

## **Markit iTraxx Europe Series 28 Final Membership List**

13<sup>th</sup> Sep 2017

Contents

Markit iTraxx Europe Series 28 Final Membership List ..... 3

Markit iTraxx Europe Crossover Series 28 Final Membership List ..... 6

Markit iTraxx Europe Series 28 Final vs. iTraxx Europe Series 27 ..... 8

## Markit iTraxx Europe Series 28 Final Membership List

| Sector              | Markit Ticker | Markit Long Name                            |
|---------------------|---------------|---------------------------------------------|
| Autos & Industrials | GLCORE        | Glencore International AG                   |
| Autos & Industrials | VW            | VOLKSWAGEN AKTIENGESELLSCHAFT               |
| Autos & Industrials | DAMLR         | Daimler AG                                  |
| Autos & Industrials | ROLLS         | ROLLS-ROYCE PLC                             |
| Autos & Industrials | AIRBSE        | Airbus SE                                   |
| Autos & Industrials | VLVY          | Aktiebolaget Volvo                          |
| Autos & Industrials | LUFTHA        | Deutsche Lufthansa Aktiengesellschaft       |
| Autos & Industrials | BYIF          | Bayer Aktiengesellschaft                    |
| Autos & Industrials | BMW           | Bayerische Motoren Werke Aktiengesellschaft |
| Autos & Industrials | LAFALTD       | LafargeHolcim Ltd                           |
| Autos & Industrials | SIEM          | Siemens Aktiengesellschaft                  |
| Autos & Industrials | RENAUL        | RENAULT                                     |
| Autos & Industrials | STGOBN        | COMPAGNIE DE SAINT-GOBAIN                   |
| Autos & Industrials | AKZO          | Akzo Nobel N.V.                             |
| Autos & Industrials | SOLVAY        | Solvay                                      |
| Autos & Industrials | ATSPA         | ATLANTIA S.P.A.                             |
| Autos & Industrials | LNK           | LANXESS Aktiengesellschaft                  |
| Autos & Industrials | HEI           | HeidelbergCement AG                         |
| Autos & Industrials | BASFSE        | BASF SE                                     |
| Autos & Industrials | CONTI         | Continental Aktiengesellschaft              |
| Autos & Industrials | BOUY          | BOUYGUES                                    |
| Autos & Industrials | AZN           | ASTRAZENECA PLC                             |
| Autos & Industrials | GKNLN-Hldgs   | GKN HOLDINGS PLC                            |
| Autos & Industrials | SANFI         | SANOFI                                      |
| Autos & Industrials | BAPLC         | BAE SYSTEMS PLC                             |
| Autos & Industrials | VINCI         | VINCI                                       |
| Autos & Industrials | VLOF          | VALEO                                       |
| Autos & Industrials | COMPFIAC      | Compagnie Financiere Michelin SCmA          |
| Autos & Industrials | KDSM          | Koninklijke DSM N.V.                        |
| Autos & Industrials | WENL          | WENDEL                                      |
| Consumers           | ANHEUIN       | Anheuser-Busch InBev                        |
| Consumers           | MKS-M+SPlc    | MARKS AND SPENCER p.l.c.                    |
| Consumers           | BATSLN        | BRITISH AMERICAN TOBACCO p.l.c.             |
| Consumers           | NXT           | NEXT PLC                                    |
| Consumers           | ULVR          | Unilever N.V.                               |
| Consumers           | CARR          | Carrefour                                   |
| Consumers           | IMPEBRA       | IMPERIAL BRANDS PLC                         |
| Consumers           | NESTLE        | Nestle S.A.                                 |
| Consumers           | DANONE        | DANONE                                      |
| Consumers           | PERNOD        | PERNOD RICARD                               |
| Consumers           | SUEDAG        | Suedzucker AG                               |
| Consumers           | AYLL          | SAFEWAY LIMITED                             |
| Consumers           | KONIAHO       | Koninklijke Ahold Delhaize N.V.             |
| Consumers           | KERIAA        | Kering                                      |
| Consumers           | ACCOR         | ACCOR                                       |

| Sector     | Markit Ticker | Markit Long Name                                        |
|------------|---------------|---------------------------------------------------------|
| Consumers  | KONIPHI       | Koninklijke Philips N.V.                                |
| Consumers  | DIAG          | DIAGEO PLC                                              |
| Consumers  | BRYBDC-Brew   | CARLSBERG BREWERIES A/S                                 |
| Consumers  | ELTLX         | Aktiebolaget Electrolux                                 |
| Consumers  | MOET          | LVMH MOET HENNESSY LOUIS VUITTON                        |
| Consumers  | AUCHHOL       | Auchan Holding                                          |
| Consumers  | EXPGRL-EXPFIN | EXPERIAN FINANCE PLC                                    |
| Consumers  | TATELN        | TATE & LYLE PUBLIC LIMITED COMPANY                      |
| Consumers  | HEIANA        | Heineken N.V.                                           |
| Consumers  | HENAGK        | Henkel AG & Co. KGaA                                    |
| Energy     | RDSPLC        | ROYAL DUTCH SHELL PLC                                   |
| Energy     | BPLN          | BP P.L.C.                                               |
| Energy     | EDF           | Electricite de France                                   |
| Energy     | ENEL          | ENEL S.P.A.                                             |
| Energy     | REPSSA        | REPSOL, S.A.                                            |
| Energy     | STOL          | STATOIL ASA                                             |
| Energy     | IBERDU        | Iberdrola, S.A.                                         |
| Energy     | TOTALN        | TOTAL SA                                                |
| Energy     | ENGIEAA       | ENGIE                                                   |
| Energy     | GASSM         | GAS NATURAL SDG, S.A.                                   |
| Energy     | VEOLIA        | VEOLIA ENVIRONNEMENT                                    |
| Energy     | ENI           | ENI S.P.A.                                              |
| Energy     | CENTRI        | Centrica plc                                            |
| Energy     | EONSE         | E.ON SE                                                 |
| Energy     | RWE           | RWE Aktiengesellschaft                                  |
| Energy     | FORTUM        | Fortum Oyj                                              |
| Energy     | BAD           | EnBW Energie Baden-Wuerttemberg AG                      |
| Energy     | NGP           | NATIONAL GRID PLC                                       |
| Energy     | UU            | UNITED UTILITIES PLC                                    |
| Energy     | EDP-FinBV     | EDP Finance B.V.                                        |
| Financials | DB            | DEUTSCHE BANK AKTIENGESELLSCHAFT                        |
| Financials | BNP           | BNP PARIBAS                                             |
| Financials | SANPAO        | INTESA SANPAOLO SPA                                     |
| Financials | SANTNDR       | BANCO SANTANDER, S.A.                                   |
| Financials | SOCGEN        | SOCIETE GENERALE                                        |
| Financials | BACR          | Barclays Plc                                            |
| Financials | USPA          | UNICREDIT, SOCIETA PER AZIONI                           |
| Financials | HSBC          | HSBC Holdings Plc                                       |
| Financials | BBVSM         | BANCO BILBAO VIZCAYA ARGENTARIA, SOCIEDAD ANONIMA       |
| Financials | ASSGEN        | ASSICURAZIONI GENERALI - SOCIETA PER AZIONI             |
| Financials | LBGP          | Lloyds Banking Group Plc                                |
| Financials | STAN          | Standard Chartered Plc                                  |
| Financials | AXAF          | AXA                                                     |
| Financials | CSGAG         | Credit Suisse Group AG                                  |
| Financials | ACAFP         | CREDIT AGRICOLE SA                                      |
| Financials | CMZB          | COMMERZBANK Aktiengesellschaft                          |
| Financials | ALZSE         | Allianz SE                                              |
| Financials | RBOS          | The Royal Bank Of Scotland Group public limited company |

| Sector     | Markit Ticker  | Markit Long Name                                                          |
|------------|----------------|---------------------------------------------------------------------------|
| Financials | AEGON          | Aegon N.V.                                                                |
| Financials | BACRED         | MEDIOBANCA BANCA DI CREDITO FINANZIARIO SOCIETA PER AZIONI                |
| Financials | UBSGRO         | UBS Group AG                                                              |
| Financials | AVLN           | AVIVA PLC                                                                 |
| Financials | SWREL          | Swiss Reinsurance Company Ltd                                             |
| Financials | MUNRE          | Muenchener Rueckversicherungs-Gesellschaft Aktiengesellschaft in Muenchen |
| Financials | INTNED         | ING Groep N.V.                                                            |
| Financials | ZINCO          | Zurich Insurance Company Ltd                                              |
| Financials | HANNRUE        | Hannover Rueck SE                                                         |
| Financials | PRUFIN         | PRUDENTIAL PUBLIC LIMITED COMPANY                                         |
| Financials | COOERAB        | Coooperatieve Rabobank U.A.                                               |
| Financials | DANBNK         | DANSKE BANK A/S                                                           |
| TMT        | TELEFO         | TELEFONICA, S.A.                                                          |
| TMT        | VOD            | VODAFONE GROUP PUBLIC LIMITED COMPANY                                     |
| TMT        | DT             | DEUTSCHE TELEKOM AG                                                       |
| TMT        | ORANAA         | Orange                                                                    |
| TMT        | BRITEL-BritTel | BRITISH TELECOMMUNICATIONS public limited company                         |
| TMT        | KPN            | Koninklijke KPN N.V.                                                      |
| TMT        | PSON           | PEARSON plc                                                               |
| TMT        | SKYPLC         | Sky PLC                                                                   |
| TMT        | TELICOM        | Telia Company AB                                                          |
| TMT        | TELNOR         | TELENOR ASA                                                               |
| TMT        | ITV            | ITV PLC                                                                   |
| TMT        | VIVNDI         | Vivendi                                                                   |
| TMT        | PUBFP          | PUBLICIS GROUPE SA                                                        |
| TMT        | RELXPLC        | RELX PLC                                                                  |
| TMT        | WPPGRP-2005    | WPP 2005 LIMITED                                                          |
| TMT        | WOLKLU         | Wolters Kluwer N.V.                                                       |
| TMT        | BERTSE         | Bertelsmann SE & Co. KGaA                                                 |
| TMT        | TKA            | Telekom Austria Aktiengesellschaft                                        |
| TMT        | TELDAN         | TDC A/S                                                                   |
| TMT        | CAPGEMAA       | CAPGEMINI                                                                 |

## Markit iTraxx Europe Crossover Series 28 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                                      |
| 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.                                         |
| ELISSA        | Elis                                                     |
| FCCAQU        | FCC AQUALIA SA                                           |
| FIATCHR       | Fiat Chrysler Automobiles N.V.                           |
| GALAPHO       | Galapagos Holding S.A.                                   |
| GALPENE       | GALP ENERGIA, SGPS, S.A.                                 |
| GARFUNH       | Garfunkelux Holdco 2 S.A.                                |
| GRIFSA        | GRIFOLS SA                                               |
| GROUPE        | CASINO GUICHARD-PERRACHON                                |
| HAPAAKT       | Hapag-Lloyd Aktiengesellschaft                           |
| HEMABON       | HEMA BondCo I B.V.                                       |
| ICELBON       | Iceland Bondco PLC                                       |
| INEOGRO       | INEOS Group Holdings S.A.                                |
| INTEGAM       | International Game Technology PLC                        |
| INTRJUS       | INTRUM JUSTITIA AB                                       |
| JAGLAN        | JAGUAR LAND ROVER AUTOMOTIVE PLC                         |
| LADBCOR       | LADBROKES CORAL GROUP PLC                                |
| LBTG-UPC      | UPC Holding B.V.                                         |
| LEONSPA       | Leonardo S per azioni                                    |
| LMETEL        | Telefonaktiebolaget L M Ericsson                         |
| LODREY        | Louis Dreyfus Company B.V.                               |
| LOXAAA        | LOXAM                                                    |
| MATAFIN       | MATALAN FINANCE PLC                                      |
| MATTETE       | Matterhorn Telecom Holding S.A.                          |
| METFNL        | METRO AG                                                 |
| METSBOA       | Metsa Board Corporation                                  |
| MONITHO       | Monitchem Holdco 3 S.A.                                  |
| NEWLOOAC      | NEW LOOK SENIOR ISSUER PLC                               |
| NOKIA         | Nokia Oyj                                                |
| NOVAFIV       | NOVAFIVES                                                |
| OI-Egp        | OI European Group BV                                     |
| OTE           | HELLENIC TELECOMMUNICATIONS ORGANISATION SOCIETE ANONYME |
| PEUGOT        | PEUGEOT SA                                               |

| Markit Ticker | Markit Long Name                             |
|---------------|----------------------------------------------|
| PIZZAFI       | Pizzaexpress Financing 1 PLC                 |
| PREMFOO       | Premier Foods Finance PLC                    |
| PREUSS        | TUI AG                                       |
| PRTP-Rexel    | REXEL                                        |
| PUBLIPO       | Public Power Corporation Finance PLC         |
| 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.                               |
| SKAPPA        | SMURFIT KAPPA ACQUISITIONS UNLIMITED COMPANY |
| STENA         | Stena Aktiebolag                             |
| STONPUB       | Stonegate Pub Company Financing PLC          |
| STORA         | Stora Enso Oyj                               |
| SUNRICO       | Sunrise Communications Holdings S.A.         |
| SYNLUNS       | SYNLAB UNSECURED BONDCO PLC                  |
| SYNNVX        | Syngenta AG                                  |
| TECHGH        | Techem GmbH                                  |
| THCP          | THOMAS COOK GROUP PLC                        |
| TIIMN         | TELECOM ITALIA SPA                           |
| TKAGR         | ThyssenKrupp AG                              |
| TRIOHOL       | Trionista HoldCo GmbH                        |
| TSCO          | TESCO PLC                                    |
| UNILSUB       | Unilabs SubHolding AB (publ)                 |
| UNITGRO       | UNITED GROUP BV                              |
| UNITYGM       | Unitymedia GmbH                              |
| VIRFIN        | VIRGIN MEDIA FINANCE PLC                     |
| VUEINT        | VUE INTL BIDCO PLC                           |
| WINDAQ        | Wind Acquisition Finance S.A.                |
| ZIGGOBO       | Ziggo Bond Finance B.V.                      |

## Markit iTraxx Europe Series 28 Final vs. iTraxx Europe Series 27

| Sector              | Markit Ticker | Markit Long Name                                                            | IN/OUT |
|---------------------|---------------|-----------------------------------------------------------------------------|--------|
| Financials          | BACR-Bank     | BARCLAYS BANK PLC                                                           | OUT    |
| Financials          | HSBC-HSBCBank | HSBC BANK PLC                                                               | OUT    |
| Financials          | INTNED-BankNV | ING Bank N.V.                                                               | OUT    |
| Financials          | LLOYDBA       | LLOYDS BANK PLC                                                             | OUT    |
| Financials          | RBOS-RBOSplc  | The Royal Bank of Scotland public limited company                           | OUT    |
| Financials          | STAN-Bank     | STANDARD CHARTERED BANK                                                     | OUT    |
| Financials          | UBS           | UBS AG                                                                      | OUT    |
| Autos & Industrials | ALSTOM        | ALSTOM                                                                      | OUT    |
| Autos & Industrials | GSK           | GLAXOSMITHKLINE PLC                                                         | OUT    |
| Autos & Industrials | PNL           | PostNL N.V.                                                                 | OUT    |
| Autos & Industrials | UPMKYM        | UPM-Kymmene Oyj                                                             | OUT    |
| Energy              | SSEP          | SSE PLC                                                                     | OUT    |
| Energy              | TECFPN        | TechnipFMC PLC                                                              | OUT    |
| Energy              | VATTAB        | Vattenfall AB                                                               | OUT    |
| Autos & Industrials | LUFTHA        | Deutsche Lufthansa Aktiengesellschaft                                       | IN     |
| Autos & Industrials | LNKX          | LANXESS Aktiengesellschaft                                                  | IN     |
| Autos & Industrials | AZN           | ASTRAZENECA PLC                                                             | IN     |
| Autos & Industrials | GKNLN-Hldgs   | GKN HOLDINGS PLC                                                            | IN     |
| Energy              | REPSSA        | REPSOL, S.A.                                                                | IN     |
| Energy              | RWE           | RWE Aktiengesellschaft                                                      | IN     |
| Energy              | EDP-FinBV     | EDP Finance B.V.                                                            | IN     |
| Financials          | BACR          | Barclays Plc                                                                | IN     |
| Financials          | HSBC          | HSBC Holdings Plc                                                           | IN     |
| Financials          | LBGP          | Lloyds Banking Group Plc                                                    | IN     |
| Financials          | STAN          | Standard Chartered Plc                                                      | IN     |
| Financials          | RBOS          | The Royal Bank Of Scotland Group public limited company                     | IN     |
| Financials          | UBSGRO        | UBS Group AG                                                                | IN     |
| Financials          | INTNED        | ING Groep N.V.                                                              | IN     |
| Crossover           | BSTSQ         | BENI STABILI SOCIETA PER AZIONI SOCIETA DI INVESTIMENTO IMMOBILIARE QUOTATA | OUT    |
| Crossover           | DRYMIX        | Dry Mix Solutions Investissements                                           | OUT    |
| Crossover           | EDP           | EDP - Energias de Portugal, S.A.                                            | OUT    |
| Crossover           | FNCREQCK      | Financiere Quick                                                            | OUT    |
| Crossover           | GKNLN-Hldgs   | GKN HOLDINGS PLC                                                            | OUT    |
| Crossover           | LOCKLOW       | Lock Lower Holding AS                                                       | OUT    |
| Crossover           | LUFTHA        | Deutsche Lufthansa Aktiengesellschaft                                       | OUT    |
| Crossover           | PLAYFI        | Play Finance 1 S.A.                                                         | OUT    |
| Crossover           | REPSSA        | REPSOL, S.A.                                                                | OUT    |
| Crossover           | RWE-Hochtief  | HOCHTIEF Aktiengesellschaft                                                 | OUT    |
| Crossover           | UNILSUB       | Unilabs SubHolding AB (publ)                                                | IN     |
| Crossover           | SYNNVX        | Syngenta AG                                                                 | IN     |
| Crossover           | PUBLIPO       | Public Power Corporation Finance PLC                                        | IN     |
| Crossover           | INTRJUS       | INTRUM JUSTITIA AB                                                          | IN     |
| Crossover           | UNITGRO       | UNITED GROUP BV                                                             | IN     |



|           |         |                                |    |
|-----------|---------|--------------------------------|----|
| Crossover | FCCAQU  | FCC AQUALIA SA                 | IN |
| Crossover | GRIFSA  | GRIFOLS SA                     | IN |
| Crossover | HAPAAKT | Hapag-Lloyd Aktiengesellschaft | IN |
| Crossover | THCP    | THOMAS COOK GROUP PLC          | IN |
| Crossover | OI-Egp  | OI European Group BV           | IN |

## Markit iTraxx Europe Series 28 Coupons

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

## Markit iTraxx Europe Series 28 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               |