIA LONG X3	DE000SLA0526	3	01/01/2014	16.60 %	Not Relevant
GENER3L Index	.GENER3L	ASSICURAZIONI GENERALI LONG X3	DE000SLA0534	3	01/01/2014	16.60 %	Not Relevant
UNI3S Index	.UNI3S	UNICREDIT SHORT X3	DE000SLA0542	-3	01/01/2014	16.60 %	19
INTESA3S Index	.INTESA3S	INTESA SANPAOLO SHORT X3	DE000SLA0559	-3	01/01/2014	16.60 %	15
ENI3S Index	.ENI3S	ENI SHORT X3	DE000SLA0567	-3	01/01/2014	16.60 %	13
ENEL3S Index	.ENEL3S	ENEL SHORT X3	DE000SLA0575	-3	01/01/2014	16.60 %	11

FIAT3S Index	.FIAT3S	FIAT CHRYSLER SHORT X3	DE000SLA0583	-3	01/01/2014	16.60 %	21
TELEC3S Index	.TELEC3S	TELECOM ITALIA SHORT X3	DE000SLA0591	-3	01/01/2014	16.60 %	22
GENER3S Index	.GENER3S	ASSICURAZIONI GENERALI SHORT X3	DE000SLA06A1	-3	01/01/2014	16.60 %	21
UNI2L Index	.UNI2L	UNICREDIT LONG X2	DE000SLA1ZA8	2	01/01/2014	25.00 %	Not Relevant
INTESA2L Index	.INTESA2L	INTESA SANPAOLO LONG X2	DE000SLA1ZB6	2	01/01/2014	25.00 %	Not Relevant
ENI2L Index	.ENI2L	ENI LONG X2	DE000SLA1ZC4	2	01/01/2014	25.00 %	Not Relevant
ENEL2L Index	.ENEL2L	ENEL LONG X2	DE000SLA1ZD2	2	01/01/2014	25.00 %	Not Relevant
FIAT2L Index	.FIAT2L	FIAT CHRYSLER LONG X2	DE000SLA1ZE0	2	01/01/2014	25.00 %	Not Relevant
TELEC2L Index	.TELEC2L	TELECOM ITALIA LONG X2	DE000SLA1ZF7	2	01/01/2014	25.00 %	Not Relevant
GENER2L Index	.GENER2L	ASSICURAZIONI GENERALI LONG X2	DE000SLA1ZG5	2	01/01/2014	25.00 %	Not Relevant
UNI2S Index	.UNI2S	UNICREDIT SHORT X2	DE000SLA1ZH3	-2	01/01/2014	25.00 %	19
INTESA2S Index	.INTESA2S	INTESA SANPAOLO SHORT X2	DE000SLA1ZJ9	-2	01/01/2014	25.00 %	15
ENI2S Index	.ENI2S	ENI SHORT X2	DE000SLA1ZK7	-2	01/01/2014	25.00 %	13
ENEL2S Index	.ENEL2S	ENEL SHORT X2	DE000SLA1ZL5	-2	01/01/2014	25.00 %	11
FIAT2S Index	.FIAT2S	FIAT CHRYSLER SHORT X2	DE000SLA1ZM3	-2	01/01/2014	25.00 %	21
TELEC2S Index	.TELEC2S	TELECOM ITALIA SHORT X2	DE000SLA1ZN1	-2	01/01/2014	25.00 %	22
GENER2S Index	.GENER2S	ASSICURAZIONI GENERALI SHORT X2	DE000SLA1ZP6	-2	01/01/2014	25.00 %	21