

Appendix: Basket Holdings



Japanese Yen & Nikkei Geared Basket – Holdings¹

Ticker	Name	Coeff-icient	Ticker	Name	Coeff-icient
7261	MAZDA MOTOR CORP	3.7	8595	JAFCO CO LTD	2
8609	OKASAN SECURITIES GROUP INC	3	6701	NEC CORP	2
7270	FUJI HEAVY INDUSTRIES LTD	2.8	7012	KAWASAKI HEAVY INDUSTRIES	1.9
8604	NOMURA HOLDINGS INC	2.3	9104	MITSUI OSK LINES LTD	1.9
5101	YOKOHAMA RUBBER CO LTD	2.3	6758	SONY CORP	1.9
8616	TOKAI TOKYO FINANCIAL HOLDIN	2.3	7276	KOITO MANUFACTURING CO LTD	1.8
6141	DMG MORI SEIKI CO LTD	2.2	5406	KOBE STEEL LTD	1.8
8601	DAIWA SECURITIES GROUP INC	2.2	7203	TOYOTA MOTOR CORP	1.7
5334	NGK SPARK PLUG CO LTD	2.1	8628	MATSUI SECURITIES CO LTD	1.7
7205	HINO MOTORS LTD	2	7272	YAMAHA MOTOR CO LTD	1.7

Long / Short European oil Sensitivity Basket – Holdings²

Long Basket

Ticker	Long Name	Country	Sector
LUPE SS	Lundin Petroleum AB	Sweden	Energy
STL NO	Statoil Asa	Norway	Energy
PGS NO	Petroleum Geo- Services	Norway	Energy
CGG FP	CGG	France	Energy
FUR NA	Fugro NV-CVA	Netherlands	Energy
TEC FP	Technip SA	France	Energy
BG/ LN	Bg Group Plc	Britain	Energy
RDSA NA	Royal Dutch Shell	Netherlands	Energy
PMO LN	Premier Oil Plc	Britain	Energy
OMV AV	OMV Ag	Austria	Energy
TLW LN	Tullow Oil Plc	Britain	Energy

Short Basket

Ticker	Short Name	Country	Sector
HEI GR	HeidelbergCement Ag	Germany	Materials
SMIN LN	Smiths Group Plc	Britain	Industrials
ADS GR	Adidas Ag	Germany	Cons Discretionary
DAI GR	Daimler Ag- registered Shares	Germany	Cons Discretionary
EKTAB SS	Elekta AB-B Shs	Sweden	Health Care
ABI BB	Anheuser-Busch Invben NV	Belgium	Consumer Staples
BKT SM	Bankiter SA	Spain	Financials
ZOT SM	Zardoya Otis SA	Spain	Financials
IFX GR	Infineon Technologies Ag	Germany	IT
CCL LN	Carnival Plc	United States	Cons Discretionary
CCLN LN	Carillion Plc	Britain	Industrials
ATCOA SS	Atlas Copco AB-A Shs	Sweden	Industrials
BPSO IM	Banca Popolare Di Sondrio	Italy	Financials
HO FP	Thales SA	France	Industrials
SAB SM	Banco de Sabadell SA	Spain	Financials
TEF SM	Telefonica SA	Spain	Telecome
GAS SM	Gas Natural Sdg SA	Spain	Utilities
STM IM	Stmicroelectronics NV	Switzerland	IT
UG FP	Peugeot SA	France	Cons Discretionary
BAYN GR	Bayer Ag- reg	Germany	Health Care
ALU FP	Alcatel-Lucent	France	IT
BATS LN	British American Tobacco Plc	Britain	Consumer Staples
NG/ LN	National Grid Plc	Britain	Utilities
RCF FP	Teleperformance	France	Industrials
UU? LN	United Utilities Group Plc	Britain	Utilities
ABF LN	Associated British Foods Plc	Britain	Consumer Staples
CAST ss	Castellum AB	Sweden	Financials

(1) Source: DB Global Markets Research: *Synthetic Equity & Index Strategy* 01/22/14

(2) Source: DB Global Markets Research *The House View* 07/29/14

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