Markit iTraxx Europe Series 27
Final Membership List

14 March 2017

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Markit iTraxx Europe Series 27 Final Membership List

Sector	Markit Ticker	Markit Long Name
Autos & Industrials	AIGROU	Airbus Group SE
Autos & Industrials	AKZO	Akzo Nobel N.V.
Autos & Industrials	ALSTOM	ALSTOM
Autos & Industrials	ATSPA	ATLANTIA S.P.A.
Autos & Industrials	BAPLC	BAE SYSTEMS PLC
Autos & Industrials	BASFSE	BASF SE
Autos & Industrials	BMW	Bayerische Motoren Werke Aktiengesellschaft
Autos & Industrials	BOUY	BOUYGUES
Autos & Industrials	BYIF	Bayer Aktiengesellschaft
Autos & Industrials	COMPFIAC	Compagnie Financiere Michelin SCmA
Autos & Industrials	CONTI	Continental Aktiengesellschaft
Autos & Industrials	DAMLR	Daimler AG
Autos & Industrials	GLCORE	Glencore International AG
Autos & Industrials	GSK	GLAXOSMITHKLINE PLC
Autos & Industrials	HEI	HeidelbergCement AG
Autos & Industrials	KDSM	Koninklijke DSM N.V.
Autos & Industrials	LAFALTD	LafargeHolcim Ltd
Autos & Industrials	PNL	PostNL N.V.
Autos & Industrials	RENAUL	RENAULT
Autos & Industrials	ROLLS	ROLLS-ROYCE PLC
Autos & Industrials	SANFI	SANOFI
Autos & Industrials	SIEM	Siemens Aktiengesellschaft
Autos & Industrials	SOLVAY	Solvay
Autos & Industrials	STGOBN	COMPAGNIE DE SAINT-GOBAIN
Autos & Industrials	UPMKYM	UPM-Kymmene Oyj
Autos & Industrials	VINCI	VINCI
Autos & Industrials	VLOF	VALEO
Autos & Industrials	VLVY	Aktiebolaget Volvo
Autos & Industrials	VW	VOLKSWAGEN AKTIENGESELLSCHAFT
Autos & Industrials	WENL	WENDEL
Consumers	ACCOR	ACCOR
Consumers	AHOLD	Koninklijke Ahold N.V.
Consumers	ANHEUIN	Anheuser-Busch InBev
Consumers	AUCHHOL	Auchan Holding
Consumers	AYLL	SAFEWAY LIMITED
Consumers	BATSLN	BRITISH AMERICAN TOBACCO p.l.c.
Consumers	BRYBDC-Brew	CARLSBERG BREWERIES A/S
Consumers	CARR	Carrefour
Consumers	DANONE	DANONE
Consumers	DIAG	DIAGEO PLC
Consumers	ELTLX	Aktiebolaget Electrolux
Consumers	EXPGRL-EXPFIN	EXPERIAN FINANCE PLC
Consumers	HEIANA	Heineken N.V.
Consumers	HENAGK	Henkel AG & Co. KGaA
Consumers	IMPEBRA	IMPERIAL BRANDS PLC

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Sector	Markit Ticker	Markit Long Name
Consumers	KERIAA	Kering
Consumers	KONIPHI	Koninklijke Philips N.V.
Consumers	MKS-M+SPlc	MARKS AND SPENCER p.l.c.
Consumers	MOET	LVMH MOET HENNESSY LOUIS VUITTON
Consumers	NESTLE	Nestle S.A.
Consumers	NXT	NEXT PLC
Consumers	PERNOD	PERNOD RICARD
Consumers	SUEDAG	Suedzucker AG
Consumers	TATELN	TATE & LYLE PUBLIC LIMITED COMPANY
Consumers	ULVR	Unilever N.V.
Energy	BAD	EnBW Energie Baden-Wuerttemberg AG
Energy	BPLN	BP P.L.C.
Energy	CENTRI	Centrica plc
Energy	EDF	Electricite de France
Energy	ENEL	ENEL S.P.A.
Energy	ENGIEAA	ENGIE
Energy	ENI	ENI S.P.A.
Energy	EONSE	E.ON SE
Energy	FORTUM	Fortum Oyj
Energy	GASSM	GAS NATURAL SDG, S.A.
Energy	IBERDU	Iberdrola, S.A.
Energy	NGP	NATIONAL GRID PLC
Energy	RDSPLC	ROYAL DUTCH SHELL PLC
Energy	SSEP	SSE PLC
Energy	STOL	STATOIL ASA
Energy	TECFPN	TECHNIP
Energy	TOTALN	TOTAL SA
Energy	UU	UNITED UTILITIES PLC
Energy	VATTAB	VATTENFALL AB
Energy	VEOLIA	VEOLIA ENVIRONNEMENT
Financials	ACAFP	CREDIT AGRICOLE SA
Financials	AEGON	Aegon N.V.
Financials	ALZSE	Allianz SE
Financials	ASSGEN	ASSICURAZIONI GENERALI - SOCIETA PER AZIONI
Financials	AVLN	AVIVA PLC
Financials	AXAF	AXA
Financials	BACR-Bank	BARCLAYS BANK PLC
Financials	BACRED	MEDIOBANCA BANCA DI CREDITO FINANZIARIO SOCIETA PER AZIONI
Financials	BBVSM	BANCO BILBAO VIZCAYA ARGENTARIA, SOCIEDAD ANONIMA
Financials	BNP	BNP PARIBAS
Financials	CMZB	COMMERZBANK Aktiengesellschaft
Financials	COOERAB	Cooeperatieve Rabobank U.A.
Financials	CSGAG	Credit Suisse Group AG
Financials	DANBNK	DANSKE BANK A/S
Financials	DB	DEUTSCHE BANK AKTIENGESELLSCHAFT
Financials	HANNRUE	Hannover Rueck SE
Financials	HSBC-HSBCBank	HSBC BANK PLC
Financials	INTNED-BankNV	ING Bank N.V.

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Sector	Markit Ticker	Markit Long Name
Financials	LLOYDBA	LLOYDS BANK PLC
Financials	MUNRE	Muenchener Rueckversicherungs-Gesellschaft Aktiengesellschaft in Muenchen
Financials	PRUFIN	PRUDENTIAL PUBLIC LIMITED COMPANY
Financials	RBOS-RBOSplc	The Royal Bank of Scotland public limited company
Financials	SANPAO	INTESA SANPAOLO SPA
Financials	SANTNDR	BANCO SANTANDER, S.A.
Financials	SOCGEN	SOCIETE GENERALE
Financials	STAN-Bank	STANDARD CHARTERED BANK
Financials	SWREL	Swiss Reinsurance Company Ltd
Financials	UBS	UBS AG
Financials	USPA	UNICREDIT, SOCIETA PER AZIONI
Financials	ZINCO	Zurich Insurance Company Ltd
TMT	BERTSE	Bertelsmann SE & Co. KGaA
TMT	BRITEL-BritTel	BRITISH TELECOMMUNICATIONS public limited company
TMT	CAPP	CAP GEMINI
TMT	DT	DEUTSCHE TELEKOM AG
TMT	ITV	ITV PLC
TMT	KPN	Koninklijke KPN N.V.
TMT	ORANAA	Orange
TMT	PSON	PEARSON plc
TMT	PUBFP	PUBLICIS GROUPE SA
TMT	RELXPLC	RELX PLC
TMT	SKYPLC	Sky PLC
TMT	TELDAN	TDC A/S
TMT	TELEFO	TELEFONICA, S.A.
TMT	TELICOM	Telia Company AB
TMT	TELNOR	TELENOR ASA
TMT	TKA	Telekom Austria Aktiengesellschaft
TMT	VIVNDI	Vivendi
TMT	VOD	VODAFONE GROUP PUBLIC LIMITED COMPANY
TMT	WOLKLU	Wolters Kluwer N.V.
TMT	WPPGRP-2005	WPP 2005 LIMITED

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Markit iTraxx Europe Crossover Series 27 Final Membership List

Markit Ticker	Markit Long Name
AAUK	Anglo American plc
AF	AIR FRANCE - KLM
ALTICFI	Altice Finco S.A.
ARDAPAC	ARDAGH PACKAGING FINANCE PUBLIC LIMITED COMPANY
ARMLL	ArcelorMittal
ASTL	ASTALDI SOCIETA PER AZIONI
BOPAFIN	Boparan Finance PLC
BSTSQ	BENI STABILI SOCIETA PER AZIONI SOCIETA DI INVESTIMENTO IMMOBILIARE QUOTATA
CARUK	CARE UK HEALTH & SOCIAL CARE PLC
CAWILD	CABLE & WIRELESS LIMITED
CELLTEL	Cellnex Telecom, S.A.
CMACGM	CMA CGM
CNHIND	CNH Industrial N.V.
CONSNV	Constellium N.V.
DRYMIX	Dry Mix Solutions Investissements
EDP	EDP - Energias de Portugal, S.A.
ELISSA	Elis
FIATCHR	Fiat Chrysler Automobiles N.V.
FNCREQCK	Financiere Quick
GALAPHO	Galapagos Holding S.A.
GALPENE	GALP ENERGIA, SGPS, S.A.
GARFUNH	Garfunkelux Holdco 2 S.A.
GKNLN-Hldgs	GKN HOLDINGS PLC
GROUPE	CASINO GUICHARD-PERRACHON
HEMABON	HEMA BondCo I B.V.
ICELBON	Iceland Bondco PLC
INEOGRO	INEOS Group Holdings S.A.
INTEGAM	International Game Technology PLC
JAGLAN	JAGUAR LAND ROVER AUTOMOTIVE PLC
LADBCOR	LADBROKES CORAL GROUP PLC
LBTG-UPC	UPC Holding B.V.
LEONSPA	LEONARDO SOCIETA' PER AZIONI
LMETEL	Telefonaktiebolaget L M Ericsson
LOCKLOW	Lock Lower Holding AS
LODREY	Louis Dreyfus Company B.V.
LOXAAA	LOXAM
LUFTHA	Deutsche Lufthansa Aktiengesellschaft
MATAFIN	MATALAN FINANCE PLC
MATTETE	Matterhorn Telecom Holding S.A.
MDPAC-SMFIT	SMURFIT KAPPA ACQUISITIONS
METFNL	METRO AG
METSBOA	Metsa Board Corporation
MONITHO	Monitchem Holdco 3 S.A.
NEWLOOAC	NEW LOOK SENIOR ISSUER PLC
NOKIA	Nokia Oyj

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Markit Ticker	Markit Long Name
NOVAFIV	NOVAFIVES
OTE	HELLENIC TELECOMMUNICATIONS ORGANISATION SOCIETE ANONYME
PEUGOT	PEUGEOT SA
PIZZAFI	Pizzaexpress Financing 1 PLC
PLAYFI	Play Finance 1 S.A.
PREMFOO	Premier Foods Finance PLC
PREUSS	TUI AG
PRTP-Rexel	REXEL
REPSSA	REPSOL, S.A.
RWE-Hochtief	HOCHTIEF Aktiengesellschaft
SAIPFIN	Saipem Finance International B.V.
SBRY	J SAINSBURY plc
SCHAFIN	Schaeffler Finance B.V.
SELEGRO	Selecta Group B.V.
SFRGRO	SFR Group S.A.
STENA	Stena Aktiebolag
STONPUB	Stonegate Pub Company Financing PLC
STORA	Stora Enso Oyj
SUNRICO	Sunrise Communications Holdings S.A.
SYNLUNS	SYNLAB UNSECURED BONDCO PLC
TECHGH	Techem GmbH
TIIMN	TELECOM ITALIA SPA
TKAGR	ThyssenKrupp AG
TRIOHOL	Trionista HoldCo GmbH
TSCO	TESCO PLC
UNITYGM	Unitymedia GmbH
VIRFIN	VIRGIN MEDIA FINANCE PLC
VUEINT	VUE INTERNATIONAL BIDCO PLC
WINDAQ	Wind Acquisition Finance S.A.
ZIGGOBO	Ziggo Bond Finance B.V.

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Markit iTraxx Europe Series 27 Final vs. iTraxx Europe Series 26

Sector	Markit Ticker	Markit Long Name	IN/OUT
Autos & Industrials	HEI	HeidelbergCement AG	IN
Autos & Industrials	UPMKYM	UPM-Kymmene Oyj	IN
Autos & Industrials	ALSTOM	ALSTOM	IN
Consumers	HENAGK	Henkel AG & Co. KGaA	IN
Financials	PRUFIN	PRUDENTIAL PUBLIC LIMITED COMPANY	IN
TMT	CAPP	CAP GEMINI	IN
Autos & Industrials	LNX	LANXESS Aktiengesellschaft	OUT
Autos & Industrials	AZN	ASTRAZENECA PLC	OUT
Autos & Industrials	LINDE	Linde Aktiengesellschaft	OUT
Consumers	SABMLIM	SABMILLER LIMITED	OUT
Financials	BYLAN	Bayerische Landesbank	OUT
TMT	LMETEL	Telefonaktiebolaget L M Ericsson	OUT
Crossover	CONSNV	Constellium N.V.	IN
Crossover	ELISSA	Elis	IN
Crossover	CELLTEL	Cellnex Telecom, S.A.	IN
Crossover	SAIPFIN	Saipem Finance International B.V.	IN
Crossover	LMETEL	Telefonaktiebolaget L M Ericsson	IN
Crossover	HEI	HeidelbergCement AG	OUT
Crossover	CONVHEA	ConvaTec Healthcare E S.A.	OUT
Crossover	NXP	NXP B.V.	OUT
Crossover	STM	STMicroelectronics N.V.	OUT
Crossover	UNILSUB	Unilabs SubHolding AB (publ)	OUT

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Markit iTraxx Europe Series 27 Coupons

Index	Year	Maturity	Coupon (bps)
Markit iTraxx Europe	3	20-Jun-20	100
	5	20-Jun-22	100
	7	20-Jun-24	100
	10	20-Jun-27	100
Markit iTraxx Europe Crossover	3	20-Jun-20	500
	5	20-Jun-22	500
	7	20-Jun-24	500
	10	20-Jun-27	500
Markit iTraxx Europe Non-Financial	5	20-Jun-22	100
	10	20-Jun-27	100
Markit iTraxx Europe Senior Financial	5	20-Jun-22	100
	10	20-Jun-27	100
Markit iTraxx Europe Sub Financial	5	20-Jun-22	100
	10	20-Jun-27	100

Markit iTraxx Europe Series 27 Recovery Rates

Index	Recovery Rates %
Markit iTraxx Europe	40
Markit iTraxx Europe Crossover	40
Markit iTraxx Europe Non-Financial	40
Markit iTraxx Europe Senior Financial	40
Markit iTraxx Europe Sub Financial	20

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