

Markit iTraxx SovX Series 13 Final Membership Lists

18 March 2015

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Markit iTraxx SovX Asia Pacific Series 10 Final Membership List

(Did not roll after this Series)

Markit Ticker	Reference Entity
AUSTLA	Commonwealth of Australia
JAPAN	Japan
THAI	Kingdom of Thailand
MALAYS	Malaysia
NZ	New Zealand
CHINA	People's Republic of China
INDON	Republic of Indonesia
KOREA	Republic of Korea
PHILIP	Republic of the Philippines
VIETNM	Socialist Republic of Vietnam

Markit iTraxx SovX BRIC Series 13 Final Membership List

Markit Ticker	Reference Entity
BRAZIL	Federative Republic of Brazil
CHINA	People's Republic of China
RUSSIA	Russian Federation
IGB	REPUBLIC OF INDIA

Markit iTraxx SovX CEEMEA Series 11 Final Membership List

(Did not roll after this Series)

Markit Ticker	Reference Entity	Region	Weight (in%)
EMIABD	Abu Dhabi	Middle East	6
DUBGOV	Dubai	Middle East	5
HUNGAA	Hungary	Eastern Europe	10
KAZAKS	Republic of Kazakhstan	Eastern Europe	5
POLAND	Republic of Poland	Eastern Europe	8
SOAF	Republic of South Africa	Africa	10
TURKEY	Republic of Turkey	Middle East	17
RUSSIA	Russian Federation	Eastern Europe	17
ISRAEL	State of Israel	Middle East	6
QATAR	State of Qatar	Middle East	6
UKRAIN	Ukraine	Eastern Europe	10

Markit iTraxx SovX CEEMEA ex-EU Series 13 Final Membership List

Markit Ticker	Reference Entity	Region	Weight (in%)
EMIABD	Abu Dhabi	Middle East	7
DUBGOV	Dubai	Middle East	5
MOROC	Morocco	Eastern Europe	4
KAZAKS	Republic of Kazakhstan	Eastern Europe	6
SOAF	Republic of South Africa	Eastern Europe	12
TURKEY	Republic of Turkey	Eastern Europe	20
RUSSIA	Russian Federation	Eastern Europe	20
ISRAEL	State of Israel	Africa	7
QATAR	State of Qatar	Middle East	7
UKRAIN	Ukraine	Eastern Europe	12

Markit iTraxx SovX G7 Series 13 Final Membership List

Markit Ticker	Reference Entity
DBR	Federal Republic of Germany
FRTR	French Republic
JAPAN	Japan
ITALY	Republic of Italy
UKIN	United Kingdom of Great Britain and Northern Ireland
USGB	United States of America

Markit iTraxx SovX Global Liquid Investment Grade Series 13 Final Membership List

Markit Ticker	Reference Entity	Region	Weight (in %)
JAPAN	JAPAN	Asia Pacific	3.85%
MALAYS	MALAYSIA	Asia Pacific	3.85%
CHINA	PEOPLE'S REPUBLIC OF CHINA	Asia Pacific	3.85%
KOREA	REPUBLIC OF KOREA	Asia Pacific	3.85%
PHILIP	REPUBLIC OF THE PHILIPPINES	Asia Pacific	3.84%
CZECH	CZECH REPUBLIC	Eastern Europe	3.85%
KAZAKS	REPUBLIC OF KAZAKHSTAN	Eastern Europe	3.85%
POLAND	REPUBLIC OF POLAND	Eastern Europe	3.84%
ROMANI	ROMANIA	Eastern Europe	3.84%
SLOVAK	SLOVAK REPUBLIC	Eastern Europe	3.84%
BRAZIL	FEDERATIVE REPUBLIC OF BRAZIL	Latin America	3.85%
CHILE	REPUBLIC OF CHILE	Latin America	3.85%
COLOM	REPUBLIC OF COLOMBIA	Latin America	3.85%
PERU	REPUBLIC OF PERU	Latin America	3.85%
MEX	UNITED MEXICAN STATES	Latin America	3.84%
BHREIN	KINGDOM OF BAHRAIN	Middle East & Africa	3.85%
SAUDI	KINGDOM OF SAUDI ARABIA	Middle East & Africa	3.85%
SOAF	REPUBLIC OF SOUTH AFRICA	Middle East & Africa	3.84%
ISRAEL	STATE OF ISRAEL	Middle East & Africa	3.84%
QATAR	STATE OF QATAR	Middle East & Africa	3.84%
USGB	UNITED STATES OF AMERICA	North America	3.84%
FRTR	FRENCH REPUBLIC	Western Europe	3.85%
SPAIN	KINGDOM OF SPAIN	Western Europe	3.85%
AUST	REPUBLIC OF AUSTRIA	Western Europe	3.85%
ITALY	REPUBLIC OF ITALY	Western Europe	3.85%
UKIN	UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN IRELAND	Western Europe	3.84%

Markit iTraxx SovX Latin America Series 13 Final Membership List

Markit Ticker	Reference Entity
BRAZIL	FEDERATIVE REPUBLIC OF BRAZIL
CHILE	REPUBLIC OF CHILE
COLOM	REPUBLIC OF COLOMBIA
PANAMA	REPUBLIC OF PANAMA
PERU	REPUBLIC OF PERU
MEX	UNITED MEXICAN STATES

Markit iTraxx SovX Western Europe Series 8 Final Membership List

(Did not roll after this Series)

Markit Ticker	Reference Entity
DBR	Federal Republic of Germany
FRTR	French Republic
IRELND	Ireland
BELG	Kingdom of Belgium
DENK	Kingdom of Denmark
NORWAY	Kingdom of Norway
SPAIN	Kingdom of Spain
SWED	Kingdom of Sweden
NETHRS	Kingdom of the Netherlands
PORTUG	Portuguese Republic
AUST	Republic of Austria
FINL	Republic of Finland
ITALY	Republic of Italy
UKIN	United Kingdom of Great Britain and Northern Ireland

Markit iTraxx SovX Series 13 Final vs. Series 12

Index	Markit Ticker	Reference Entity	IN / OUT
SovX GLIG	MALAYS	MALAYSIA	IN
SovX GLIG	AUSTLA	COMMONWEALTH OF AUSTRALIA	OUT
SovX GLIG	ROMANI	ROMANIA	IN
SovX GLIG	BGARIA	REPUBLIC OF BULGARIA	OUT
SovX GLIG	CZECH	CZECH REPUBLIC	IN
SovX GLIG	RUSSIA	RUSSIAN FEDERATION	OUT
SovX GLIG	BHREIN	KINGDOM OF BAHRAIN	IN
SovX GLIG	ABU DHABI	EMIABD	OUT
SovX GLIG	UKIN	UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN IRELAND	IN
SovX GLIG	DBR	FEDERAL REPUBLIC OF GERMANY	OUT
SovX LATAM	VENZ	BOLIVARIAN REPUBLIC OF VENEZUELA	OUT
SovX BRIC	IGB	REPUBLIC OF INDIA	IN

Coupons and Recovery Rates

Markit iTraxx SovX Coupons and Recovery Rates				
Index	Years	Maturity	Coupon (bps)	Recovery Rate %
iTraxx SovX Western Europe S8	5	20-Dec-17	100	40
	10	20-Dec-22	100	40
Markit iTraxx SovX Asia Pacific S10	5	20-Jun-19	100	40
iTraxx SovX CEEMEA S11	5	20-Jun-19	100	25
	10	20-Jun-24	100	25
iTraxx SovX CEEMEA ex-EU S13	5	20-Jun-20	100	25
	10	20-Jun-25	100	25
iTraxx SovX Latin America S13 *	5	20-Jun-20	100	25
	10	20-Jun-25	100	25
iTraxx SovX Global Liquid IG S13 *	5	20-Jun-20	100	40
	10	20-Jun-25	100	40
iTraxx SovX G7 S13 *	5	20-Jun-20	100	40
	10	20-Jun-25	100	40
iTraxx SovX BRIC S13 *	5	20-Jun-20	100	40
	10	20-Jun-25	100	40

* Theoretical indices. All others traded indices