



markit™

Markit iTraxx SovX Series 5
Final Membership Lists

16 March 2011

Contents

Markit iTraxx SovX Asia Pacific Series 5 Final Membership List	3
Markit iTraxx SovX BRIC Series 5 Final Membership List	3
Markit iTraxx SovX CEEMEA Series 5 Final Membership List	3
Markit iTraxx SovX G7 Series 5 Final Membership List	4
Markit iTraxx SovX Global Liquid Investment Grade Series 5 Final Membership List	4
Markit iTraxx SovX Latin America Series 5 Final Membership List	5
Markit iTraxx SovX Western Europe Series 5 Final Membership List	5
Markit iTraxx SovX Series 5 Final vs. Series 4	5
Markit iTraxx SovX Series 5 Coupons and Recovery Rates	6

Markit iTraxx SovX Asia Pacific Series 5 Final Membership List

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 5 Final Membership List

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

Markit iTraxx SovX CEEMEA Series 5 Final Membership List

Markit Ticker	Reference Entity	Region	Weight (in%)
EMIABD	Abu Dhabi	Middle East	5
DUBGOV	Dubai	Middle East	4
BGARIA	Republic of Bulgaria	Eastern Europe	5
CROATI	Republic of Croatia	Eastern Europe	5
REPHUN	Republic of Hungary	Eastern Europe	8
KAZAKS	Republic of Kazakhstan	Eastern Europe	5
LITHUN	Republic of Lithuania	Eastern Europe	4
POLAND	Republic of Poland	Eastern Europe	6
SOAF	Republic of South Africa	Africa	8
TURKEY	Republic of Turkey	Middle East	15
ROMANI	Romania	Eastern Europe	5
RUSSIA	Russian Federation	Eastern Europe	15
ISRAEL	State of Israel	Middle East	4
QATAR	State of Qatar	Middle East	5
UKRAIN	Ukraine	Eastern Europe	6

Markit iTraxx SovX G7 Series 5 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 5 Final Membership List

Markit Ticker	Reference Entity	Region
AUSTLA	Commonwealth of Australia	Asia Pacific
JAPAN	Japan	Asia Pacific
MALAYS	Malaysia	Asia Pacific
CHINA	People's Republic of China	Asia Pacific
KOREA	Republic of Korea	Asia Pacific
BGARIA	Republic of Bulgaria	Eastern Europe
REPHUN	Republic of Hungary	Eastern Europe
POLAND	Republic of Poland	Eastern Europe
ROMANI	Romania	Eastern Europe
RUSSIA	Russian Federation	Eastern Europe
BRAZIL	Federative Republic of Brazil	Latin America
COLOM	Republic of Colombia	Latin America
PANAMA	Republic of Panama	Latin America
PERU	Republic of Peru	Latin America
MEX	United Mexican States	Latin America
EMIABD	Abu Dhabi	Middle East & Africa
SAUDI	Kingdom of Saudi Arabia	Middle East & Africa
SOAF	Republic of South Africa	Middle East & Africa
ISRAEL	State of Israel	Middle East & Africa
QATAR	State of Qatar	Middle East & Africa
USGB	United States of America	North America
DBR	Federal Republic of Germany	Western Europe
FRTR	French Republic	Western Europe
SPAIN	Kingdom of Spain	Western Europe
PORTUG	Portuguese Republic	Western Europe
ITALY	Republic of Italy	Western Europe

Markit iTraxx SovX Latin America Series 5 Final Membership List

Markit Ticker	Reference Entity
ARGENT	Argentine Republic
VENZ	Bolivarian Republic of Venezuela
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 5 Final Membership List

Markit Ticker	Reference Entity
DBR	Federal Republic of Germany
FRTR	French Republic
GREECE	Hellenic 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 5 Final vs. Series 4

Index	Markit Ticker	Reference Entity	IN / OUT
SovX CEEMEA	CZECH	Czech Republic	OUT
SovX CEEMEA	LATVIA	Republic of Latvia	OUT
SovX CEEMEA	DUBGOV	Dubai	IN
SovX CEEMEA	ISRAEL	State of Israel	IN
SovX GLIG	THAI	Kingdom of Thailand	OUT
SovX GLIG	KAZAKS	Republic of Kazakhstan	OUT
SovX GLIG	SAUDI	Kingdom of Saudi Arabia	IN
SovX GLIG	MALAYS	Malaysia	IN
SovX GLIG	BGARIA	Republic of Bulgaria	IN

Markit iTraxx SovX Series 5 Coupons and Recovery Rates

Markit iTraxx SovX Series 5 Coupons and Recovery Rates				
	Years	Maturity	Coupon (bps)	Recovery Rate %
iTraxx SovX Western Europe	5	20-Jun-16	100	40
	10	20-Jun-21	100	40
iTraxx SovX CEEMEA	5	20-Jun-16	100	25
	10	20-Jun-21	100	25
iTraxx SovX Asia Pacific	5	20-Jun-16	100	40
	10*	20-Jun-21	100	40
iTraxx SovX Latin America	5*	20-Jun-16	100	25
	10*	20-Jun-21	100	25
iTraxx SovX Global Liquid IG	5*	20-Jun-16	100	40
	10*	20-Jun-21	100	40
iTraxx SovX G7	5*	20-Jun-16	100	40
	10*	20-Jun-21	100	40
iTraxx SovX BRIC	5*	20-Jun-16	100	40
	10*	20-Jun-21	100	40

* Theoretical indices. All others traded indices