

iTraxx® Europe Series 18 Roll Date: 20th September 2012 Version 1, Annex Date 18th September 2012 www.markit.com

Fixed Rate
Where Scheduled Termination Date is 20th Dec 2015
Where Scheduled Termination Date is 20th Dec 2017
1.00%
Where Scheduled Termination Date is 20th Dec 2019
1.00%
Where Scheduled Termination Date is 20th Dec 2022
1.00%

## SEASCREECH ACC  ## STYPERED NO.   15.00-2016   ## STYPERED		Ref	erence Obligation				
No. National V.  No. Antonian V.  No. An							
Marging   Marg							
AND ADMINISTRATES   SOUTHWEST   Full Professor   SOUTHWEST   SOU							
#11.00m10.2 A.P	Anglo American plc						
DEC STREET STATE   CONTRICT   C	ASTRAZENECA PLC						
BASE FEE							
Description							
Reyenche Marken Water Abstragement (1997)  1. Company Francisco Marken (1994)  1. Company Francisco Ma							
COMPACINED RESIDENT COMMAN   PROPERTY COMMAN	Bayerische Motoren Werke Aktiengesellschaft						
Company   Figure   March   Company   EADS N.Y.   Section   EADS N.Y.	BOUYGUES	FR0010326975	24-May-2016	4.750%		0.80%	FG25BNAB9
	COMPAGNIE DE SAINT-GOBAIN						
Elisepose Anternante Deteres and Space Company (ADS NV.)  Service Company (							
SECURITOR   15,000   10,000							
Autonomic   Auto	Glencore International AG						
Autors & Autorgenichard	Holcim Ltd						
DESTACE	Koninklijke DSM N.V.						
PRINCE   N.   N.   N.   N.   N.   S.   S.   S.							
RESTORLE PLC							
ROLLS-ROYCE PLG  SERVINS-MORTH CONTROLLS AND ADMINISTRATION CONTROLLS AND							
SAMOPT  CHORSTROATED  CHORSTRO							
SOUND	SANOFI						
VALED	Siemens Aktiengesellschaft						
MINIST							
VOLKSYMACER ACTIENCESELLSCHAFT							
SSTRATA P.C.   S.00001880331   1-3-a-2017							
Microsoft   FR010720045							
Asiabologine Electrolus Asiabo	ACCOR						
RRITISH AMERICAN TORACCO pl.c.  X50320505584 12-Mar-2015 5875, Consumers Copy 1 (1-146CAD) 1 (1-	Aktiebolaget Electrolux	XS0356539881	07-Apr-2016	Float		0.80%	0B11AHAD6
FR0010994F70   C2-Nov-2016   A.375%   C0-consumers   0.85%   FO4C-MACC   C2-consumers   0.80%   C7-consumers   0	Anheuser-Busch InBev						
CABIND, CUICHARD FERRACHON  (FROD 1045006)  DATE COMPARS GROUP FLC  X5010089377  (PROT 1045006)  EXEMPLIANCE FLC  X5010089377  (PROT 1045006)  X5010089371  (PROT	BRITISH AMERICAN TOBACCO p.l.c.						
COMPASS GROUP PLC							
DANONE   FR0010912713   06-May-2015   5.50%   5.50%   Consumens   0.60%   27980ZACIA							
DIAGEOP ILC							
EXPERIAN PINANCE PLC  (SEQUEP ALCHAR)  (FRODO) 4000  (FAPATACIA)  (FROD) 4000  (FRO	DIAGEO PLC						
Heritale AS & Co. KGaA	EXPERIAN FINANCE PLC						
MERENAL TOSACCO GROUP PLC  (NORISHER PLC  (NORISHER) PLC  (NOR	GROUPE AUCHAN						
MINOFFISHER PLC							
Variable							
LVMH MORET HÉNNESSY LOUIS VUITTON							
DEDOMANFCTS   DEDOMANFCTS   DESCRIPTION	LVMH MOET HENNESSY LOUIS VUITTON						
Nestle S.A.  CH002844466	MARKS AND SPENCER p.l.c.				Consumers		
NEXT PLC PRO FROTO							
FRO   FRO   1978   FRO   1978   1974   1978   197							
SABMILLER PLC US7857ZMAAS8 1							
SAFEWAY LIMITED							
Suedzuker Aktiengesellschaft Mannheim/Ochsenfurt	SAFEWAY LIMITED						
Svenska Cellulosa Aktiebolaget SCA  BE0119098775  15-Jul-2015  6.750%  Consumers  0.80%  BEFEDFAB4  TESCO PLC  VS0165244585  14-Dec-2029  6.000%  Consumers  0.80%  BFDBC7D4  TESCO PLC  VS016524585  14-Dec-2029  6.000%  Consumers  0.80%  BFDBC7D4  Tesco Plc  Tesco Plc  Consumers  0.80%  BFDBC7D4  Tesco Plc  Consumers  0.80%  BFDBC7D4  Tesco Plc  Tesco Plc  Tesco Plc  Tesco Plc  Consumers  0.80%  BFDBC7D4  Tesco Plc  Tesco P	SODEXO			4.500%	Consumers	0.80%	FND50FAB1
TATE & LYLE PUBLIC LIMITED COMPANY							
TESCO PLC							
Value   Valu							
BP P.L.C.							
Centrica Pic	BP P.L.C.						
Electricite de France	Centrica Plc		19-Sep-2018	7.000%	Energy	0.80%	16B9CTAB4
ERBW Energie Baden-Wuerttemberg AG  NS0271757832  1 9-Oct-2016  A 250%  Energy  0.80%  DF796PAC9  ENLS P.A.  NS030664434  2 2-Jun-2017  5.250%  Energy  0.80%  2BBB81AED  Fortum Oyi  XS0400780887  Fortum Oyi  XS0400780887  Fortum Oyi  XS040784484  2 2-Jun-2017  5.250%  Energy  0.80%  2BEFBVAD4  Fortum Oyi  ASON XZ9674284  ASON XZ9674							
ENEL S.P.Á.  INS.D.A.  INS							
ENI S.P.A.   XS0400780887   20-Jan-2014   5.875%   Energy   0.80%   28EFBVADA   XS0180181447   18-Nov-2013   5.000%   Energy   0.80%   XZBGF7ABA   XS0479542580   27-Jan-2020   4.500%   Energy   0.80%   Energy							
Softman   Soft							
GAS NATURAL SDG, S.A. GOF SUEZ FROMOVITSONA BERDROLA, S.A. XS022372178 FROMOVITSONA BERDROLA, S.A. XS0222372178 ROYAL DUTCH SHELL PLC XS0170798325 STATOLL ASA XS01822582AC66 ROYAL DUTCH SHELL PLC US822582AC66 ROYAL DUTCH SHELL PLC US82582AC66 ROYAL DUTCH SHELL PLC US91311QAC96 ROYAL PLC US9131QAC9AC9ACPACH ROYAL PLC US9131QAC9ACPACH ROYAL PLC US9131QAC9ACH ROYAL PLC US9131QACH ROYAL PLC US913QACH ROYAL PLC US904CACH ROWAL PLC US904CACH ROYAL PLC US904CACH ROYAL PLC US904CACH ROYAL P	Fortum Oyj						
IBERDROLA, S.A.   XS0222372178   Z2_Jun-2015   3.50%   Energy   0.80%   EM77AVAD1   NATIONAL GRID PLC   XS0170798325   Z2_Jun-2018   5.000%   Energy   0.80%   GM9ACPAB1   CV_Jun-2017   S.200%   Energy   0.80%   FM9ACCJAC9   S.200%   Energy   0.80%   FM9ACMPACPAB1   CV_Jun-2017   S.200%   Energy   0.80%   FM9ACMPACPAB1   CV_Jun-2018   S.200%   Energy   0.80%   Energy	GAS NATURAL SDG, S.A.	XS0479542580	27-Jan-2020	4.500%	Energy	0.80%	EJ9DCNAD5
NATIONAL GRID PLC  NATIONAL GRID PLC  US822582AC66  RVYE Aktiengesellschaft  XS0162513211  LFeb-2033  STATOIL ASA  US86771PAB85  TECHNIP  FR0010828095  TOTAL SA  US9871PAB85  TOTAL SA  US9871PAB85  TOTAL SA  US9871PAB85  TOTAL SA  US9871PAB85  TOTAL SA  US9911S14961  US91311QAC96  VEOLIA ENVIRONNEMENT  FR000474983  ASGIONAL ENVIRONNEMENT  ASGIONAL ENVIRONNEMENT  ASGIONAL SA  ASSIOCIBARA SOUTH ASSIONS  SS0275880267  ASSICURAZIONI GENERALI - SOCIETA PER AZIONI  XS0275880267  XS0348992020  XS0348992020  ASSIONS  A	GDF SUEZ						
US822582AC66							
RWE Aktiengesellschaft							
STATOLI AŠA	RWE Aktiengesellschaft						
TECHNIP	STATOIL ASA	US85771PAB85					
UNITED UTILITIES PLC Vatterfall Aktiebolag VASO191154961 29-Apr-2024 VS0191154961 29-Apr-2024 VS0201157743 VS0207157743 VS020715744 VS020715743 VS020715742 VS020715742 VS020715742 VS020715742 VS020715742 VS020715742 VS020715742 VS020715742 VS020715742 VS0207	TECHNIP	FR0010828095	27-Jul-2020	5.000%	Energy	0.80%	FO96DDAC1
Vattenfall Aktiebolag         XS0191154961         29-Apr-2024         5.375%         Energy         0.80%         W5GGHNAG8           VEOLIA ENVIRONNEMENT         FR0000474983         28-May-2018         5.375%         Energy         0.80%         9BAD68AE4           Aegon N.V.         XS0275880267         23-Nov-2016         4.000%         Financials         0.80%         007GB6AD4           Allianz SE         XS0275880267         23-Nov-2016         4.000%         Financials         0.80%         DD359MAF3           ASSICURAZIONI GENERALI - SOCIETA PER AZIONI         XS0218469962         06-May-2015         3.875%         Financials         0.80%         DD359MAF3           ASSICURAZIONI GENERALI - SOCIETA PER AZIONI         XS0218469962         06-May-2015         3.875%         Financials         0.80%         DE996BAD3           AVIVA PLC         XS0434882014         23-Jan-2015         4.500%         Financials         0.80%         GG6EBTAD8           AXA         XS0434882014         23-Jan-2015         4.500%         Financials         0.80%         FF667MAD8           BARCLAYS BANK PLC         XS0322785880         27-Oct-2015         Float         Financials         0.80%         0.60ABKAE4           BNP PARIBAS         XS045664813         16-Jan-2014 <td>TOTAL SA</td> <td></td> <td></td> <td></td> <td></td> <td></td> <td></td>	TOTAL SA						
VEOLIA ENVIRONNEMENT							
Aegon N.V.         XS0207157743         08-Dec-2014         4.125%         Financials         0.80%         007GB6AD4           Allianz SE         XS0275880267         23-Nov-2016         4.000%         Financials         0.80%         DD359MAF3           ASSICURAZIONI GENERALI - SOCIETA PER AZIONI         XS0218469962         0.6May-2015         3.875%         Financials         0.80%         0E996BAD3           AVIVA PLC         XS0066877258         20-Jun-2016         9.500%         Financials         0.80%         GG6EBTAD8           AXA         XS0434882014         23-Jan-2015         4.500%         Financials         0.80%         GG6EBTAD8           BARCLAYS BANK PLC         XS0539920205         17-Feb-2028         5.780%         Financials         0.80%         EFAGG9AF6           BAP CLAYS BANK PLC         XS0405664813         16-Jan-2014         4.250%         Financials         0.80%         06DABKAE4           BNP PARIBAS         XS0405664813         16-Jan-2014         4.250%         Financials         0.80%         05ABBFAI9           CREDIT AGRICOLE SA         XS0315528850         10-Aug-2022         5.065%         Financials         0.80%         EFAGG9AG6           Credit Suisse Group Ltd         XS0526606537         15-Jan-2021         4.							
Allianz SE ASSICURAZIONI GENERALI - SOCIETA PER AZIONI XS0218469962 D. 4.000% S. 8.75% S. 875% S. 875							
ASSICURAZIONI GENERALI - SOCIETA PER AZIONI  XS0218469962  XS006877258  ZS0Jun-2016  XS006877258  ZSJun-2015  ZSJun-2015  ZSJun-2016  ZSJun-2017  ZSJun-2018  ZSJu	Allianz SE						
AVIVA PLC  AXA  AXA  AXA  AXA  AXA  AXA  AXA  A	ASSICURAZIONI GENERALI - SOCIETA PER AZIONI						
BANCO SANTANDER, S.A.    XS0589920205   17-Feb-2028   5.780%   Financials   0.80%   06DABKAE4	AVIVA PLC	XS0066877258	20-Jun-2016	9.500%	Financials	0.80%	GG6EBTAD8
BARCLAYS BANK PLC         XS0232785880         27-Oct-2015         Float         Financials         0.80%         06DABKAE4           BNP PARIBAS         XS0405664813         16-Jan-2014         4.250%         Financials         0.80%         05ABBFAI9           COMMERZBANK Aktiengesellschaft         DE000CZ302M3         16-Sep-2020         4.000%         Financials         0.80%         2CZ7EGAG9           CREDIT AGRICOLE SA         XS0315528850         10-Aug-2022         5.065%         Financials         0.80%         FH49GAG6           Credit Suisse Group Ltd         XS0099472994         29-Jul-2019         Float         Financials         0.80%         HK9FHLAD3           DEUTSCHE BANK AKTIENGESELLSCHAFT         DE00DB5SSUB         31-Aug-2017         5.125%         Financials         0.80%         2H6677AL3           HSBC BANK PLC         XS0526606537         15-Jan-2021         4.000%         Financials         0.80%         4175AUAG6           ING Bank N.V.         NL0000122489         07-Jun-2019         5.250%         Financials         0.80%         48DGFEAH6           INTESA SANPAOLO SPA         XS0345608921         15-Jun-2017         4.750%         Financials         0.80%         TYA56DAG3           LLOYDS TSB BANK PLC         XS03505641691         2	AXA						
BNP PARIBAS  XS0405664813 16-Jan-2014 4.250% Financials 0.80% 05ABBFAI9  COMMERZBANK Aktiengesellschaft DE000C2302M3 16-Sep-2020 4.000% Financials 0.80% 2C27EGAG9  CREDIT AGRICOLE SA  Credit Suisse Group Ltd XS0315528850 1-0-Aug-2022 5.066% Financials 0.80% FH49GGAG6  Credit Suisse Group Ltd XS0099472994 29-Jul-2019 Float Financials 0.80% HK9FHLAD3  DEUTSCHE BANK AKTIENGESELLSCHAFT DE000DB55SU8 31-Aug-2017 5.125% Financials 0.80% 2H6677AL3  Hannover Rueckversicherung AG  HSBC BANK PLC XS0526606537 15-Jan-2021 4.000% Financials 0.80% 4175AUAG6  ING Bank N.V. NL0000122489 07-Jun-2019 5.250% Financials 0.80% 48DGFEAH6  INTESA SANPAOLO SPA XS0304508921 15-Jun-2017 4.750% Financials 0.80% TYA56DAG3  LLOYDS TSB BANK PLC S660678							
COMMERZBANK Aktiengesellschaft         DE000CZ302M3         16-Sep-2020         4.000%         Financials         0.80%         2C2TEGAG9           CREDIT AGRICOLE SA         XS0315528850         10-Aug-2022         5.065%         Financials         0.80%         FH49GAG6           Credit Suisse Group Ltd         XS0099472994         29-Jul-2019         Float         Financials         0.80%         HK9FHLAD3           DEUTSCHE BANK AKTIENGESELLSCHAFT         DE000DB5SSU8         31-Aug-2017         5.125%         Financials         0.80%         2H6677AL3           HSBC BANK PLC         XS0526606537         15-Jan-2021         4.000%         Financials         0.80%         4I75AUAG6           ING Bank N.V.         NL0000122489         07-Jun-2019         5.250%         Financials         0.80%         48DGFEAH6           INTESA SANPAOLO SPA         XS0346508921         15-Jun-2017         4.750%         Financials         0.80%         TYA56DAG3           LLOYDS TSB BANK PLC         XS0550541691         20-Apr-2015         3.375%         Financials         0.80%         GKB86OAF8							
CREDIT AGRICOLE SA         XS0315528850         10-Aug-2022         5.065%         Financials         0.80%         FH49GAG6           Credit Suisse Group Ltd         XS0099472994         29-Jul-2019         Float         Financials         0.80%         HK9FHLAD3           DEUTSCHE BANK AKTIENGESELLSCHAFT         DE000DB5S08         31-Aug-2017         5.125%         Financials         0.80%         2H6677AL3           Hannover Rueckversicherung AG         KS0526606537         15-Jan-2021         4.000%         Financials         0.80%         4I75AUAG6           ING Bank N.V.         NL0000122489         07-Jun-2019         5.250%         Financials         0.80%         48DGFEAH6           INTESA SANPAOLO SPA         XS034689821         15-Jun-2017         4.750%         Financials         0.80%         TYA56DAG3           LLOYDS TSB BANK PLC         XS0550541691         20-Apr-2015         3.375%         Financials         0.80%         GKB86OAF8							
XS0099472994   Z9-Jul-2019	CREDIT AGRICOLE SA						
DEUTSCHE BANK AKTIENGESELLSCHAFT    DE000DB5SSU8   31-Aug-2017   5.125%   Financials   0.80%   2H6677AL3     Hannover Rueckversicherung AG   15-Jan-2021   4.000%   Financials   0.80%   4I75AUAG6     HSBC BANK PLC   XS0526606537   15-Jan-2021   4.000%   Financials   0.80%   4I75AUAG6     HSB BANK PLC   XS0526606537   15-Jun-2019   5.250%   Financials   0.80%   4BDGFEAH6     TYA56DAG3   XS0304508921   15-Jun-2017   4.750%   Financials   0.80%   TYA56DAG3     LLOYDS TSB BANK PLC   XS0550541691   20-Apr-2015   3.375%   Financials   0.80%   GKB86OAF8     TYA56DAG3   TY	Credit Suisse Group Ltd	XS0099472994	29-Jul-2019	Float	Financials	0.80%	HK9FHLAD3
HSBC BANK PLC         XS0526606537         15-Jan-2021         4.000%         Financials         0.80%         4I75AUAG6           ING Bank N.V.         NL0000122489         07-Jun-2019         5.250%         Financials         0.80%         48DGFEAH6           INTESA SANPAOLO SPA         XS0346508921         15-Jun-2017         4.750%         Financials         0.80%         TYA56DAG3           LLOYDS TSB BANK PLC         XS0550541691         20-Apr-2015         3.375%         Financials         0.80%         GKB860AFB	DEUTSCHE BANK AKTIENGESELLSCHAFT	DE000DB5S5U8	31-Aug-2017	5.125%		0.80%	2H6677AL3
ING Bank N.V.         NL0000122489         07-Jun-2019         5.250%         Financials         0.80%         48DGFEAH6           INTESA SANPAOLO SPA         XS0304508921         15-Jun-2017         4.750%         Financials         0.80%         TYA56DAG3           LLOYDS TSB BANK PLC         XS0550541691         20-Apr-2015         3.375%         Financials         0.80%         GKB860AF8	Hannover Rueckversicherung AG	V0050655555	45 1	4.00			41754
INTESA SANPAOLO SPA							
LLOYDS TSB BANK PLC XS0550541691 20-Apr-2015 3.375% Financials 0.80% GKB860AF8							
	LLOYDS TSB BANK PLC						
	Muenchener Rueckversicherungs-Gesellschaft Aktiengesellschaft in Muenchen						



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	Ref	erence Obligation				
Reference Entity	ISIN	Maturity	Coupon	Sector	Weighting	CLIP
SOCIETE GENERALE	XS0821220281	28-Feb-2018	2.375%	Financials	0.80%	
STANDARD CHARTERED BANK	XS0756958459	13-Sep-2013	0.000%	Financials	0.80%	
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 SE & Co. KGaA	XS0268583993	26-Sep-2016	4.750%	TMT	0.80%	
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 pic	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%	FOGGHNAB7
VODAFONE GROUP PUBLIC LIMITED COMPANY	XS0169888558	04-Jun-2018	5.000%	TMT	0.80%	9BADC3AD0
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%	GPGFFQAC8

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		Reference Obligation		1	
Reference Entity	ISIN	Maturity	Coupon	Weighting	CLIP
Alcatel Lucent	FR0010070805	07-Apr-2014	6.375%	2.00%	FF1AAKAB8
ArcelorMittal	US03938LAF13	01-Jun-2018	6.125%	2.00%	LL332JAB4
ARDAGH PACKAGING FINANCE PUBLIC LIMITED COMPANY	XS0547019777	15-Oct-2020	9.250%	2.00%	GG49CQAA2
BRISA - CONCESSAO RODOVIARIA, S.A.	PTBRIHOM0001	05-Dec-2016	4.500%	2.00%	XX891MAA3
BRITISH AIRWAYS plc	XS0133582147	23-Aug-2016	8.750%	2.00%	1C145AAA4
CABLE & WIRELESS LIMITED	XS0050504306	25-Mar-2019	8.625%	2.00%	GJ476RAA5
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%	HI5CC7AB9
CODERE FINANCE (LUXEMBOURG) S.A.	XS0222158767	15-Jun-2015	8.250%	2.00%	LM9E7LAA4
ConvaTec Healthcare E S.A.	XS0568044555	15-Dec-2018	10.875%	2.00%	LMAFFHAA9
DIXONS RETAIL PLC	XS0528872830	03-Aug-2015	8.750%	2.00%	GI9F8TAB6
EDP - Energias de Portugal, S.A.	PTEDPSOM0010	07-Dec-2014	6.000%	2.00%	
Eileme 2 AB (publ)	XS0731129747	31-Jan-2020	11.750%	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%	346B83AC8
FINMECCANICA S.P.A.	XS0182242247	12-Dec-2018	5.750%	2.00%	3E9829AB5
JAGUAR LAND ROVER PLC	XS0627215378	15-May-2018	8.125%	2.00%	GL5029AB3
Grohe Holding GmbH	XS0200848041	01-Oct-2014	8.625%	2.00%	DFAE7AAA0
HAVAS	FR0010820217	04-Nov-2014	5.500%	2.00%	FJBDFFAC7
HeidelbergCement AG	DE000A0TKUU3	04-N0V-2014 04-Jan-2018	5.625%	2.00%	DG48ABAD6
HELLENIC TELECOMMUNICATIONS ORGANISATION SOCIETE ANONYME			4.625%	2.00%	4G5657AC6
INEOS GROUP HOLDINGS LIMITED		20-May-2016	4.625% 7.875%	2.00%	GKBGFLAC3
ISS A/S	XS0242945367	15-Feb-2016		2.00%	
	XS0253470644	15-May-2016	8.875%		KP558IAA7
Kabel Deutschland Vertrieb und Service GmbH	V00404075500	05.14 00.17	7.0050/	2.00%	01.0041/450
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
Metsa Board Corporation	XS0249583377	01-Apr-2013	8.750%	2.00%	
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
REPSOL, S.A.	XS0202649934	08-Oct-2014	4.625%	2.00%	EMCDATAA9
SCHAEFFLER FINANCE BV				2.00%	
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 KabelBW GmbH	XS0468466056	01-Dec-2019	9.625%	2.00%	
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

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Where Scheduled Termination Date is 20th Dec 2022

1.00%

		Reference Obligation				
Reference Entity	ISIN	Maturity	Coupon	Sector	Weighting	CLIP
ACCOR	FR0010720045	04-Feb-2014	7.500%	Consumers	3.34%	0A477BAD9
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
ATLANTIA S.P.A.	XS0193947271	09-Jun-2014	5.000%	Autos & Industrials	3.34%	TT594FAA2
BOUYGUES	FR0010326975	24-May-2016	4.750%	Autos & Industrials	3.34%	FG25BNAB9
Carrefour	FR0010394478	02-Nov-2016	4.375%	Consumers	3.34%	FG4CAMAC3
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	3.33%	2BB8B1AE0
ENI S.P.A.	XS0400780887	20-Jan-2014	5.875%	Energy	3.33%	28EFBVAD4
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
Koninklijke Ahold N.V.	US008685AB51	01-May-2029	6.875%	Consumers	3.33%	5F04ADAF1
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
PostNL N.V.	NL0000117190	01-Jun-2015	3.875%	Autos & Industrials	3.33%	NU923FAA7
RENTOKIL INITIAL PLC	XS0249085852	31-Mar-2016	5.750%	Autos & Industrials	3.33%	GNC59OAA5
STMicroelectronics N.V.	XS0247802522	17-Mar-2013	Float	TMT	3.33%	8E7113AC9
TECHNIP	FR0010828095	27-Jul-2020	5.000%	Energy	3.33%	FO96DDAC1
TELECOM ITALIA SPA	XS0184373925	29-Jan-2019	5.375%	TMT	3.33%	T2B9EFAE5
Telefonaktiebolaget L M Ericsson	XS0307504547	27-Jun-2017	5.375%	TMT	3.33%	WY7EBJAD2
TELEFONICA, S.A.	XS0241946630	02-Feb-2016	4.375%	TMT	3.33%	8FGCBAAC5
VALEO	FR0011043124	11-May-2018	4.875%	Autos & Industrials	3.33%	9AAA47AD8
VEOLIA ENVIRONNEMENT	FR0000474983	28-May-2018	5.375%	Energy	3.33%	9BAD68AE4
VIVENDI	FR0010369629	03-Oct-2013	4.500%	TMT	3.33%	FOGGHNAB7
XSTRATA PLC	XS0305188533	13-Jun-2017	5.250%	Autos & Industrials	3.33%	GPHA8ZAC6

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Akzo Nobel N.V.   XS0404765710   31-Jan-2014   7.750%   Autos & Industrials   1.00%   0.00%   Anglo American pic   XS0358189052   17-Apr-2015   5.75%   Autos & Industrials   1.00%   0.00%   Anglo American pic   XS0358189052   17-Apr-2015   5.75%   Autos & Industrials   1.00%   0.00%   ATLANTIA S.P.A.   XS03193947271   09-Jun-2014   10.750%   Autos & Industrials   1.00%   0.00%   ATLANTIA S.P.A.   XS0193947271   09-Jun-2014   10.750%   Autos & Industrials   1.00%   0.00%	BAGDBAC6 0B11AIAC6 0B368AC5 0B7CDUAD2 TT594FAA2 05594FAA2 0550D6837AC0 0H99A3AD9
Aktabolaget Volvo	0B11AIAC6 0C3368AC5 0C3368AC5 0T594FAA2 05A75UAC5 0D6837AC0 0H99B7AC1 FG25BNAB9 FG872CAB3 2C47IGAC2 0E7C9QAA4 FG8825AB6 HK5754AC8 477BB5AD8 NS517VAB7 DI537CAB8 NU923FAA7 6NC59OAA5 FECCF9AD0 F8128FAB6 68A87AGAC4 8B787AAA2
Akz D Nobel N.V.   XS0404785710   31-Jan-2014   7.750%   Autos & Industrials   1.00%   0.00%   Anglo American pic   XS0358158052   17-Apr-2015   5.875%   Autos & Industrials   1.00%   0.00%   Anglo American pic   XS0358158052   17-Apr-2015   5.875%   Autos & Industrials   1.00%   0.00%   Anglo American pic   XS0358158052   17-Apr-2015   5.757%   Autos & Industrials   1.00%   0.00%   ATLANTIA S.P.A.   XS019347271   09-Jun-2014   1.0076%   Autos & Industrials   1.00%   0.00%   ATLANTIA S.P.A.   XS019347271   09-Jun-2014   1.0076%   Autos & Industrials   1.00%   0.00%   Autos & Industrials   1.00	0B11AIAC6 0C3368AC5 0C3368AC5 0T594FAA2 05A75UAC5 0D6837AC0 0H99B7AC1 FG25BNAB9 FG872CAB3 2C47IGAC2 0E7C9QAA4 FG8825AB6 HK5754AC8 477BB5AD8 NS517VAB7 DI537CAB8 NU923FAA7 6NC59OAA5 FECCF9AD0 F8128FAB6 68A87AGAC4 8B787AAA2
ALSTOM	0C3368AC5 037CDUAD2 TT594FAA2 05A75UAC5 DD6837AC0 0H9993AD9 0H99B7AC1 FG25BNAB9 FG872CAB3 2C47IGAC2 DE7C9QAA4 477BB5AD8 NS517VAB7 DI535DAB8 DI537CAB8 NU923FAA7 NU923FAA7 DECCF9AD0 F8128FAB6 8A87AGAC4 8B787AAA2
Anglo American pic	037CDUAD2 TT594FAA2 05A75UAC5 DD6837AC0 DD6837AC0 DD6937AC1 FG25BNAB9 FG872CAB3 2C47IGAC2 DE7C9QAA4 FF8825AB6 HKS754AC8 477BB5AD8 NNS517VAB7 DI535DAB8 DI537CAB8 NU923FAA7 DI635DAB8 DI537CAB8 NU923FAA7 SPCC90AA6 FR128FAB6 8A87AGAC4 8B787AAA2
ASTRAZENECA PLC	TT594FAA2 05A75UAC5 DD6837AC0 0H99B7AC1 FG25BNAB9 FG872CAB3 2C47IGAC2 DE7C9QAA4 FG8825AB6 477BB5AD8 NS517VAB7 DI535DAB8 DI537CAB8 NU923FAA7 SNC59OAA7
ATLANTIA S.P.A.   S00193947271   O9-Jun-2014   5.000%   Autos & Industrials   1.00%   To BASE SYETEMS PLC   GB0001472664   24-Nov-2014   10.750%   Autos & Industrials   1.00%   O BASE SE   S00001472664   24-Nov-2014   10.750%   Autos & Industrials   1.00%   O BASE SE   S00001472664   24-Nov-2014   10.750%   Autos & Industrials   1.00%   O BASE SE   S00001472663   23-May-2018   5.625%   Autos & Industrials   1.00%   O BASE SE   S00001472663   23-May-2018   5.625%   Autos & Industrials   1.00%   O BASE SE   S00001472663   Company Enhanciere Michelin   S00424686573   24-May-2016   4.750%   Autos & Industrials   1.00%   FRO010326975   24-May-2014   8.625%   Autos & Industrials   1.00%   FRO010326975   25-Sep-2018   5.500%   Autos & Industrials   1.00%   FRO010326975   25-Sep-2018   5.500%   Autos & Industrials   1.00%   FRO010326975   25-Sep-2018   5.500%   Autos & Industrials   1.00%   FRO010326975   Autos & Industrials   1.00%   Autos & Industrials   1.00%   FRO010326975   Autos & Industrials   1.00%   Autos & Industrials	05A75UAC5 DD6837AC0 0H99A3AD9 0H99B7AC1 FG25BNAB9 FG872CAB3 2C47IGAC2 DE7C9QAA4 FG8825AB6 HK5754AC8 477BB5AD8 NK517VAB7 DI535DAB8 DI537CAB8 NU923FAA7 DICS9CAA5 FCCF9AD0 F8128FAB6 8A87AGAC4 8B787AAA2
BAE SYSTEMS PLC	05A75UAC5 DD6837AC0 0H99A3AD9 0H99B7AC1 FG25BNAB9 FG872CAB3 2C47IGAC2 DE7C9QAA4 FG8825AB6 HK5754AC8 477BB5AD8 NK517VAB7 DI535DAB8 DI537CAB8 NU923FAA7 DICS9CAA5 FCCF9AD0 F8128FAB6 8A87AGAC4 8B787AAA2
BASF SE	DD6837AC0 0h199A3AD9 0h199B7AC1 FG25BNAB9 FG872CAB3 C247IGAC2 DE7C9QAA4 FG8825AB6 477BB5AD8 NS517VAB7 DI535DAB8 DI537CAB8 NU923FAA7 SNC59OAA5 SPCCF9AD0 F8128FAB6 8A87AGAC4 8B787AAA2
BASF SE	DD6837AC0 0h199A3AD9 0h199B7AC1 FG25BNAB9 FG872CAB3 C247IGAC2 DE7C9QAA4 FG8825AB6 477BB5AD8 NS517VAB7 DI535DAB8 DI537CAB8 NU923FAA7 SNC59OAA5 SPCCF9AD0 F8128FAB6 8A87AGAC4 8B787AAA2
Bayer Aktiengesellschaft	0H99A3AD9 0H99B7AC1 FG25BNAB9 FG872CAB3 2C47IGAC2 DE7C9QAA4 FG8825AB6 HK5754AC8 477BB5AD8 NS517VAB7 DI535DAB8 DI537CAB8 NU923FAA7 GNC59OAA5 7ECCF9AD0 F8128FAB6 8A87AGAC4 8B787AAA2
Bayerische Motoren Werke Aktlengesellschaft	0H99B7AC1 FG25BNAB9 FG872CAB3 2C47IGAC2 DE7C9QAA4 FG8825AB6 HK5754AC8 477BB5AD8 NS517VAB7 DI535DAB8 DI537CAB8 NU923FAA7 BNC59OAA5 FECCF9AD0 F8128FAB6 8A87AGAC4 8B787AAA2
BOLYGUES	FG25BNAB9 FG872CAB3 2C47IGAC2 DE7C9QAA4 FG8825AB6 HK5754AC8 477BB5AD8 NS517VAB7 DI535DAB8 DI537CAB8 NU923FAA7 SNC59OAA5 FECCF9AD0 F8128FAB6 8A87AGAC4 8B787AAA2
COMPAGNIE DE SAINT-GOBAIN	FG872CAB3 2C47IGAC2 DE7C9QAA4 FG8825AB6 HK5754AC8 477BB5AD8 NS517VAB7 DI535DAB8 DI537CAB8 NU923FAA7 GNC59OAA5 7ECCF9AD0 F8128FAB6 8887AGAC4
Compagnie Financiere Michelin	2C47IGAC2 DE7C9QAA4 FG8825AB6 HK6754AC8 477BB5AD8 NS517VAB7 DI535DAB8 NU923FAA7 GNC59OAA5 7ECCF9AD0 F8CF9AD0 F8CF9AD4 B8A87AGAC4
Daimler AG	DE7C9QAA4 FG8825AB6 HK5754AC8 477BB5AD8 NS517VAB7 DI535DAB8 DI537CAB8 NU923FAA7 GNC59OAA5 7ECCF9AD0 FS28FAB6 8887AGAC4
Daimler AG	FG8825AB6 HK6754AC8 477BB5AD8 NS517VAB7 DI535DAB8 DI537CAB8 NU923FAA7 BNC59OAA5 7ECCF9AD0 F8128FAB6 8A87AGAC4 8B787AAA2
European Aeronautic Defence and Space Company EADS N.V.   SS0176914579   25-Sep-2018   5.500%   Autos & Industrials   1.00%   F   1.0-Oit-2013   5.250%   Autos & Industrials   1.00%	FG8825AB6 HK6754AC8 477BB5AD8 NS517VAB7 DI535DAB8 DI537CAB8 NU923FAA7 BNC59OAA5 7ECCF9AD0 F8128FAB6 8A87AGAC4 8B787AAA2
Glencore International AG	HK5754AC8 477BB5AD8 NS517VAB7 DI535DAB8 DI537CAB8 NU923FAA7 GNC59OAA5 7ECCF9AD0 F8128FAB6 BA87AGAC4 8B787AAA2
Holcim Ltd	477BB5AD8 NS517VAB7 DI535DAB8 DI537CAB8 NU923FAA7 FNC59OAA5 7ECCF9AD0 F8128FAB6 8A87AGAC4 8B787AAA2
Noninklijke DSM N.V.	NS517VAB7 DI535DAB8 DI537CAB8 NU923FAA7 GNC59OAA5 7ECCF9AD0 F8128FAB6 BA87AGAC4 8B787AAA2
LANXESS Aktiengesellschaft	DI535DAB8 DI537CAB8 NU923FAA7 GNC59OAA5 7ECCF9AD0 F8128FAB6 BA87AGAC4 8B787AAA2
Linde Aktiengeseilschaft	DI537CAB8 NU923FAA7 GNC59OAA5 7ECCF9AD0 F8128FAB6 BA87AGAC4 8B787AAA2
PostNL N N.	NU923FAA7 GNC59OAA5 7ECCF9AD0 F8128FAB6 BA87AGAC4 8B787AAA2
PostNL N N.	NU923FAA7 GNC59OAA5 7ECCF9AD0 F8128FAB6 BA87AGAC4 8B787AAA2
RENTOKIL INITIAL PLC   XS0249085852   31-Mar-2016   5.750%   Autos & Industrials   1.00%   Group   For the part of the part	GNC59OAA5 7ECCF9AD0 F8128FAB6 BA87AGAC4 8B787AAA2
ROLLS-ROYCE PLC   XS0112487482	7ECCF9AD0 F8128FAB6 BA87AGAC4 8B787AAA2
SANOFI   CH0035703070	F8128FAB6 8A87AGAC4 8B787AAA2
Siemens Aktiengesellschaft	8A87AGAC4 8B787AAA2
Solvay	8B787AAA2
VALEO	
VINCI	9AAA47AD8
VINCI	
VOLKSWAGEN AKTIENGESELLSCHAFT   XS0168881760   22-May-2018   5.375%   Autos & Industrials   1.00%   98	KDFG6AC6
XSTRATA PLC	9BAEC8AD7
ACCOR FR0010720045 04-Feb-2014 7.500% Consumers 1.00% 0 Aktiebloaget Electrolux X50356539881 07-Apr-2016 Float Consumers 1.00% 01 Anheuser-Busch InBev BE0934985020 30-Jan-2017 8.625% Consumers 1.00% BE0934985020 30-Jan-2017 8.625% Consumers 1.00% BE0934985020 30-Jan-2017 8.625% Consumers 1.00% BE0934985020 30-Jan-2015 5.875% Consumers 1.00% BE0934985020 30-Jan-2015 5.875% Consumers 1.00% ENCOMPASO GROUP PLC FR0010394478 02-Nov-2016 4.375% Consumers 1.00% FR0010455626 10-Apr-2014 4.875% Consumers 1.00% FR0010455626 10-Apr-2014 4.875% Consumers 1.00% FR0010455626 10-Apr-2014 4.875% Consumers 1.00% ENCOMPASO GROUP PLC X50100559037 08-Dec-2014 7.000% Consumers 1.00% 20-DANONE FR001042713 06-May-2015 5.500% Consumers 1.00% 20-DANONE US252437VAJ82 30-Sep-2016 5.500% Consumers 1.00% 20-DESPERIAN FINANCE PLC X50162820228 12-Dec-2013 5.625% Consumers 1.00% GROUPE AUCHAN FR0010746008 15-Apr-2019 6.000% Consumers 1.00% FR0010746008 15-Apr-	GPHA8ZAC6
Aktiebolaget Electrolux	
Anheuser-Busch InBev   BE0934985020   30-Jan-2017   8.625%   Consumers   1.00%   B BRITISH AMERICAN TOBACCO p.l.c.   X50352065584   12-Mar-2015   5.875%   Consumers   1.00%   11.00%   11.00%   11.00%   12.00%	0A477BAD9
BRITISH AMERICAN TOBACCO p.l.c.   XS0352065584   12-Mar-2015   5.875%   Consumers   1.00%   10 Carrefour   FR0010394478   02-Nov-2016   4.375%   Consumers   1.00%   FR0010394478   02-Nov-2016   4.375%   Consumers   1.00%   FR0010455626   10-Apr-2014   4.875%   Consumers   1.00%   FR0010455626   10-Apr-2014   4.875%   Consumers   1.00%   FR0010455626   10-Apr-2014   7.000%   Consumers   1.00%   FR0010659037   08-Dec-2014   7.000%   Consumers   1.00%   20 Consumers   1.00%   COnsumers	0B11AHAD6
Carrefour         FR0010394478 (ASINO, GUICHARD-PERRACHON)         02-Nov-2016 (PRO01055626)         4.375% (Consumers)         Consumers (1.00%)         FOOD (AST) (Consumers)           COMPASS GROUP PLC         XS0100559037 (ASINO, GUICHARD-PERRACHON)         08-Dec-2014 (Consumers)         1.00% (Consumers) <td>BB347QAA6</td>	BB347QAA6
Carrefour         FR0010394478 (ASINO, GUICHARD-PERRACHON)         02-Nov-2016 (PRO01055626)         4.375% (Consumers)         Consumers (1.00%)         FOOD (AST) (Consumers)           COMPASS GROUP PLC         XS0100559037 (ASINO, GUICHARD-PERRACHON)         08-Dec-2014 (Consumers)         1.00% (Consumers) <td>1C148CAD1</td>	1C148CAD1
CASINO, GUICHARD-PERRACHON   FR0010455626   10-Apr-2014   4.875%   Consumers   1.00%   FR00104559037   08-Dec-2014   7.000%   Consumers   1.00%   20   Consumers   1.00%   Consumer	G4CAMAC3
COMPASS GROUP PLC	=G554OAC0
DANONE   FR0010612713   06-May-2015   5.500%   Consumers   1.00%   2	
DIAGEO PLC         US25243YAJ82         30-Sep-2016         5.500%         Consumers         1.00%         2           EXPERIAN FINANCE PLC         XS0162820228         12-Dec-2013         5.625%         Consumers         1.00%         G           GROUPE AUCHAN         FR0010746008         15-Apr-2019         6.000%         Consumers         1.00%         F           Henkel AG & Co. KGaA         XS0418268198         19-Mar-2014         4.625%         Consumers         1.00%         4           IMPERIAL TOBACCO GROUP PLC         XS0180407602         04-Dec-2018         6.250%         Consumers         1.00%         4           KINGFISHER PLC         XS0178322474         15-Dec-2014         5.625%         Consumers         1.00%         4	2C48D6AB9
EXPERIAN FINANCE PLC         X\$0162820228         12-Dec-2013         5.625%         Consumers         1.00%         G           GROUPE AUCHAN         FR0010746008         15-Apr-2019         6.000%         Consumers         1.00%         F           Henkel AG & Co. KGaA         XS0418268198         19-Mar-2014         4.625%         Consumers         1.00%         4           IMPERIAL TOBACCO GROUP PLC         XS0180407602         04-Dec-2018         6.250%         Consumers         1.00%         4           KINGFISHER PLC         XS0178322474         15-Dec-2014         5.625%         Consumers         1.00%         4	2F999ZAC4
GROUPE AUCHAN	2H767TAC4
Henkel AG & Co. KGaA         XS0418268198         19-Mar-2014         4.625%         Consumers         1.00%         4           IMPERIAL TOBACCO GROUP PLC         XS0180407602         04-Dec-2018         6.250%         Consumers         1.00%         4           KINGFISHER PLC         XS0178322474         15-Dec-2014         5.625%         Consumers         1.00%         4	GJ57CTAC9
Henkel AG & Co. KGaA         XS0418268198         19-Mar-2014         4.625%         Consumers         1.00%         4           IMPERIAL TOBACCO GROUP PLC         XS0180407602         04-Dec-2018         6.250%         Consumers         1.00%         4           KINGFISHER PLC         XS0178322474         15-Dec-2014         5.625%         Consumers         1.00%         4	FF4D97AC8
IMPERIAL TOBACCO GROUP PLC         X\$0180407602         04-Dec-2018         6.250%         Consumers         1.00%         4           KINGFISHER PLC         X\$0178322474         15-Dec-2014         5.625%         Consumers         1.00%         4	467A5UAB8
KINGFISHER PLC XS0178322474 15-Dec-2014 5.625% Consumers 1.00% 4I	4J8456AC4
	4DEC96AC8
Koninklijke Ahold N.V.   US008685AB51   01-May-2029   6.875%   Consumers   1.00%   5	5F04ADAF1
Koninklijke Philips Electronics N.V. US500472AB13 11-Mar-2018 5.750% Consumers 1.00% 5	5F04B9AD4
LVMH MOET HENNESSY LOUIS VUITTON FR0010754663 12-May-2014 4.375% Consumers 1.00% 5	5F2685AE7
	GLDABFAD7
	DI8CFEAE6
	6A516FAC9
	GMB517AB1
	FMB84FAE9
SABMILLER PLC US78572MAA36 15-Aug-2033 6.625% Consumers 1.00% 7f	7FDC9OAA6
	SNEDEUAB4
	FND50FAB1
	DLA9F9AB0
	BEFEDFAB4
	BFDBC7AD4
	3G96CCAC9
Unilever N.V. XS0230663196 29-Sep-2015 3.375% Consumers 1.00% 9	994BFCAB7
	05AB84AD9
	16R9CTAR/
	16B9CTAB4
	28EFF8AB5
	28EFF8AB5 FHBD4HAC9
ENEL S.P.A. XS0306644344 20-Jun-2017 5.250% Energy 1.00% 2	28EFF8AB5 FHBD4HAC9 DF796PAC9
	28EFF8AB5 FHBD4HAC9
	28EFF8AB5 FHBD4HAC9 DF796PAC9 2BB8B1AE0
	28EFF8AB5 FHBD4HAC9 DF796PAC9 2BB8B1AE0 28EFBVAD4
	28EFF8AB5 FHBD4HAC9 DF796PAC9 2BB8B1AE0 28EFBVAD4 XZBGF7AB4
	28EFF8AB5 FHBD4HAC9 DF796PAC9 2BB8B1AE0 28EFBVAD4 XZBGF7AB4 EJ9DCNAD5
IBERDROLA, S.A.	28EFF8AB5 FHBD4HAC9 DF796PAC9 2BB8B1AE0 28EFBVAD4 XZBGF7AB4



iTraxx® Europe Non-Financial Series 18 Roll Date: 20th September 2012 Version 1, Annex Date 18th September 2012 www.markit.com

	Reference	e Obligation				
Reference Entity	ISIN	Maturity	Coupon	Sector	Weighting	CLIP
NATIONAL GRID PLC	XS0170798325	02-Jul-2018	5.000%	Energy	1.00%	GM9ACPAB1
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%	7BDGCJAC9
STATOIL ASA	US85771PAB85	17-Aug-2017	3.125%	Energy	1.00%	RZC53WAB2
TECHNIP	FR0010828095	27-Jul-2020	5.000%	Energy	1.00%	FO96DDAC1
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 SE & Co. KGaA	XS0268583993	26-Sep-2016	4.750%	TMT	1.00%	
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%	NR6BGIAC3
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%	GPGFFQAC8

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Where Scheduled Termination Date is 20th Dec 2017 Where Scheduled Termination Date is 20th Dec 2022 1.00% 1.00%

	Reference Obligation					
Reference Entity	ISIN	Maturity	Coupon	Sector	Weighting	CLIP
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	XS0434882014	23-Jan-2015	4.500%	Financial Senior	4.00%	FF667MAD8
BANCO SANTANDER, S.A.	XS0589920205	17-Feb-2028	Float	Financial Senior	4.00%	EFAGG9AF6
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%	05ABBFAI9
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%	2H6677AL3
Hannover Rueckversicherung AG				Financial Senior	4.00%	
HSBC BANK PLC	XS0526606537	15-Jan-2021	4.000%	Financial Senior	4.00%	4I75AUAG6
ING Bank N.V.	NL0000122489	7-Jun-2019	5.250%	Financial Senior	4.00%	48DGFEAH6
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	XS0821220281	28-Feb-2018	2.375%	Financial Senior	4.00%	
STANDARD CHARTERED BANK	XS0756958459	13-Sep-2013	0.000%	Financial Senior	4.00%	
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

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AVIVA PLC

Allianz SE ASSICURAZIONI GENERALI - SOCIETA PER AZIONI

INTESA SANPAULU SPA LLOYDS TSB BANK PLC Muenchener Rueckversicherungs-Gesellschaft Aktiengesellschaft in Muenchen

AVIVA PLC
AXA
ING Bank N.V.
STANDARD CHARTERED BANK
BANCO SANTANDER, S.A.
BARCLAYS BANK PLC
BNP PARIBAS
COMMERZBANK Aktiengesellschaft
CREDIT AGRICOLE SA
Credit Suisse Group Ltd
DEUTSCHE BANK AKTIENGESELLSCHAFT
Hannover Rueckversicherung AG
HSBC BANK PLC
INTESA SANPAOLO SPA
LLOYDS TSB BANK PLC

Swiss Reinsurance Company Ltd
The Royal Bank of Scotland public limited company

UNICREDIT. SOCIETA PER AZIONI

Zurich Insurance Company Ltd

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XS0159527505

XS0802638642 XS0177448015

XS0122028904 NL0000113140

NL0000113140 XS0276889937 XS0201169439 XS0187033864 XS03203943 DE000CB59FV0 XS0550466469 XS0118514446 DE000DB5DCW6 XS0187043079 XS0592005770 XS0243399556 XS0145620281 XS0167260529 XS01167260529

XS0110673950

XS0138467401

XS0356705219

US87083KAM45

XS0200676160

XS0177601811

Fixed Rate

CLIP 007GB6AC6 DD359MAB2 15-Aug-200 13-Jan-2025 6.500% European Subordinated Insurer 4.00% 10-Jul-2042 15-Dec-2020 04-Jan-2013 30-Sep-2019 04-Mar-2018 30-Sep-2014 19-Apr-2021 05-Oct-2020 26-Feb-2024 11-Feb-2021 20-Feb-2018 08-Jul-2014 21-Jun-2020 22-Jun-2020 23-Peb-2018 11-Feb-2021 21-Jun-2020 European Subordinated Insurer European Subordinated Insurer European Subordinated Insurer 10.125% 5.250% 7.125% 5.250% Float 4.500% 4.500% 4.500% 6.250% 3.900% 7.000% 5.750% Float 0.000% 5.875% 7.625% 6.625% 3.250% 0E996BAE1 GG6EBTAC0 FF667MAC0 48DGFEAC7 8D8575AD8 EFAGG9AD1 06DABKAF1 05ABBFAK4 2C27FC6A 4C27FC6A 4H49GGAH4 HK9FHLAE<sup>2</sup> 2H6677AM1 DG316OAB3 4I7SAUAF8 TYA56DAF5 GKB86OAC5 4.00% 4.00% 4.00% 4.00% 4.00% 4.00% 4.00% 4.00% 4.00% 4.00% 4.00% 4.00% 4.00% 4.00% 4.00% 4.00% 4.00% European Subordinated Insurer Financial Sub European Subordinated Insurer Financial Sub European Subordinated Insurer Financial Sub European Subordinated Insurer Financial Sub

Furopean Subordinated Insurer

Financial Sub Financial Sub

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European Subordinated Insurer

7.375%

4.500%

22-Sep-2019

02-Oct-2023

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T2F69ZAA7

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4.00%

4.00%

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