

Markit iTraxx Europe Series 23 Final Membership List

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Markit iTraxx Europe Series 23 Final Membership List

Sector	Markit Ticker	Markit Long Name
Autos & Industrials	AIRBGRO	Airbus Group N.V.
Autos & Industrials	VLVY	Aktiebolaget Volvo
Autos & Industrials	AKZO	Akzo Nobel N.V.
Autos & Industrials	AAUK	Anglo American plc
Autos & Industrials	ATSPA	ATLANTIA S.P.A.
Autos & Industrials	BAPLC	BAE SYSTEMS PLC
Autos & Industrials	BASFSE	BASF SE
Autos & Industrials	BYIF	Bayer Aktiengesellschaft
Autos & Industrials	BMW	Bayerische Motoren Werke Aktiengesellschaft
Autos & Industrials	BOUY	BOUYGUES
Autos & Industrials	BRISCON	BRISA - CONCESSAO RODOVIARIA, S.A.
Autos & Industrials	STGOBN	COMPAGNIE DE SAINT-GOBAIN
Autos & Industrials	CONTI	Continental Aktiengesellschaft
Autos & Industrials	DAMLR	Daimler AG
Autos & Industrials	GKNLN-Hldgs	GKN HOLDINGS PLC
Autos & Industrials	GLCORE	Glencore International AG
Autos & Industrials	HOLZSW	Holcim Ltd
Autos & Industrials	KDSM	Koninklijke DSM N.V.
Autos & Industrials	LNKX	LANXESS Aktiengesellschaft
Autos & Industrials	PNL	PostNL N.V.
Autos & Industrials	RNTKIL	RENTOKIL INITIAL PLC
Autos & Industrials	ROLLS	ROLLS-ROYCE PLC
Autos & Industrials	SANFI	SANOFI
Autos & Industrials	SIEM	Siemens Aktiengesellschaft
Autos & Industrials	SOLVAY	Solvay
Autos & Industrials	UNROSE	UNIBAIL-RODAMCO SE
Autos & Industrials	VLOF	VALEO
Autos & Industrials	VINCI	VINCI
Autos & Industrials	VW	VOLKSWAGEN AKTIENGESELLSCHAFT
Autos & Industrials	WENL	WENDEL
Consumers	ACCOR	ACCOR
Consumers	ELTLX	Aktiebolaget Electrolux
Consumers	ANBUS	Anheuser-Busch InBev
Consumers	BATSLN	BRITISH AMERICAN TOBACCO p.l.c.
Consumers	BRYBDC-Brew	CARLSBERG BREWERIES A/S
Consumers	CARR	Carrefour
Consumers	GROUPE	CASINO GUICHARD-PERRACHON
Consumers	CPGLN	COMPASS GROUP PLC
Consumers	DANONE	DANONE
Consumers	DIAG	DIAGEO PLC
Consumers	EXPGR-L-EXPFIN	EXPERIAN FINANCE PLC
Consumers	AUCHAN	GROUPE AUCHAN
Consumers	KERIAA	Kering
Consumers	AHOLD	Koninklijke Ahold N.V.
Consumers	KONIPHI	Koninklijke Philips N.V.

Sector	Markit Ticker	Markit Long Name
Consumers	MOET	LVMH MOET HENNESSY LOUIS VUITTON
Consumers	MKS-M+SPlc	MARKS AND SPENCER p.l.c.
Consumers	METFNL	METRO AG
Consumers	NESTLE	Nestle S.A.
Consumers	NXT	NEXT PLC
Consumers	PERNOD	PERNOD RICARD
Consumers	AYLL	SAFeway LIMITED
Consumers	SUEDZU	Suedzucker Aktiengesellschaft Mannheim/Ochsenfurt
Consumers	TATELN	TATE & LYLE PUBLIC LIMITED COMPANY
Consumers	ULVR	Unilever N.V.
Energy	BPLN	BP P.L.C.
Energy	CENTRI	Centrica plc
Energy	EONSE	E.ON SE
Energy	EDF	Electricite de France
Energy	BAD	EnBW Energie Baden-Wuerttemberg AG
Energy	ENEL	ENEL S.P.A.
Energy	ENI	ENI S.P.A.
Energy	FORTUM	Fortum Oyj
Energy	GASSM	GAS NATURAL SDG, S.A.
Energy	GDFS	GDF SUEZ
Energy	IBERDU	Iberdrola, S.A.
Energy	NGP	NATIONAL GRID PLC
Energy	REPSSA	REPSOL, S.A.
Energy	RDSPLC	ROYAL DUTCH SHELL PLC
Energy	RWE	RWE Aktiengesellschaft
Energy	STOL	STATOIL ASA
Energy	TOTALN	TOTAL SA
Energy	UU	UNITED UTILITIES PLC
Energy	VATFAL	Vattenfall Aktiebolag
Energy	VEOLIA	VEOLIA ENVIRONNEMENT
Financials	AEGON	Aegon N.V.
Financials	ALZSE	Allianz SE
Financials	ASSGEN	ASSICURAZIONI GENERALI - SOCIETA PER AZIONI
Financials	AVLN	AVIVA PLC
Financials	AXAF	AXA
Financials	BBVSM	BANCO BILBAO VIZCAYA ARGENTARIA, SOCIEDAD ANONIMA
Financials	SANTNDR	BANCO SANTANDER, S.A.
Financials	BACR-Bank	BARCLAYS BANK PLC
Financials	BNP	BNP PARIBAS
Financials	CMZB	COMMERZBANK Aktiengesellschaft
Financials	RABOBK	Cooperatieve Centrale Raiffeisen-Boerenleenbank B.A.
Financials	ACAFP	CREDIT AGRICOLE SA
Financials	CSGAG	Credit Suisse Group Ltd
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.

Sector	Markit Ticker	Markit Long Name
Financials	SANPAO	INTESA SANPAOLO SPA
Financials	LLOYDBA	LLOYDS BANK PLC
Financials	BACRED	MEDIOBANCA BANCA DI CREDITO FINANZIARIO SOCIETA PER AZIONI
Financials	MUNRE	Muenchener Rueckversicherungs-Gesellschaft Aktiengesellschaft in Muenchen
Financials	SOCGEN	SOCIETE GENERALE
Financials	STAN-Bank	STANDARD CHARTERED BANK
Financials	SVSKHB	Svenska Handelsbanken AB
Financials	SWREL	Swiss Reinsurance Company Ltd
Financials	RBOS-RBOSplc	The Royal Bank of Scotland public limited company
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	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	REEDLN	REED ELSEVIER PLC
TMT	SKYPLC	Sky PLC
TMT	STM	STMicroelectronics N.V.
TMT	LMETEL	Telefonaktiebolaget L M Ericsson
TMT	TELEFO	TELEFONICA, S.A.
TMT	TKA	Telekom Austria Aktiengesellschaft
TMT	TELNOR	TELENOR ASA
TMT	TLIASS	TeliaSonera Aktiebolag
TMT	VIVNDI	Vivendi
TMT	VOD	VODAFONE GROUP PUBLIC LIMITED COMPANY
TMT	WOLKLU	Wolters Kluwer N.V.
TMT	WPPGRP-2005	WPP 2005 LIMITED

Markit iTraxx Europe Crossover Series 23 Final Membership List

Markit Ticker	Markit Long Name
ABNG	ABENGOA, S.A.
ALCLCT	Alcatel Lucent
ALTICFI	Altice Finco S.A.
ARMLL	ArcelorMittal
ARDAPAC	ARDAGH PACKAGING FINANCE PUBLIC LIMITED COMPANY
ASTL	ASTALDI SOCIETA PER AZIONI
BSTSQ	BENI STABILI SOCIETA PER AZIONI SOCIETA DI INVESTIMENTO IMMOBILIARE QUOTATA
BOPAFIN	Boparan Finance PLC
BAB	BRITISH AIRWAYS plc
CAWILD	CABLE & WIRELESS LIMITED
CARUK	CARE UK HEALTH & SOCIAL CARE PLC
CERVEGR	CERVED GROUP S.P.A.
CLAR	Clariant AG
CNHIND	CNH Industrial N.V.
CONVHEA	ConvaTec Healthcare E S.A.
LUFTHA	Deutsche Lufthansa Aktiengesellschaft
DRYMIX	Dry Mix Solutions Investissements
EDP	EDP - Energias de Portugal, S.A.
EILEAB	Eileme 2 AB (publ)
FIATCHR	Fiat Chrysler Automobiles N.V.
FNCREQCK	Financiere Quick
FINMEC	FINMECCANICA S.P.A.
GALAPHO	Galapagos Holding S.A.
GALPENE	GALP ENERGIA, SGPS, S.A.
GRUPOIS	Grupo Isolux Corsan Finance B.V.
OTE	HELLENIC TELECOMMUNICATIONS ORGANISATION SOCIETE ANONYME
HEMABON	HEMA BondCo I B.V.
RWE-Hochtief	HOCHTIEF Aktiengesellschaft
ICELBON	Iceland Bondco PLC
INEOGRO	INEOS Group Holdings S.A.
SBRY	J SAINSBURY plc
JAGLAN	JAGUAR LAND ROVER AUTOMOTIVE PLC
LADBRK	LADBROKES PLC
LOCKLOW	Lock Lower Holding AS
LOUISDR	Louis Dreyfus Commodities B.V.
LOXAAA	LOXAM
MATAFIN	MATALAN FINANCE PLC
MEHI	MELIA HOTELS INTERNATIONAL, S.A.
METSBOA	Metsa Board Corporation
MONITHO	Monitchem Holdco 3 S.A.
NELOOK	NEW LOOK BONDCO I PLC
NOKIA	Nokia Oyj
NSINO	NORSKE SKOGINDUSTRIER ASA
NOVAFIV	NOVAFIVES
NUMERIAA	Numericable-SFR S.A.

Markit Ticker	Markit Long Name
NXP	NXP B.V.
PEUGOT	PEUGEOT SA
PIZZAFI	Pizzaexpress Financing 1 PLC
PLAYFI	Play Finance 1 S.A.
PLTMPL-IntFin	Portugal Telecom International Finance B.V.
PREMFOO	Premier Foods Finance PLC
RRICEAA	R&R Ice Cream plc
GENP	RALLYE
PRTP-Rexel	REXEL
SCHAFIN	Schaeffler Finance B.V.
SELEGRO	Selecta Group B.V.
MDPAC-SMFIT	SMURFIT KAPPA ACQUISITIONS
STENA	Stena Aktiebolag
STONPUB	Stonegate Pub Company Financing PLC
STORA	Stora Enso Oyj
SUNRICO	Sunrise Communications Holdings S.A.
TECHGH	Techem GmbH
TIIMN	TELECOM ITALIA SPA
TSCO	TESCO PLC
TKAGR	ThyssenKrupp AG
TRIOHOL	Trionista HoldCo GmbH
PREUSS	TUI AG
TVNFI	TVN Finance Corporation III AB (publ)
UNILSUB	Unilabs SubHolding AB (publ)
UNITKAB	Unitymedia KabelBW GmbH
LBTG-UPC	UPC Holding B.V.
VIRFIN	VIRGIN MEDIA FINANCE PLC
VOUGBID	VOUGEOT BIDCO P.L.C.
WINDAQ	Wind Acquisition Finance S.A.
ZIGGOBO	ZIGGO BOND FINANCE BV

Markit iTraxx Europe Series 23 Final vs. iTraxx Europe Series 22

Sector	Markit Ticker	Markit Long Name	IN/OUT
Autos & Industrials	BRISCON	BRISA - CONCESSAO RODOVIARIA, S.A.	IN
Autos & Industrials	GKNLN-Hldgs	GKN HOLDINGS PLC	IN
Autos & Industrials	UNROSE	UNIBAIL-RODAMCO SE	IN
Consumers	ELTLX	Aktiebolaget Electrolux	IN
Financials	RABOBK	Cooperatieve Centrale Raiffeisen-Boerenleenbank B.A.	IN
Financials	DANBNK	DANSKE BANK A/S	IN
Financials	BACRED	MEDIOBANCA BANCA DI CREDITO FINANZIARIO SOCIETA PER AZIONI	IN
Financials	SVSKHB	Svenska Handelsbanken AB	IN
Financials	SWREL	Swiss Reinsurance Company Ltd	IN
Autos & Industrials	ALSTOM	ALSTOM	OUT
Autos & Industrials	AZN	ASTRAZENECA PLC	OUT
Autos & Industrials	COMPFIAA	COMPAGNIE FINANCIERE DU GROUPE MICHELIN, "Senard et Cie"	OUT
Consumers	DBB	Deutsche Bahn Aktiengesellschaft	OUT
Consumers	ISSAS-Global	ISS GLOBAL A/S	OUT
Consumers	SABLN	SABMILLER PLC	OUT
Consumers	DEXO	SODEXO	OUT
Consumers	SCACAP	Svenska Cellulosa Aktiebolaget SCA	OUT
Consumers	TSCO	TESCO PLC	OUT
Crossover	CLAR	Clariant AG	IN
Crossover	LUFTHA	Deutsche Lufthansa Aktiengesellschaft	IN
Crossover	SBRY	J SAINSBURY plc	IN
Crossover	TSCO	TESCO PLC	IN
Crossover	ZIGGOBO	ZIGGO BOND FINANCE BV	IN
Crossover	BRISCON	BRISA - CONCESSAO RODOVIARIA, S.A.	OUT
Crossover	CIRINT	CIR S.P.A. - COMPAGNIE INDUSTRIALI RIUNITE	OUT
Crossover	HEI	HeidelbergCement AG	OUT
Crossover	PUBLIPO	PUBLIC POWER CORPORATION FINANCE PLC	OUT
Crossover	UPMKYM	UPM-Kymmene Oyj	OUT

Markit iTraxx Europe Series 23 Coupons

Index	Year	Maturity	Coupon (bps)
Markit iTraxx Europe	3	20-Jun-18	100
	5	20-Jun-20	100
	7	20-Jun-22	100
	10	20-Jun-25	100
Markit iTraxx Europe Crossover	3	20-Jun-18	500
	5	20-Jun-20	500
	7	20-Jun-22	500
	10	20-Jun-25	500
Markit iTraxx Europe Non-Financial	5	20-Jun-20	100
	10	20-Jun-25	100
Markit iTraxx Europe Senior Financial	5	20-Jun-20	100
	10	20-Jun-25	100
Markit iTraxx Europe Sub Financial	5	20-Jun-20	100
	10	20-Jun-25	100

Markit iTraxx Europe Series 23 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