



ITRaxx® Europe Series 16
 Roll Date: 20th September 2011
 Version 1, Annex Date 16th September 2011
www.markit.com

Fixed Rate
 Where Scheduled Termination Date is 20th Dec 2014 1.00%
 Where Scheduled Termination Date is 20th Dec 2016 1.00%
 Where Scheduled Termination Date is 20th Dec 2018 1.00%
 Where Scheduled Termination Date is 20th Dec 2021 1.00%

Reference Entity	Reference Obligation			Sector	Weighting	CLIP
	ISIN	Maturity	Coupon			
Adecco S.A.	XS0425722922	28-Apr-2014	7.625%	Autos & Industrials	0.80%	006DC9AE3
Aktiebolaget Volvo	XS0302948319	31-May-2017	5.000%	Autos & Industrials	0.80%	9BAGDBAC6
AKZO Nobel N.V.	XS0404765710	31-Jan-2014	7.750%	Autos & Industrials	0.80%	0B11AIAC6
ALSTOM	FR0010801761	23-Sep-2014	4.000%	Autos & Industrials	0.80%	0C3368AC5
Anglo American plc	XS0358158052	17-Apr-2015	5.875%	Autos & Industrials	0.80%	037CDUAD2
ArcelorMittal	US03938LAF13	01-Jun-2018	6.125%	Autos & Industrials	0.80%	LL332JAB4
ATLANTIA S.P.A.	XS0193947271	09-Jun-2014	5.000%	Autos & Industrials	0.80%	TT594FAA2
BAE SYSTEMS PLC	GB0001272664	24-Nov-2014	10.750%	Autos & Industrials	0.80%	05A75UAC5
BASF SE	DE000A0JRF80	29-Jun-2016	4.500%	Autos & Industrials	0.80%	DD6837AC0
Bayer Aktiengesellschaft	XS0255605239	23-May-2018	5.625%	Autos & Industrials	0.80%	0H99A3AD9
Bayerische Motoren Werke Aktiengesellschaft	XS0173501379	06-Aug-2018	5.000%	Autos & Industrials	0.80%	0H99B7AC1
COMPAGNIE DE SAINT-GOBAIN	FR0010094623	25-Apr-2014	5.000%	Autos & Industrials	0.80%	FG872CAB3
Compagnie Financiere Michelin	XS0424686573	24-Apr-2014	8.625%	Autos & Industrials	0.80%	2C47IGAC2
Daimler AG	US233835AW75	15-Nov-2013	6.500%	Autos & Industrials	0.80%	DE7C9QAA4
European Aeronautic Defence and Space Company EADS N.V.	XS0176914579	25-Sep-2018	5.500%	Autos & Industrials	0.80%	FG8825AB6
FINMECCANICA S.P.A.	XS0182242247	12-Dec-2018	5.750%	Autos & Industrials	0.80%	3E9829AB5
Glencore International AG	XS0270776411	11-Oct-2013	5.250%	Autos & Industrials	0.80%	HK5754AC8
Holcim Ltd	XS0207037507	09-Dec-2014	4.375%	Autos & Industrials	0.80%	477BB5AD8
Koninklijke DSM N.V.	XS0235117891	10-Nov-2015	4.000%	Autos & Industrials	0.80%	NS517VAB7
LANXESS Aktiengesellschaft	XS0423036663	09-Apr-2014	7.750%	Autos & Industrials	0.80%	DI535DAB8
Linde Aktiengesellschaft	XS0297700006	24-Apr-2023	5.875%	Autos & Industrials	0.80%	DI537CAB8
PostNL N.V.	NL0000117190	01-Jun-2015	3.875%	Autos & Industrials	0.80%	
RENTOKIL INITIAL PLC	XS0249085852	31-Mar-2016	5.750%	Autos & Industrials	0.80%	GNC59OAA5
SANOFI	CH0035703070	21-Dec-2015	3.375%	Autos & Industrials	0.80%	FB128FAB6
Siemens Aktiengesellschaft	XS0369461644	11-Jun-2018	5.625%	Autos & Industrials	0.80%	8A87AGAC4
Solvay	BE0374557404	27-Jun-2018	4.625%	Autos & Industrials	0.80%	8B787AAA2
VALEO	FR0011043124	11-May-2018	4.875%	Autos & Industrials	0.80%	
VINCI				Autos & Industrials	0.80%	
VOLKSWAGEN AKTIENGESELLSCHAFT	XS0168881760	22-May-2018	5.375%	Autos & Industrials	0.80%	9BAEC8AD7
XSTRATA PLC	XS0305188533	13-Jun-2017	5.250%	Autos & Industrials	0.80%	GPHABZAC6
Aktiebolaget Electrolux	XS0356539881	07-Apr-2016	Float	Consumers	0.80%	0B11AHAD6
BRITISH AMERICAN TOBACCO p.l.c.	XS0352065584	12-Mar-2015	5.875%	Consumers	0.80%	1C148CAD1
CADBURY HOLDINGS LIMITED	USU12283AB03	01-Oct-2013	5.125%	Consumers	0.80%	GH8B7IAA5
CARREFOUR	FR0010394478	02-Nov-2016	4.375%	Consumers	0.80%	FG4CAMAAC3
CASINO GUICHARD-PERRACHON	FR0010455626	10-Apr-2014	4.875%	Consumers	0.80%	FG554OAC0
COMPASS GROUP PLC	XS0100559037	08-Dec-2014	7.000%	Consumers	0.80%	2C48D6AB9
DANONE	FR0010612713	06-May-2015	5.500%	Consumers	0.80%	2F999ZAC4
DIAGEO PLC	US25243YAJ82	30-Sep-2016	5.500%	Consumers	0.80%	2H767TAC4
EXPERIAN FINANCE PLC	XS0162820228	12-Dec-2013	5.625%	Consumers	0.80%	GJ57CTAC9
GROUPE AUCHAN	FR0010746008	15-Apr-2019	6.000%	Consumers	0.80%	FF4D97AC8
Henkel AG & Co. KGaA	DE0006641962	10-Jun-2013	4.250%	Consumers	0.80%	467A5UAA0
IMPERIAL TOBACCO GROUP PLC	XS0180407602	04-Dec-2018	6.250%	Consumers	0.80%	4J8456AC4
JTI (UK) FINANCE PLC	XS0269190533	02-Apr-2014	4.500%	Consumers	0.80%	GL731FAB5
KINGFISHER PLC	XS0178322474	15-Dec-2014	5.625%	Consumers	0.80%	4DEC96AC8
Koninklijke Ahold N.V.	US008685AB51	01-May-2029	6.875%	Consumers	0.80%	5F04ADAF1
Koninklijke Philips Electronics N.V.	US500472AB13	11-Mar-2018	5.750%	Consumers	0.80%	5F04B9AD4
LVMH MOET HENNESSY LOUIS VUITTON	FR0010754663	12-May-2014	4.375%	Consumers	0.80%	5F2685AE7
MARKS AND SPENCER p.l.c.	XS0188430721	24-Mar-2014	5.625%	Consumers	0.80%	GLDABFAD7
METRO AG	DE000A0XFC75	05-Mar-2015	7.625%	Consumers	0.80%	DI8CFEAE6
Nestle S.A.	CH0028644646	14-Feb-2018	2.625%	Consumers	0.80%	6A516FAC9
NEXT PLC	XS0630204351	26-Oct-2021	5.375%	Consumers	0.80%	
PPR	FR0010208660	29-Jan-2013	4.000%	Consumers	0.80%	FMB84FAC3
SABMILLER PLC	US78572MAA36	15-Aug-2033	6.625%	Consumers	0.80%	7FDC9OAA6
SAFeway LIMITED	XS0100362911	05-Aug-2014	6.500%	Consumers	0.80%	GNEDEUAB4
SODEXO	XS0292924775	28-Mar-2014	4.500%	Consumers	0.80%	FND50FAB1
Suedzucker Aktiengesellschaft Mannheim/Ochsenfurt	XS0606202454	29-Mar-2018	4.125%	Consumers	0.80%	
Svenska Cellulosa Aktiebolaget SCA	BE0119096775	15-Jul-2015	4.500%	Consumers	0.80%	8EFEDFAB4
TATE & LYLE PUBLIC LIMITED COMPANY	XS0469026453	25-Nov-2019	6.750%	Consumers	0.80%	
TESCO PLC	XS0105244585	14-Dec-2029	6.000%	Consumers	0.80%	
Unilever N.V.	XS0230663196	29-Sep-2015	3.375%	Consumers	0.80%	
BP P.L.C.	US10373QAA85	15-Jun-2018	4.200%	Energy	0.80%	8G96CCAC9
Centrica Plc	XS0388006552	19-Sep-2018	7.000%	Energy	0.80%	994BFCAB7
E.ON AG	XS0148579153	29-May-2017	6.375%	Energy	0.80%	05AB84AD9
ELECTRICITE DE FRANCE	XS0162990229	21-Feb-2033	5.625%	Energy	0.80%	16B9CTAB4
EnBW Energie Baden-Wuerttemberg AG	XS0271757832	19-Oct-2016	4.250%	Energy	0.80%	28EFF8AB5
ENEL S.P.A.	XS0306644344	20-Jun-2017	5.250%	Energy	0.80%	FHB44HAC9
ENI S.P.A.	XS0167456267	30-Apr-2013	4.625%	Energy	0.80%	DF796PAC9
Fortum Oyj	XS0180181447	19-Nov-2013	5.000%	Energy	0.80%	2BB8B1AE0
GAS NATURAL SDG, S.A.	XS0479542580	27-Jan-2020	4.500%	Energy	0.80%	28EFBVAB8
GDF SUEZ	FR0000472334	19-Feb-2018	5.125%	Energy	0.80%	XZBG7FAB4
IBERDROLA, S.A.	XS0222372178	22-Jun-2015	3.500%	Energy	0.80%	EJ9DCNAD5
NATIONAL GRID PLC	XS0170798325	02-Jul-2018	5.000%	Energy	0.80%	FJ69DEAA1
REPSOL YPF, S.A.	XS0202649934	08-Oct-2014	4.625%	Energy	0.80%	EK77AVAD1
ROYAL DUTCH SHELL PLC	US822582AC66	22-Mar-2017	5.200%	Energy	0.80%	GM9ACPA81
RWE Aktiengesellschaft	XS0162513211	14-Feb-2033	5.750%	Energy	0.80%	7D628ZAE9
Statoil ASA	US85771PAB85	17-Aug-2017	3.125%	Energy	0.80%	GNDF9AAC8
TOTAL SA	XS0410303647	28-Jan-2019	4.875%	Energy	0.80%	7BDGCGJAC9
UNITED UTILITIES PLC	US91311QAC96	15-Aug-2028	6.875%	Energy	0.80%	RZC53WAB2
Vattenfall Aktiebolag	XS0191154961	29-Apr-2024	5.375%	Energy	0.80%	FK9A9IAD2
VEOLIA ENVIRONNEMENT	FR0000474983	28-May-2018	5.375%	Energy	0.80%	9A442RAC9
Aegon N.V.	XS0207157743	08-Dec-2014	4.125%	Financials	0.80%	W5GGHNAG8
Allianz SE	XS0275880267	23-Nov-2016	4.000%	Financials	0.80%	9BAD68AE4
ASSICURAZIONI GENERALI - SOCIETA PER AZIONI	XS0218469962	06-May-2015	3.875%	Financials	0.80%	007GB6AD4
AVIVA PLC	XS0066877258	20-Jun-2016	9.500%	Financials	0.80%	DD359MAF3
AXA	XS0130738213	18-Jun-2013	6.000%	Financials	0.80%	0E996BAD3
BANCA MONTE DEI PASCHI DI SIENA S.P.A.	XS0210918123	02-Feb-2015	3.875%	Financials	0.80%	GG6EBTAD8
BANCO BILBAO VIZCAYA ARGENTARIA, SOCIEDAD ANONIMA	XS0408528833	23-Jan-2014	4.875%	Financials	0.80%	FF667MAA4
BANCO POPOLARE SOCIETA COOPERATIVA	XS0459200035	22-Oct-2014	4.125%	Financials	0.80%	TU29GIAF2
BANCO SANTANDER, S.A.	XS0262892549	09-Aug-2013	Float	Financials	0.80%	EF2985AJ0
BARCLAYS BANK PLC	XS0232785880	27-Oct-2015	Float	Financials	0.80%	TU9F9XAH2
BNP PARIBAS	XS0405664813	16-Jan-2014	4.250%	Financials	0.80%	EFAGG9AC3
COMMERZBANK Aktiengesellschaft	DE000CZ302M3	16-Sep-2020	4.000%	Financials	0.80%	06DABKAE4
CREDIT AGRICOLE SA	XS0315528850	10-Aug-2022	5.065%	Financials	0.80%	05ABBFIA9
Credit Suisse Group Ltd	XS0099472994	29-Jul-2019	Float	Financials	0.80%	2C27EGAG9
DEUTSCHE BANK AKTIENGESELLSCHAFT	DE000DB5S5U8	31-Aug-2017	5.125%	Financials	0.80%	FH49GGAG6
Hannover Rueckversicherung AG				Financials	0.80%	HK9FHLAD3
INTESA SANPAOLO SPA	XS0304508921	15-Jun-2017	4.750%	Financials	0.80%	
LLOYDS TSB BANK plc	XS0550541691	20-Apr-2015	3.375%	Financials	0.80%	TYA56DAG3
						GKB86OAF8

Reference Entity	Reference Obligation			Sector	Weighting	CLIP
	ISIN	Maturity	Coupon			
Muenchener Rueckversicherungs-Gesellschaft Aktiengesellschaft in Muenchen				Financials	0.80%	
SOCIETE GENERALE	XS0354843533	28-Mar-2013	5.250%	Financials	0.80%	8B69APAE6
Swiss Reinsurance Company Ltd	CH0012491335	29-Jun-2015	4.000%	Financials	0.80%	HOB65NAA7
THE ROYAL BANK OF SCOTLAND PUBLIC LIMITED COMPANY	XS0235714804	06-Dec-2020	5.000%	Financials	0.80%	GNDEGIAC6
UBS AG	XS0359388690	18-Apr-2018	6.000%	Financials	0.80%	HPHB2JAG6
UNICREDIT, SOCIETA PER AZIONI	XS0185030698	10-Feb-2014	4.375%	Financials	0.80%	T2F69ZAB5
Zurich Insurance Company Ltd	XS0201168894	17-Sep-2014	4.500%	Financials	0.80%	HQHEFUAC8
Bertelsmann AG	XS0268583993	26-Sep-2016	4.750%	TMT	0.80%	DE1088AD1
BRITISH SKY BROADCASTING GROUP PLC	XS0301676861	21-May-2027	6.000%	TMT	0.80%	1C2114AD1
BRITISH TELECOMMUNICATIONS public limited company	XS0097283096	07-Dec-2028	5.750%	TMT	0.80%	GH6DA2AD8
Deutsche Telekom AG	DE000A0T5X07	20-Jan-2017	6.000%	TMT	0.80%	2H66BCAB9
FRANCE TELECOM	XS0365094811	22-May-2018	5.625%	TMT	0.80%	3I68EXAG2
Koninklijke KPN N.V.	US780641AH94	01-Oct-2030	8.375%	TMT	0.80%	NR6BGIAC3
PEARSON plc	XS0102793642	27-Oct-2014	7.000%	TMT	0.80%	7H5516AD7
PUBLICIS GROUPE SA	FR0010831974	31-Mar-2015	4.250%	TMT	0.80%	FMD67CAD7
REED ELSEVIER PLC	XS0271070525	20-Oct-2016	5.625%	TMT	0.80%	7CDA25AC1
STMicroelectronics N.V.	XS0247802522	17-Mar-2013	Float	TMT	0.80%	8E7113AC9
TELECOM ITALIA SPA	XS0184373925	29-Jan-2019	5.375%	TMT	0.80%	T2B9EFAE5
Telefonaktiebolaget L M Ericsson	XS0307504547	27-Jun-2017	5.375%	TMT	0.80%	WY7EBJAD2
TELEFONICA, S.A.	XS0241946630	02-Feb-2016	4.375%	TMT	0.80%	8FGCBAAC5
Telekom Austria Aktiengesellschaft	XS0409318309	29-Jan-2016	6.375%	TMT	0.80%	8FGD7TAB9
TELENOR ASA	XS0269252077	28-Mar-2014	4.500%	TMT	0.80%	8FGD80AC9
TeliaSonera Aktiebolag	XS0218734118	11-May-2015	4.125%	TMT	0.80%	W5EDH9AC7
VIVENDI	FR0010369629	03-Oct-2013	4.500%	TMT	0.80%	FOGGHNA87
VODAFONE GROUP PUBLIC LIMITED COMPANY	XS0169888558	04-Jun-2018	5.000%	TMT	0.80%	9BAD3CAD0
Wolters Kluwer N.V.	XS0181273342	27-Jan-2014	5.125%	TMT	0.80%	9GEFFBAB3
WPP 2005 LIMITED	XS0294391684	04-Apr-2017	6.000%	TMT	0.80%	GPGFQAC8

Nothing in the following statements shall act in any way to amend, override or otherwise prejudice the rights and obligations under any present or future license from (i) iBoxx Limited, (ii) TRAC-X LLC, (iii) Markit Group Limited or their respective predecessors and successors.

This annex, and the data contained herein, is the proprietary property of Markit Group Limited and may be used only for informational purposes in connection with the confirmation of this index trade. Unless you are in possession of a valid license, you may not (i) extract the data contained in the annex, (ii) copy, share, sell, distribute, redistribute, or otherwise make available to any other party this annex, or the data contained herein, or (iii) use the index or the data contained herein in any other manner, including but not limited to in furtherance of trade confirmations or for other internal or external business purposes. To obtain a license, please contact Markit Group on +44 (0)1727 734265 or info@Markit.com. The senders and recipients of this data acknowledge and agree that no duty of care is owed to them or to any other users by any Data Provider, and that use of the data creates no lawyer-client relationship between the user and/or any other user, and any Data Provider.

"Data Provider" means those persons who developed, compiled, prepared, revised, selected and arranged the Services (including without limitation certain information sources, professional advisors and other persons or entities that have participated in any respect in the development or collection of the Services or any data or information contained therein)."

NEITHER MARKIT GROUP LIMITED, ITS AFFILIATES NOR ANY DATA PROVIDER OR OTHER PERSON OR ENTITY MAKES ANY WARRANTY, EXPRESS OR IMPLIED, AS TO RESULTS TO BE ATTAINED BY SUBSCRIBER OR OTHERS FROM THE USE OF THIS DOCUMENT, AND THERE ARE NO EXPRESS OR IMPLIED WARRANTIES OF CONDITION OF QUALITY OR ANY EXPRESS OR IMPLIED WARRANTY OF TITLE, NON-INFRINGEMENT, MERCHANTABILITY OR FITNESS FOR A PARTICULAR PURPOSE OR USE. BY USE OF THIS DOCUMENT, YOU ACKNOWLEDGE THAT YOU HAVE NOT RELIED UPON ANY WARRANTY, GUARANTY OR REPRESENTATION MADE BY MARKIT GROUP LIMITED OR ANY OTHER PERSON OR ENTITY.

NEITHER MARKIT GROUP LIMITED, ITS AFFILIATES NOR ANY OTHER PERSON OR ENTITY SHALL IN ANY WAY BE LIABLE TO THE USER OF THIS DOCUMENT OR ANY CLIENT OF SUCH USER FOR ANY INACCURACIES, ERRORS OR OMISSIONS, REGARDLESS OF CAUSE, IN THE INFORMATION AVAILABLE ON THIS DOCUMENT OR FOR ANY DAMAGES (WHETHER DIRECT OR INDIRECT) RESULTING THEREFROM. UNDER NO CIRCUMSTANCES WILL MARKIT GROUP LIMITED BE LIABLE FOR ANY INDIRECT, INCIDENTAL, SPECIAL, CONSEQUENTIAL OR LOST PROFITS DAMAGES WITH RESPECT TO THE USE OF THIS DOCUMENT OR THE INFORMATION AVAILABLE HEREIN, REGARDLESS OF WHETHER SUCH DAMAGES COULD HAVE BEEN FORESEEN OR PREVENTED.

Reference Entity	Reference Obligation			Weighting	CLIP
	ISIN	Maturity	Coupon		
ALCATEL LUCENT	FR0010070805	07-Apr-2014	6.375%	2.00%	FF1AAKAB8
ARDAGH PACKAGING FINANCE PUBLIC LIMITED COMPANY	XS0547019777	15-Oct-2020	9.250%	2.00%	
BRITISH AIRWAYS plc	XS0133582147	23-Aug-2016	8.750%	2.00%	1C145AAA4
CABLE & WIRELESS LIMITED	XS0050504306	25-Mar-2019	8.625%	2.00%	GJ476RAA5
CABLE & WIRELESS WORLDWIDE PLC	XS0468712863	24-Nov-2014	5.750%	2.00%	GH9BC7AA2
CIR S.P.A. - COMPAGNIE INDUSTRIALI RIUNITE	XS0207766170	16-Dec-2024	5.750%	2.00%	TVAHH8AB3
Clariant AG	XS0249417014	05-Apr-2013	4.375%	2.00%	H15CC7AB9
CODERE FINANCE (LUXEMBOURG) S.A.	XS0222158767	15-Jun-2015	8.250%	2.00%	LM9E7LAA4
Continental Aktiengesellschaft				2.00%	
ConvaTec Healthcare E S.A.	XS0568044555	15-Dec-2018	10.875%	2.00%	
DIXONS RETAIL PLC	XS0528872830	03-Aug-2015	8.750%	2.00%	GI9F8TAB6
EDP - Energias de Portugal, S.A.				2.00%	
FIAT INDUSTRIAL S.P.A.	XS0604641034	09-Mar-2018	6.250%	2.00%	TX6349AA9
FIAT S.P.A.	XS0305093311	12-Jun-2017	5.625%	2.00%	
Fresenius SE & Co. KGaA	XS0390398344	15-Jul-2015	8.750%	2.00%	DF9B6JAA0
Grohe Holding GmbH	XS0200848041	01-Oct-2014	8.625%	2.00%	DFAE7AAA0
HAVAS	FR0010820217	04-Nov-2014	5.500%	2.00%	FJBDFAC7
HeidelbergCement AG	DE000A0TKUU3	04-Jan-2018	5.625%	2.00%	DG48ABAD6
HELLENIC TELECOMMUNICATIONS ORGANISATION SOCIETE ANONYME	XS0275776283	20-May-2016	4.625%	2.00%	4G5657AC6
INEOS GROUP HOLDINGS LIMITED	XS0242945367	15-Feb-2016	7.875%	2.00%	GK8GFLAB5
ISS A/S	XS0253470644	15-May-2016	8.875%	2.00%	KP558IAA7
ITV PLC	XS0232037233	19-Oct-2015	5.375%	2.00%	GKDHCEAC8
Kabel Deutschland Vertrieb und Service GmbH				2.00%	
LADBROKES PLC	XS0491875562	05-Mar-2017	7.625%	2.00%	GL86AKAD2
LAFARGE	FR0010032730	04-Dec-2013	5.448%	2.00%	555DE7AB6
MELIA HOTELS INTERNATIONAL, S.A.	XS0469533631	18-Dec-2014	5.000%	2.00%	ELA9CIAA4
M-real Oyj	XS0249583377	01-Apr-2013	7.250%	2.00%	X2AEDGAC3
MUSKETEER GmbH	XS0611238816	15-Mar-2021	9.500%	2.00%	DIB83EAA2
Nokia Oyj	XS0411735482	04-Feb-2019	6.750%	2.00%	XD79FAAA9
NORSKE SKOGINDUSTRIER ASA	XS0307552355	26-Jun-2017	7.000%	2.00%	RZ8039AB9
NXP B.V.	XS0298437087	15-Oct-2015	8.625%	2.00%	NTBEFLAC1
ONO FINANCE II PUBLIC LIMITED COMPANY	XS0584389448	15-Jul-2019	11.125%	2.00%	GMDC6QAB7
PEUGEOT SA	FR0010780452	15-Jul-2014	8.375%	2.00%	6FC9LGAB6
Portugal Telecom International Finance B.V.	XS0215828913	24-Mar-2017	4.375%	2.00%	NU811IAD0
RALLYE	FR0010815472	04-Nov-2016	7.625%	2.00%	FMDCAQAD9
RENAULT	FR0010025734	04-Aug-2014	Float	2.00%	7CEFDAAC6
Scandinavian Airlines System Denmark-Norway-Sweden				2.00%	
SMURFIT KAPPA FUNDING PUBLIC LIMITED COMPANY	XS0221778185	01-Apr-2015	7.750%	2.00%	GOA86FAC7
SOCIETE AIR FRANCE	FR0010185975	01-Apr-2020	2.750%	2.00%	FNC9BRAA8
Stena Aktiebolag	XS0285176458	01-Feb-2017	6.125%	2.00%	W4FCDXAA6
Stora Enso Oyj	XS0194948617	23-Jun-2014	5.125%	2.00%	8E831MAC2
Sunrise Communications Holdings S.A.	XS0548102531	31-Dec-2018	8.500%	2.00%	LTH98GAA1
ThyssenKrupp AG	XS0214238239	18-Mar-2015	4.375%	2.00%	DLBCG0AB0
TUI AG	XS0237431837	10-Dec-2012	5.125%	2.00%	DLCCCOAC9
Unitymedia GmbH	XS0468466056	01-Dec-2019	9.625%	2.00%	DL98PAB9
UPC Holding B.V.	XS0273428416	01-Nov-2016	8.000%	2.00%	NW945HAB1
UPM-Kymmene Oyj	US915436AE98	01-Dec-2014	5.625%	2.00%	9A6979AC1
VIRGIN MEDIA FINANCE PLC	US92769VAA70	15-Aug-2016	9.500%	2.00%	GPCA8FAD3
WENDEL	XS0253989635	26-May-2016	4.875%	2.00%	FOHB91AB4
Wind Acquisition Finance S.A.	XS0438150160	15-Jul-2017	11.750%	2.00%	LUGB7AAB6

Nothing in the following statements shall act in any way to amend, override or otherwise prejudice the rights and obligations under any present or future license from (i) iBoxx Limited, (ii) TRAC-X LLC, (iii) Markit Group Limited or their respective predecessors and successors.

This annex, and the data contained herein, is the proprietary property of Markit Group Limited and may be used only for informational purposes in connection with the confirmation of this index trade. Unless you are in possession of a valid license, you may not (i) extract the data contained in the annex, (ii) copy, share, sell, distribute, redistribute, or otherwise make available to any other party this annex, or the data contained herein, or (iii) use the index or the data contained herein in any other manner, including but not limited to in furtherance of trade confirmations or for other internal or external business purposes. To obtain a license, please contact Markit Group on +44 (0)1727 734265 or info@Markit.com. The senders and recipients of this data acknowledge and agree that no duty of care is owed to them or to any other users by any Data Provider, and that use of the data creates no lawyer-client relationship between the user and/or any other user, and any Data Provider.

"Data Provider" means those persons who developed, compiled, prepared, revised, selected and arranged the Services (including without limitation certain information sources, professional advisors and other persons or entities that have participated in any respect in the development or collection of the Services or any data or information contained therein)."

NEITHER MARKIT GROUP LIMITED, ITS AFFILIATES NOR ANY DATA PROVIDER OR OTHER PERSON OR ENTITY MAKES ANY WARRANTY, EXPRESS OR IMPLIED, AS TO RESULTS TO BE ATTAINED BY SUBSCRIBER OR OTHERS FROM THE USE OF THIS DOCUMENT, AND THERE ARE NO EXPRESS OR IMPLIED WARRANTIES OF CONDITION OF QUALITY OR ANY EXPRESS OR IMPLIED WARRANTY OF TITLE, NON-INFRINGEMENT, MERCHANTABILITY OR FITNESS FOR A PARTICULAR PURPOSE OR USE. BY USE OF THIS DOCUMENT, YOU ACKNOWLEDGE THAT YOU HAVE NOT RELIED UPON ANY WARRANTY, GUARANTY OR REPRESENTATION MADE BY MARKIT GROUP LIMITED OR ANY OTHER PERSON OR ENTITY.

NEITHER MARKIT GROUP LIMITED, ITS AFFILIATES NOR ANY OTHER PERSON OR ENTITY SHALL IN ANY WAY BE LIABLE TO THE USER OF THIS DOCUMENT OR ANY CLIENT OF SUCH USER FOR ANY INACCURACIES, ERRORS OR OMISSIONS, REGARDLESS OF CAUSE, IN THE INFORMATION AVAILABLE ON THIS DOCUMENT OR FOR ANY DAMAGES (WHETHER DIRECT OR INDIRECT) RESULTING THEREFROM. UNDER NO CIRCUMSTANCES WILL MARKIT GROUP LIMITED BE LIABLE FOR ANY INDIRECT, INCIDENTAL, SPECIAL, CONSEQUENTIAL OR LOST PROFITS DAMAGES WITH RESPECT TO THE USE OF THIS DOCUMENT OR THE INFORMATION AVAILABLE HEREIN, REGARDLESS OF WHETHER SUCH DAMAGES COULD HAVE BEEN FORESEEN OR PREVENTED.

Fixed Rate	
Where Scheduled Termination Date is 20th Dec 2014	1.00%
Where Scheduled Termination Date is 20th Dec 2016	1.00%
Where Scheduled Termination Date is 20th Dec 2018	1.00%
Where Scheduled Termination Date is 20th Dec 2021	1.00%

Reference Entity	Reference Obligation			Sector	Weighting	CLIP
	ISIN	Maturity	Coupon			
Adecco S.A.	XS0425722922	28-Apr-2014	7.625%	Autos & Industrials	3.34%	006DC9AE3
Aktiebolaget Volvo	XS0302948319	31-May-2017	5.000%	Autos & Industrials	3.34%	9BAGDBAC6
ALSTOM	FR0010801761	23-Sep-2014	4.000%	Autos & Industrials	3.34%	0C3368AC5
Anglo American plc	XS0358158052	17-Apr-2015	5.875%	Autos & Industrials	3.34%	037CDUAD2
ArcelorMittal	US03938LAF13	01-Jun-2018	6.125%	Autos & Industrials	3.34%	LL332JAB4
ATLANTIA S.P.A.	XS0193947271	09-Jun-2014	5.000%	Autos & Industrials	3.34%	TT594FAA2
CASINO GUICHARD-PERRACHON	FR0010455626	10-Apr-2014	4.875%	Consumers	3.34%	FG554OAC0
COMPAGNIE DE SAINT-GOBAIN	FR0010094623	25-Apr-2014	5.000%	Autos & Industrials	3.34%	FG872CAB3
Compagnie Financiere Michelin	XS0424686573	24-Apr-2014	8.625%	Autos & Industrials	3.34%	2C47IGAC2
ENEL S.P.A.	XS0306644344	20-Jun-2017	5.250%	Energy	3.34%	2BB8B1AE0
ENI S.P.A.	XS0167456267	30-Apr-2013	4.625%	Energy	3.33%	28EFBVAB8
FINMECCANICA S.P.A.	XS0182242247	12-Dec-2018	5.750%	Autos & Industrials	3.33%	3E9829AB5
GAS NATURAL SDG, S.A.	XS0479542580	27-Jan-2020	4.500%	Energy	3.33%	EJ9DCNAD5
Glencore International AG	XS0270776411	11-Oct-2013	5.250%	Autos & Industrials	3.33%	HK5754AC8
Holcim Ltd	XS0207037507	09-Dec-2014	4.375%	Autos & Industrials	3.33%	477BB5AD8
IBERDROLA, S.A.	XS0222372178	22-Jun-2015	3.500%	Energy	3.33%	EK77AVAD1
LANXESS Aktiengesellschaft	XS0423036663	09-Apr-2014	7.750%	Autos & Industrials	3.33%	DI535DAB8
MARKS AND SPENCER p.l.c.	XS0188430721	24-Mar-2014	5.625%	Consumers	3.33%	GLDABFAD7
METRO AG	DE000A0XFCT5	05-Mar-2015	7.625%	Consumers	3.33%	DI8CFEAE6
NEXT PLC	XS0630204351	26-Oct-2021	5.375%	Consumers	3.33%	
PostNL N.V.	NL0000117190	01-Jun-2015	3.875%	Autos & Industrials	3.33%	
PPR	FR0010208660	29-Jan-2013	4.000%	Consumers	3.33%	FMB84FAC3
RENTOKIL INITIAL PLC	XS0249085852	31-Mar-2016	5.750%	Autos & Industrials	3.33%	GNC59OAA5
REPSOL YPF, S.A.	XS0202649934	08-Oct-2014	4.625%	Energy	3.33%	7D628ZAE9
TELECOM ITALIA SPA	XS0184373925	29-Jan-2019	5.375%	TMT	3.33%	T2B9EFAE5
TELEFONICA, S.A.	XS0241946630	02-Feb-2016	4.375%	TMT	3.33%	8FGCBAAC5
VALEO	FR0011043124	11-May-2018	4.875%	Autos & Industrials	3.33%	
VEOLIA ENVIRONNEMENT	FR0000474983	28-May-2018	5.375%	Energy	3.33%	9BAD68AE4
VINCI				Autos & Industrials	3.33%	
XSTRATA PLC	XS0305188533	13-Jun-2017	5.250%	Autos & Industrials	3.33%	GPHA8ZAC6

Nothing in the following statements shall act in any way to amend, override or otherwise prejudice the rights and obligations under any present or future license from (i) iBoxx Limited, (ii) TRAC-X LLC, (iii) Markit Group Limited or their respective predecessors and successors.

This annex, and the data contained herein, is the proprietary property of Markit Group Limited and may be used only for informational purposes in connection with the confirmation of this index trade. Unless you are in possession of a valid license, you may not (i) extract the data contained in the annex, (ii) copy, share, sell, distribute, redistribute, or otherwise make available to any other party this annex, or the data contained herein, or (iii) use the index or the data contained herein in any other manner, including but not limited to in furtherance of trade confirmations or for other internal or external business purposes. To obtain a license, please contact Markit Group on +44 (0)1727 734265 or info@Markit.com. The senders and recipients of this data acknowledge and agree that no duty of care is owed to them or to any other users by any Data Provider, and that use of the data creates no lawyer-client relationship between the user and/or any other user, and any Data Provider.

"Data Provider" means those persons who developed, compiled, prepared, revised, selected and arranged the Services (including without limitation certain information sources, professional advisors and other persons or entities that have participated in any respect in the development or collection of the Services or any data or information contained therein)."

NEITHER MARKIT GROUP LIMITED, ITS AFFILIATES NOR ANY DATA PROVIDER OR OTHER PERSON OR ENTITY MAKES ANY WARRANTY, EXPRESS OR IMPLIED, AS TO RESULTS TO BE ATTAINED BY SUBSCRIBER OR OTHERS FROM THE USE OF THIS DOCUMENT, AND THERE ARE NO EXPRESS OR IMPLIED WARRANTIES OF CONDITION OF QUALITY OR ANY EXPRESS OR IMPLIED WARRANTY OF TITLE, NON-INFRINGEMENT, MERCHANTABILITY OR FITNESS FOR A PARTICULAR PURPOSE OR USE. BY USE OF THIS DOCUMENT, YOU ACKNOWLEDGE THAT YOU HAVE NOT RELIED UPON ANY WARRANTY, GUARANTY OR REPRESENTATION MADE BY MARKIT GROUP LIMITED OR ANY OTHER PERSON OR ENTITY.

NEITHER MARKIT GROUP LIMITED, ITS AFFILIATES NOR ANY OTHER PERSON OR ENTITY SHALL IN ANY WAY BE LIABLE TO THE USER OF THIS DOCUMENT OR ANY CLIENT OF SUCH USER FOR ANY INACCURACIES, ERRORS OR OMISSIONS, REGARDLESS OF CAUSE, IN THE INFORMATION AVAILABLE ON THIS DOCUMENT OR FOR ANY DAMAGES (WHETHER DIRECT OR INDIRECT) RESULTING THEREFROM. UNDER NO CIRCUMSTANCES WILL MARKIT GROUP LIMITED BE LIABLE FOR ANY INDIRECT, INCIDENTAL, SPECIAL, CONSEQUENTIAL OR LOST PROFITS DAMAGES WITH RESPECT TO THE USE OF THIS DOCUMENT OR THE INFORMATION AVAILABLE HEREIN, REGARDLESS OF WHETHER SUCH DAMAGES COULD HAVE BEEN FORESEEN OR PREVENTED.

SCHEDULE 1

Reference Entity	Reference Obligation		Coupon	Sector	Weighting	CLIP
	ISIN	Maturity				
Adecco S.A.	XS0425722922	28-Apr-2014	7.625%	Autos & Industrials	1.00%	006DC9AE3
Aktiebolaget Volvo	XS0302948319	31-May-2017	5.000%	Autos & Industrials	1.00%	9BAGDBAC6
AKZO Nobel N.V.	XS0404765710	31-Jan-2014	7.750%	Autos & Industrials	1.00%	0B11AIAC6
ALSTOM	FR0010801761	23-Sep-2014	4.000%	Autos & Industrials	1.00%	0C3368AC5
Anglo American plc	XS0358158052	17-Apr-2015	5.875%	Autos & Industrials	1.00%	037CDUAD2
ArcelorMittal	US03938LAF13	01-Jun-2018	6.125%	Autos & Industrials	1.00%	LL332JAB4
ATLANTIA S.P.A.	XS0193947271	09-Jun-2014	5.000%	Autos & Industrials	1.00%	TT594FAA2
BAE SYSTEMS PLC	GB0001272664	24-Nov-2014	10.750%	Autos & Industrials	1.00%	05A75UAC5
BASF SE	DE000A0JRFB0	29-Jun-2016	4.500%	Autos & Industrials	1.00%	DD6837AC0
Bayer Aktiengesellschaft	XS0255605239	23-May-2018	5.625%	Autos & Industrials	1.00%	0H99A3AD9
Bayerische Motoren Werke Aktiengesellschaft	XS0173501379	06-Aug-2018	5.000%	Autos & Industrials	1.00%	0H99B7AC1
COMPAGNIE DE SAINT-GOBAIN	FR0010094623	25-Apr-2014	5.000%	Autos & Industrials	1.00%	FG872CAB3
Compagnie Financiere Michelin	XS0424686573	24-Apr-2014	8.625%	Autos & Industrials	1.00%	2C47IGAC2
Daimler AG	US233835AW75	15-Nov-2013	6.500%	Autos & Industrials	1.00%	DE7C9QAA4
European Aeronautic Defence and Space Company EADS N.V.	XS0176914579	25-Sep-2018	5.500%	Autos & Industrials	1.00%	FG8825AB6
FINMECCANICA S.P.A.	XS0182242247	12-Dec-2018	5.750%	Autos & Industrials	1.00%	3E9829AB5
Glencore International AG	XS0270776411	11-Oct-2013	3.250%	Autos & Industrials	1.00%	HK5754AC8
Holcim Ltd	XS0207037507	09-Dec-2014	4.375%	Autos & Industrials	1.00%	477BB5AD8
Koninklijke DSM N.V.	XS0235117891	10-Nov-2015	4.000%	Autos & Industrials	1.00%	NSS17VAB7
LANXESS Aktiengesellschaft	XS0423036663	09-Apr-2014	7.750%	Autos & Industrials	1.00%	DI535DAB8
Linde Aktiengesellschaft	XS0297700006	24-Apr-2023	5.875%	Autos & Industrials	1.00%	DI537CAB8
PostNL N.V.	NL0000117190	01-Jun-2015	3.875%	Autos & Industrials	1.00%	
RENTOKIL INITIAL PLC	XS0249085852	31-Mar-2016	5.750%	Autos & Industrials	1.00%	GNC590AA5
SANOFI	CH0035703070	21-Dec-2015	3.375%	Autos & Industrials	1.00%	F8128FAB6
Siemens Aktiengesellschaft	XS0369461644	11-Jun-2018	5.625%	Autos & Industrials	1.00%	8A87AGAC4
Solvay	BE0374557404	27-Jun-2018	4.625%	Autos & Industrials	1.00%	8B787AAA2
VALEO	FR0011043124	11-May-2018	4.875%	Autos & Industrials	1.00%	
VINCI				Autos & Industrials	1.00%	
VOLKSWAGEN AKTIENGESELLSCHAFT	XS0168881760	22-May-2018	5.375%	Autos & Industrials	1.00%	9BAEC8AD7
XSTRATA PLC	XS0305188533	13-Jun-2017	5.250%	Autos & Industrials	1.00%	GPHA8ZAC6
Aktiebolaget Electrolux	XS0356539881	07-Apr-2016	Float	Consumers	1.00%	0B11AHAD6
BRITISH AMERICAN TOBACCO p.l.c.	XS0352065584	12-Mar-2015	5.875%	Consumers	1.00%	1C148CAD1
CADBURRY HOLDINGS LIMITED	USU12283AB03	01-Oct-2013	5.125%	Consumers	1.00%	GHB87IAA5
CARREFOUR	FR0010394478	02-Nov-2016	4.375%	Consumers	1.00%	FG4CAMA3
CASINO GUICHARD-PERRACHON	FR0010455626	10-Apr-2014	4.875%	Consumers	1.00%	FG554OAC0
COMPASS GROUP PLC	XS0100559037	08-Dec-2014	7.000%	Consumers	1.00%	2C48D6AB9
DANONE	FR0010612713	06-May-2015	5.500%	Consumers	1.00%	2F999ZAC4
DIAGEO PLC	US25243YAJ82	30-Sep-2016	5.500%	Consumers	1.00%	2H767TAC4
EXPERIAN FINANCE PLC	XS0162820228	12-Dec-2013	5.625%	Consumers	1.00%	GJ57CTAC9
GROUPE AUCHAN	FR0010746008	15-Apr-2019	6.000%	Consumers	1.00%	FF4D97AC8
Henkel AG & Co. KGaA	DE0006641962	10-Jun-2013	4.250%	Consumers	1.00%	467A5UAA0
IMPERIAL TOBACCO GROUP PLC	XS0180407602	04-Dec-2018	6.250%	Consumers	1.00%	4J8456AC4
JTI (UK) FINANCE PLC	XS0269190533	02-Apr-2014	4.500%	Consumers	1.00%	GL731FAB5
KINGFISHER PLC	XS0178322474	15-Dec-2014	5.625%	Consumers	1.00%	4DEC96AC8
Koninklijke Ahold N.V.	US008685AB51	01-May-2029	6.875%	Consumers	1.00%	5F04ADAF1
Koninklijke Philips Electronics N.V.	US500472AB13	11-Mar-2018	5.750%	Consumers	1.00%	5F04B9AD4
LVMH MOET HENNESSY LOUIS VUITTON	FR0010754663	12-May-2014	4.375%	Consumers	1.00%	5F2685AE7
MARKS AND SPENCER p.l.c.	XS0188430721	24-Mar-2014	5.625%	Consumers	1.00%	GLDABFAD7
METRO AG	DE000A0XFC75	05-Mar-2015	7.625%	Consumers	1.00%	DI8CFEAE6
Nestle S.A.	CH0028644646	14-Feb-2018	2.625%	Consumers	1.00%	6A516FAC9
NEXT PLC	XS0630204351	26-Oct-2021	5.375%	Consumers	1.00%	
PPR	FR0010208660	29-Jan-2013	4.000%	Consumers	1.00%	FMB84FAC3
SABMILLER PLC	US78572MAA36	15-Aug-2033	6.625%	Consumers	1.00%	7FDC90AA6
SAFEWAY LIMITED	XS0100362911	05-Aug-2014	6.500%	Consumers	1.00%	GNEDEUAB4
SODEXO	XS0292924775	28-Mar-2014	4.500%	Consumers	1.00%	FND50FAB1
Suedzucker Aktiengesellschaft Mannheim/Ochsenfurt	XS0606202454	29-Mar-2018	4.125%	Consumers	1.00%	
Svenska Cellulosa Aktiebolaget SCA	BE0119096775	15-Jul-2015	4.500%	Consumers	1.00%	8EFEDFAB4
TATE & LYLE PUBLIC LIMITED COMPANY	XS0469026453	25-Nov-2019	6.750%	Consumers	1.00%	
TESCO PLC	XS0105244585	14-Dec-2029	6.000%	Consumers	1.00%	8G96CCAC9
Unilever N.V.	XS0230663196	29-Sep-2015	3.375%	Consumers	1.00%	994BFCAB7
BP P.L.C.	US10373QAA85	15-Jun-2018	4.200%	Energy	1.00%	05AB84AD9
Centrica Plc	XS0388006552	19-Sep-2018	7.000%	Energy	1.00%	16B9CTAB4
E.ON AG	XS0148579153	29-May-2017	6.375%	Energy	1.00%	28EFF8AB5
ELECTRICITE DE FRANCE	XS0162990229	21-Feb-2033	5.625%	Energy	1.00%	FHBD4HAC9
EnBW Energie Baden-Wuerttemberg AG	XS0271757832	19-Oct-2016	4.250%	Energy	1.00%	DF796PAC9
ENEL S.P.A.	XS0306644344	20-Jun-2017	5.250%	Energy	1.00%	2BB8B1AE0
ENI S.P.A.	XS0167456267	30-Apr-2013	4.625%	Energy	1.00%	28EFBVBAB8
Fortum Oyj	XS0180181447	19-Nov-2013	5.000%	Energy	1.00%	XZBG7FAB4
GAS NATURAL SDG, S.A.	XS0479542580	27-Jan-2020	4.500%	Energy	1.00%	EJ9DCNAD5
GDF SUEZ	FR0000472334	19-Feb-2018	5.125%	Energy	1.00%	FJ69DEAA1
IBERDROLA, S.A.	XS0222372178	22-Jun-2015	3.500%	Energy	1.00%	EK77AVAD1



iTraxx® Europe Non-Financial Series 16
 Roll Date: 20th September 2011
 Version 1, Annex Date 16th September 2011
www.markit.com

Reference Entity	Reference Obligation			Sector	Weighting	CLIP
	ISIN	Maturity	Coupon			
NATIONAL GRID PLC	XS0170798325	02-Jul-2018	5.000%	Energy	1.00%	GM9ACPAB1
REPSOL YPF, S.A.	XS0202649934	08-Oct-2014	4.625%	Energy	1.00%	7D628ZAE9
ROYAL DUTCH SHELL PLC	US822582AC66	22-Mar-2017	5.200%	Energy	1.00%	GNDF9AAC8
RWE Aktiengesellschaft	XS0162513211	14-Feb-2033	5.750%	Energy	1.00%	7BDGCGJAC9
Statoil ASA	US85771PAB85	17-Aug-2017	3.125%	Energy	1.00%	RZC53WAB2
TOTAL SA	XS0410303647	28-Jan-2019	4.875%	Energy	1.00%	FK9A9IAD2
UNITED UTILITIES PLC	US91311QAC96	15-Aug-2028	6.875%	Energy	1.00%	9A442RAC9
Vattenfall Aktiebolag	XS0191154961	29-Apr-2024	5.375%	Energy	1.00%	W5GGHNAG8
VEOLIA ENVIRONNEMENT	FR0000474983	28-May-2018	5.375%	Energy	1.00%	9BAD68AE4
Bertelsmann AG	XS0268583993	26-Sep-2016	4.750%	TMT	1.00%	DE1088AD1
BRITISH SKY BROADCASTING GROUP PLC	XS0301676861	21-May-2027	6.000%	TMT	1.00%	1C2114AD1
BRITISH TELECOMMUNICATIONS public limited company	XS0097283096	07-Dec-2028	5.750%	TMT	1.00%	GH6DA2AD8
Deutsche Telekom AG	DE000A0T5X07	20-Jan-2017	6.000%	TMT	1.00%	2H66BCAB9
FRANCE TELECOM	XS0365094811	22-May-2018	5.625%	TMT	1.00%	3I68EXAG2
Koninklijke KPN N.V.	US780641AH94	01-Oct-2030	8.375%	TMT	1.00%	NR6BGJAC3
PEARSON plc	XS0102793642	27-Oct-2014	7.000%	TMT	1.00%	7H5516AD7
PUBLICIS GROUPE SA	FR0010831974	31-Mar-2015	4.250%	TMT	1.00%	FMD67CAD7
REED ELSEVIER PLC	XS0271070525	20-Oct-2016	5.625%	TMT	1.00%	7CDA25AC1
STMicroelectronics N.V.	XS0247802522	17-Mar-2013	Float	TMT	1.00%	8E7113AC9
TELECOM ITALIA SPA	XS0184373925	29-Jan-2019	5.375%	TMT	1.00%	T2B9EFAE5
Telefonaktiebolaget L M Ericsson	XS0307504547	27-Jun-2017	5.375%	TMT	1.00%	WY7EBJAD2
TELEFONICA, S.A.	XS0241946630	02-Feb-2016	4.375%	TMT	1.00%	8FGCBAAC5
Telekom Austria Aktiengesellschaft	XS0409318309	29-Jan-2016	6.375%	TMT	1.00%	8FGD7TAB9
TELENOR ASA	XS0269252077	28-Mar-2014	4.500%	TMT	1.00%	8FGD80AC9
TeliaSonera Aktiebolag	XS0218734118	11-May-2015	4.125%	TMT	1.00%	W5EDH9AC7
VIVENDI	FR0010369629	03-Oct-2013	4.500%	TMT	1.00%	FOGGHNAB7
VODAFONE GROUP PUBLIC LIMITED COMPANY	XS0169888558	04-Jun-2018	5.000%	TMT	1.00%	9BADC3AD0
Wolters Kluwer N.V.	XS0181273342	27-Jan-2014	5.125%	TMT	1.00%	9GEFFBAB3
WPP 2005 LIMITED	XS0294391684	04-Apr-2017	6.000%	TMT	1.00%	GPGFQAC8

Nothing in the following statements shall act in any way to amend, override or otherwise prejudice the rights and obligations under any present or future license from (i) iBoxx Limited, (ii) TRAC-X LLC, (iii) Markit Group Limited or their respective predecessors and successors.

This annex, and the data contained herein, is the proprietary property of Markit Group Limited and may be used only for informational purposes in connection with the confirmation of this index trade. Unless you are in possession of a valid license, you may not (i) extract the data contained in the annex, (ii) copy, share, sell, distribute, redistribute, or otherwise make available to any other party this annex, or the data contained herein, or (iii) use the index or the data contained herein in any other manner, including but not limited to in furtherance of trade confirmations or for other internal or external business purposes. To obtain a license, please contact Markit Group on +44 (0)1727 734265 or info@Markit.com. The senders and recipients of this data acknowledge and agree that no duty of care is owed to them or to any other users by any Data Provider, and that use of the data creates no lawyer-client relationship between the user and/or any other user, and any Data Provider.

"Data Provider" means those persons who developed, compiled, prepared, revised, selected and arranged the Services (including without limitation certain information sources, professional advisors and other persons or entities that have participated in any respect in the development or collection of the Services or any data or information contained therein)."

NEITHER MARKIT GROUP LIMITED, ITS AFFILIATES NOR ANY DATA PROVIDER OR OTHER PERSON OR ENTITY MAKES ANY WARRANTY, EXPRESS OR IMPLIED, AS TO RESULTS TO BE ATTAINED BY SUBSCRIBER OR OTHERS FROM THE USE OF THIS DOCUMENT, AND THERE ARE NO EXPRESS OR IMPLIED WARRANTIES OF CONDITION OF QUALITY OR ANY EXPRESS OR IMPLIED WARRANTY OF TITLE, NON-INFRINGEMENT, MERCHANTABILITY OR FITNESS FOR A PARTICULAR PURPOSE OR USE. BY USE OF THIS DOCUMENT, YOU ACKNOWLEDGE THAT YOU HAVE NOT RELIED UPON ANY WARRANTY, GUARANTY OR REPRESENTATION MADE BY MARKIT GROUP LIMITED OR ANY OTHER PERSON OR ENTITY.

NEITHER MARKIT GROUP LIMITED, ITS AFFILIATES NOR ANY OTHER PERSON OR ENTITY SHALL IN ANY WAY BE LIABLE TO THE USER OF THIS DOCUMENT OR ANY CLIENT OF SUCH USER FOR ANY INACCURACIES, ERRORS OR OMISSIONS, REGARDLESS OF CAUSE, IN THE INFORMATION AVAILABLE ON THIS DOCUMENT OR FOR ANY DAMAGES (WHETHER DIRECT OR INDIRECT) RESULTING THEREFROM. UNDER NO CIRCUMSTANCES WILL MARKIT GROUP LIMITED BE LIABLE FOR ANY INDIRECT, INCIDENTAL, SPECIAL, CONSEQUENTIAL OR LOST PROFITS DAMAGES WITH RESPECT TO THE USE OF THIS DOCUMENT OR THE INFORMATION AVAILABLE HEREIN, REGARDLESS OF WHETHER SUCH DAMAGES COULD HAVE BEEN FORESEEN OR PREVENTED.

iTraxx® Europe Senior Financials Series 16
Roll Date: 20th September 2011
Version 1, Annex Date 16th September 2011
www.markit.com

Fixed Rate	
Where Scheduled Termination Date is 20th Dec 2016	1.00%
Where Scheduled Termination Date is 20th Dec 2021	1.00%

Reference Entity	Reference Obligation			Sector	Weighting	CLIP
	ISIN	Maturity	Coupon			
Aegon N.V.	XS0207157743	8-Dec-2014	4.125%	Financial Senior	4.00%	007GB6AD4
Allianz SE	XS0275880267	23-Nov-2016	4.000%	Financial Senior	4.00%	DD359MAF3
ASSICURAZIONI GENERALI - SOCIETA PER AZIONI	XS0218469962	6-May-2015	3.875%	Financial Senior	4.00%	0E996BAD3
AVIVA PLC	XS0066877258	20-Jun-2016	9.500%	Financial Senior	4.00%	GG6EBTAD8
AXA	XS0130738213	18-Jun-2013	6.000%	Financial Senior	4.00%	FF667MAA4
BANCA MONTE DEI PASCHI DI SIENA S.P.A.	XS0210918123	2-Feb-2015	3.875%	Financial Senior	4.00%	TU29GIAF2
BANCO BILBAO VIZCAYA ARGENTARIA, SOCIEDAD ANONIMA	XS0408528833	23-Jan-2014	4.875%	Financial Senior	4.00%	EF2985AJ0
BANCO POPOLARE SOCIETA COOPERATIVA	XS0459200035	22-Oct-2014	4.125%	Financial Senior	4.00%	TU9F9XAH2
BANCO SANTANDER, S.A.	XS0262892549	9-Aug-2013	Float	Financial Senior	4.00%	EFAGG9AC3
BARCLAYS BANK PLC	XS0232785880	27-Oct-2015	Float	Financial Senior	4.00%	06DABKAE4
BNP PARIBAS	XS0405664813	16-Jan-2014	4.250%	Financial Senior	4.00%	05ABBF1A9
COMMERZBANK Aktiengesellschaft	DE000CZ302M3	16-Sep-2020	4.000%	Financial Senior	4.00%	2C27EGAG9
CREDIT AGRICOLE SA	XS0315528850	10-Aug-2022	5.065%	Financial Senior	4.00%	FH49GGAG6
Credit Suisse Group Ltd	XS0099472994	29-Jul-2019	Float	Financial Senior	4.00%	HK9FHLAD3
DEUTSCHE BANK AKTIENGESELLSCHAFT	DE000DB5S5U8	31-Aug-2017	5.125%	Financial Senior	4.00%	
Hannover Rueckversicherung AG				Financial Senior	4.00%	
INTESA SANPAOLO SPA	XS0304508921	15-Jun-2017	4.750%	Financial Senior	4.00%	TYA56DAG3
LLOYDS TSB BANK plc	XS0550541691	20-Apr-2015	3.375%	Financial Senior	4.00%	GKB86OAF8
Muenchener Rueckversicherungs-Gesellschaft Aktiengesellschaft in Muenchen				Financial Senior	4.00%	
SOCIETE GENERALE	XS0354843533	28-Mar-2013	5.250%	Financial Senior	4.00%	8B69APAE6
Swiss Reinsurance Company Ltd	CH0012491335	29-Jun-2015	4.000%	Financial Senior	4.00%	HOB65NAA7
THE ROYAL BANK OF SCOTLAND PUBLIC LIMITED COMPANY	XS0235714804	6-Dec-2020	5.000%	Financial Senior	4.00%	GNDEGIAC6
UBS AG	XS0359388690	18-Apr-2018	6.000%	Financial Senior	4.00%	HPHB2JAG6
UNICREDIT, SOCIETA PER AZIONI	XS0185030698	10-Feb-2014	4.375%	Financial Senior	4.00%	T2F69ZAB5
Zurich Insurance Company Ltd	XS0201168894	17-Sep-2014	4.500%	Financial Senior	4.00%	HQHEFUAC8

Nothing in the following statements shall act in any way to amend, override or otherwise prejudice the rights and obligations under any present or future license from (i) iBoxx Limited, (ii) TRAC-X LLC, (iii) Markit Group Limited or their respective predecessors and successors.

This annex, and the data contained herein, is the proprietary property of Markit Group Limited and may be used only for informational purposes in connection with the confirmation of this index trade. Unless you are in possession of a valid license, you may not (i) extract the data contained in the annex, (ii) copy, share, sell, distribute, redistribute, or otherwise make available to any other party this annex, or the data contained herein, or (iii) use the index or the data contained herein in any other manner, including but not limited to in furtherance of trade confirmations or for other internal or external business purposes. To obtain a license, please contact Markit Group on +44 (0)1727 734265 or info@Markit.com. The senders and recipients of this data acknowledge and agree that no duty of care is owed to them or to any other users by any Data Provider, and that use of the data creates no lawyer-client relationship between the user and/or any other user, and any Data Provider.

"Data Provider" means those persons who developed, compiled, prepared, revised, selected and arranged the Services (including without limitation certain information sources, professional advisors and other persons or entities that have participated in any respect in the development or collection of the Services or any data or information contained therein)."

NEITHER MARKIT GROUP LIMITED, ITS AFFILIATES NOR ANY DATA PROVIDER OR OTHER PERSON OR ENTITY MAKES ANY WARRANTY, EXPRESS OR IMPLIED, AS TO RESULTS TO BE ATTAINED BY SUBSCRIBER OR OTHERS FROM THE USE OF THIS DOCUMENT, AND THERE ARE NO EXPRESS OR IMPLIED WARRANTIES OF CONDITION OF QUALITY OR ANY EXPRESS OR IMPLIED WARRANTY OF TITLE, NON-INFRINGEMENT, MERCHANTABILITY OR FITNESS FOR A PARTICULAR PURPOSE OR USE. BY USE OF THIS DOCUMENT, YOU ACKNOWLEDGE THAT YOU HAVE NOT RELIED UPON ANY WARRANTY, GUARANTY OR REPRESENTATION MADE BY MARKIT GROUP LIMITED OR ANY OTHER PERSON OR ENTITY.

NEITHER MARKIT GROUP LIMITED, ITS AFFILIATES NOR ANY OTHER PERSON OR ENTITY SHALL IN ANY WAY BE LIABLE TO THE USER OF THIS DOCUMENT OR ANY CLIENT OF SUCH USER FOR ANY INACCURACIES, ERRORS OR OMISSIONS, REGARDLESS OF CAUSE, IN THE INFORMATION AVAILABLE ON THIS DOCUMENT OR FOR ANY DAMAGES (WHETHER DIRECT OR INDIRECT) RESULTING THEREFROM. UNDER NO CIRCUMSTANCES WILL MARKIT GROUP LIMITED BE LIABLE FOR ANY INDIRECT, INCIDENTAL, SPECIAL, CONSEQUENTIAL OR LOST PROFITS DAMAGES WITH RESPECT TO THE USE OF THIS DOCUMENT OR THE INFORMATION AVAILABLE HEREIN, REGARDLESS OF WHETHER SUCH DAMAGES COULD HAVE BEEN FORESEEN OR PREVENTED.

SCHEDULE 1



ITraxx® Europe Sub Financials Series 16
Roll Date: 20th September 2011
Version 1, Annex Date 16th September 2011
www.markit.com

Fixed Rate	
Where Scheduled Termination Date is 20th Dec 2016	5.00%
Where Scheduled Termination Date is 20th Dec 2021	5.00%

Reference Entity		Reference Obligation		Coupon	Sector	Weighting	CLIP
		ISIN	Maturity				
Aegon N.V.		US007924AD52	15-Aug-2006	8.000%	European Subordinated Insurer	4.00%	007GB6AC6
Allianz SE		XS0148887564	31-May-2022	6.125%	European Subordinated Insurer	4.00%	DD359MAE6
ASSICURAZIONI GENERALI - SOCIETA PER AZIONI		XS0802638642	10-Jul-2042	10.125%	European Subordinated Insurer	4.00%	0E996BAE1
AVIVA PLC		XS0138717953	14-Nov-2021	5.750%	European Subordinated Insurer	4.00%	GG6EBTAB2
AXA		XS0122028904	15-Dec-2020	7.125%	European Subordinated Insurer	4.00%	FF667MAC0
BANCA MONTE DEI PASCHI DI SIENA S.P.A.		XS0540544912	09-Sep-2020	5.600%	Financial Sub	4.00%	TU29GIAI6
BANCO BILBAO VIZCAYA ARGENTARIA, SOCIEDAD ANONIMA		ES0213211099	20-Oct-2019	4.375%	Financial Sub	4.00%	EF2985AF8
BANCO POPOLARE SOCIETA COOPERATIVA		XS0555834984	05-Nov-2020	6.000%	Financial Sub	4.00%	TU9F9XAG4
BANCO SANTANDER, S.A.		XS0201169439	30-Sep-2019	4.500%	Financial Sub	4.00%	EFAGG9AD1
BARCLAYS BANK PLC		XS0187033864	04-Mar-2019	4.500%	Financial Sub	4.00%	06DABKAF1
BNP PARIBAS		XS0320303943	07-Sep-2017	5.431%	Financial Sub	4.00%	05ABBFKA4
COMMERZBANK Aktiengesellschaft		DE000CB59FV0	30-Sep-2014	6.250%	Financial Sub	4.00%	2C27EGAE4
CREDIT AGRICOLE SA		XS0550466469	19-Apr-2021	3.900%	Financial Sub	4.00%	FH49GGAH4
Credit Suisse Group Ltd		XS0130171159	07-Jun-2013	6.375%	Financial Sub	4.00%	HK9FHLAC5
DEUTSCHE BANK AKTIENGESELLSCHAFT		DE0003933263	31-Jan-2013	5.125%	Financial Sub	4.00%	2H6677AG4
Hannover Rueckversicherung AG		XS0187043079	26-Feb-2024	5.750%	European Subordinated Insurer	4.00%	DG316OAB3
INTESA SANPAOLO SPA		XS0243399556	20-Feb-2018	0.000%	Financial Sub	4.00%	TYA56DAF5
LLOYDS TSB BANK PLC		XS0145620281	08-Jul-2014	5.875%	Financial Sub	4.00%	GKB86OAC5
Muenchener Rueckversicherungs-Gesellschaft Aktiengesellschaft in Muenchen		XS0166965797	21-Jun-2023	6.750%	European Subordinated Insurer	4.00%	687DNGAC5
SOCIETE GENERALE		XS0110673950	27-Apr-2015	6.625%	Financial Sub	4.00%	8B69APAA4
Swiss Reinsurance Company Ltd		XS0138467401	21-Nov-2021	3.250%	European Subordinated Insurer	4.00%	HOB65NAB5
The Royal Bank of Scotland public limited company		XS0356705219	09-Apr-2018	6.934%	Financial Sub	4.00%	GNDEGIAE2
UBS AG		US87083KAM45	15-Jun-2017	7.375%	Financial Sub	4.00%	HPHB2JAH4
UNICREDIT, SOCIETA PER AZIONI		XS0200676160	22-Sep-2019	4.500%	Financial Sub	4.00%	TZF69ZAA7
Zurich Insurance Company Ltd		XS0177601811	02-Oct-2023	5.750%	European Subordinated Insurer	4.00%	HQHEFUAB0

October 30, 2013: The EMEA Credit Derivatives Determinations Committee determined that the obligation with ISIN number XS0802638642 is a Substitute Reference Obligation in respect of the Reference Obligation with ISIN number XS0114165276, for the purposes of CDS trades with Assicurazioni Generali S.p.A. as a Reference Entity.

Nothing in the following statements shall act in any way to amend, override or otherwise prejudice the rights and obligations under any present or future license from (i) iBoxx Limited, (ii) TRAC-X LLC, (iii) Markit Group Limited or their respective predecessors and successors.

This annex, and the data contained herein, is the proprietary property of Markit Group Limited and may be used only for informational purposes in connection with the confirmation of this index trade. Unless you are in possession of a valid license, you may not (i) extract the data contained in the annex, (ii) copy, share, sell, distribute, redistribute, or otherwise make available to any other party this annex, or the data contained herein, or (iii) use the index or the data contained herein in any other manner, including but not limited to in furtherance of trade confirmations or for other internal or external business purposes. To obtain a license, please contact Markit Group on +44 (0)1727 734265 or info@Markit.com. The senders and recipients of this data acknowledge and agree that no duty of care is owed to them or to any other users by any Data Provider, and that use of the data creates no lawyer-client relationship between the user and/or any other user, and any Data Provider.

"Data Provider" means those persons who developed, compiled, prepared, revised, selected and arranged the Services (including without limitation certain information sources, professional advisors and other persons or entities that have participated in any respect in the development or collection of the Services or any data or information contained therein)."

NEITHER MARKIT GROUP LIMITED, ITS AFFILIATES NOR ANY DATA PROVIDER OR OTHER PERSON OR ENTITY MAKES ANY WARRANTY, EXPRESS OR IMPLIED, AS TO RESULTS TO BE ATTAINED BY SUBSCRIBER OR OTHERS FROM THE USE OF THIS DOCUMENT, AND THERE ARE NO EXPRESS OR IMPLIED WARRANTIES OF CONDITION OF QUALITY OR ANY EXPRESS OR IMPLIED WARRANTY OF TITLE, NON-INFRINGEMENT, MERCHANTABILITY OR FITNESS FOR A PARTICULAR PURPOSE OR USE. BY USE OF THIS DOCUMENT, YOU ACKNOWLEDGE THAT YOU HAVE NOT RELIED UPON ANY WARRANTY, GUARANTY OR REPRESENTATION MADE BY MARKIT GROUP LIMITED OR ANY OTHER PERSON OR ENTITY.

NEITHER MARKIT GROUP LIMITED, ITS AFFILIATES NOR ANY OTHER PERSON OR ENTITY SHALL IN ANY WAY BE LIABLE TO THE USER OF THIS DOCUMENT OR ANY CLIENT OF SUCH USER FOR ANY INACCURACIES, ERRORS OR OMISSIONS, REGARDLESS OF CAUSE, IN THE INFORMATION AVAILABLE ON THIS DOCUMENT OR FOR ANY DAMAGES (WHETHER DIRECT OR INDIRECT) RESULTING THEREFROM. UNDER NO CIRCUMSTANCES WILL MARKIT GROUP LIMITED BE LIABLE FOR ANY INDIRECT, INCIDENTAL, SPECIAL, CONSEQUENTIAL OR LOST PROFITS DAMAGES WITH RESPECT TO THE USE OF THIS DOCUMENT OR THE INFORMATION AVAILABLE HEREIN, REGARDLESS OF WHETHER SUCH DAMAGES COULD HAVE BEEN FORESEEN OR PREVENTED.