iTraxx Europe Series 31
Final Membership List

13th March 2019

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iTraxx Europe Series 31 Final Membership List

Sector	Markit Ticker	Markit Long Name
Autos & Industrials	AAUK	ANGLO AMERICAN PLC
Autos & Industrials	AIRBSE	AIRBUS SE
Autos & Industrials	AKZO	AKZO NOBEL N.V.
Autos & Industrials	ARMLL	ARCELORMITTAL
Autos & Industrials	AZN	ASTRAZENECA PLC
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	CNHIND	CNH INDUSTRIAL N.V.
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	HEI	HEIDELBERGCEMENT AG
Autos & Industrials	LAFALTD	LAFARGEHOLCIM LTD
Autos & Industrials	LNX	LANXESS AKTIENGESELLSCHAFT
Autos & Industrials	LUFTHA	DEUTSCHE LUFTHANSA AKTIENGESELLSCHAFT
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	STORA	STORA ENSO OYJ
Autos & Industrials	VINCI	VINCI
Autos & Industrials	VLOF	VALEO
Autos & Industrials	VLVY	AKTIEBOLAGET VOLVO
Autos & Industrials	VW	VOLKSWAGEN AKTIENGESELLSCHAFT
Consumers	ACCOR	ACCOR
Consumers	ANHEUIN	ANHEUSER-BUSCH INBEV
Consumers	AUCHHOL	AUCHAN HOLDING
Consumers	BATSLN	BRITISH AMERICAN TOBACCO P.L.C.
Consumers	BRYBDC-Brew	CARLSBERG BREWERIES A/S
Consumers	CARR	CARREFOUR
Consumers	CPGLN	COMPASS GROUP PLC
Consumers	DANONE	DANONE
Consumers	DEXO	SODEXO
Consumers	DIAG	DIAGEO PLC

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Sector	Markit Ticker	Markit Long Name
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
Consumers	KERIAA	KERING
Consumers	KONIAHO	KONINKLIJKE AHOLD DELHAIZE N.V.
Consumers	KONIPHI	KONINKLIJKE PHILIPS N.V.
Consumers	MOET	LVMH MOET HENNESSY LOUIS VUITTON
Consumers	NESTLE	NESTLE S.A.
Consumers	NXT	NEXT PLC
Consumers	PERNOD	PERNOD RICARD
Consumers	RKTBGP	RECKITT BENCKISER GROUP PLC
Consumers	TATELN	TATE & LYLE PUBLIC LIMITED COMPANY
Consumers	ULVR	UNILEVER N.V.
Energy	BPLN	BP P.L.C.
Energy	CENTRI	CENTRICA PLC
Energy	EDF	ELECTRICITE DE FRANCE
Energy	EDP-FinBV	EDP FINANCE B.V.
Energy	ENEL	ENEL S.P.A.
Energy	ENGIEAA	ENGIE
Energy	ENI	ENI S.P.A.
Energy	EONSE	E.ON SE
Energy	EQUIASA	EQUINOR ASA
Energy	FORTUM	FORTUM OYJ
Energy	IBERDU	IBERDROLA, S.A.
Energy	INNOSE	INNOGY SE
Energy	NATUENE	NATURGY ENERGY GROUP, S.A.
Energy	NGP	NATIONAL GRID PLC
Energy	RDSPLC	ROYAL DUTCH SHELL PLC
Energy	REPSSA	REPSOL, S.A.
Energy	SSEP	SSE PLC
Energy	TOTALN	TOTAL SA
Energy	UU	UNITED UTILITIES PLC
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	Barclays PLC

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Sector	Markit Ticker	Markit Long Name
Financials	BNP	BNP PARIBAS
Financials	CMZB	COMMERZBANK Aktiengesellschaft
Financials	COOERAB	Cooeperatieve Rabobank U.A.
Financials	ACAFP	CREDIT AGRICOLE SA
Financials	CSGAG	Credit Suisse Group AG
Financials	DANBNK	DANSKE BANK A/S
Financials	DB	DEUTSCHE BANK AKTIENGESELLSCHAFT
Financials	HANNRUE	Hannover Rueck SE
Financials	HSBC	HSBC HOLDINGS plc
Financials	INTNED	ING Groep N.V.
Financials	SANPAO	INTESA SANPAOLO SPA
Financials	LBGP	LLOYDS BANKING GROUP PLC
Financials	BACRED	MEDIOBANCA BANCA DI CREDITO FINANZIARIO SOCIETA PER AZIONI
Financials	MUNRE	Muenchener Rueckversicherungs-Gesellschaft Aktiengesellschaft in Muenchen
Financials	PRUFIN	PRUDENTIAL PUBLIC LIMITED COMPANY
Financials	SOCGEN	SOCIETE GENERALE
Financials	STAN	STANDARD CHARTERED PLC
Financials	SWREL	Swiss Reinsurance Company Ltd
Financials	RBOS	The Royal Bank Of Scotland Group public limited company
Financials	UBSGRO	UBS Group AG
Financials	USPA	UNICREDIT, SOCIETA PER AZIONI
Financials	ZINCO	Zurich Insurance Company Ltd
TMT	BERTSE	BERTELSMANN SE & CO. KGAA
TMT	BRITEL-BritTel	BRITISH TELECOMMUNICATIONS PLC
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	SESG	SES
TMT	SKYLIM	SKY LIMITED
TMT	STM	STMICROELECTRONICS N.V.
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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iTraxx Europe Crossover Series 31 Final Membership List

Markit Ticker	Markit Long Name
ADLEREA	ADLER Real Estate Aktiengesellschaft
AF	AIR FRANCE - KLM
ALGEGLO	ALGECO GLOBAL FINANCE PLC
ALTICFI	Altice Finco S.A.
ALTICEF	ALTICE FRANCE
ARDAPAC	ARDAGH PACKAGING FINANCE PUBLIC LIMITED COMPANY
ATSPA	ATLANTIA S.P.A.
BOPAFIN	Boparan Finance PLC
CAWILD	CABLE & WIRELESS LIMITED
GROUPE	CASINO GUICHARD-PERRACHON
CECOAG	CECONOMY AG
CELLTEL	Cellnex Telecom, S.A.
CLAR	Clariant AG
CMACGM	CMA CGM
CONSNV	Constellium N.V.
ELISSA	Elis
FCCAQU	FCC AQUALIA, S.A.
FIATCHR	Fiat Chrysler Automobiles N.V.
GALPENE	GALP ENERGIA, SGPS, S.A.
GARFUNH	Garfunkelux Holdco 2 S.A.
GKNHOL	GKN HOLDINGS LIMITED
GRIFSA	GRIFOLS, S.A.
HAPAAKT	Hapag-Lloyd Aktiengesellschaft
OTE	HELLENIC TELECOMMUNICATIONS ORGANISATION SOCIETE ANONYME
HEMABON	HEMA BondCo I B.V.
ICELBON	Iceland Bondco PLC
INEOGRO	INEOS Group Holdings S.A.
INTEGAM	International Game Technology PLC
INTRUAB	Intrum AB
SBRY	J SAINSBURY plc
JAGLAN	JAGUAR LAND ROVER AUTOMOTIVE PLC
KSAG	K+S Aktiengesellschaft
LADBRCO	LADBROKES CORAL GROUP LIMITED
LAGARD	LAGARDERE SCA
LEONSPA	LEONARDO SOCIETA' PER AZIONI
LODREY	Louis Dreyfus Company B.V.
LOXAAA	LOXAM
MKS-M+SPlc	MARKS AND SPENCER p.l.c.
MATAFIN	MATALAN FINANCE PLC
MATTETE	Matterhorn Telecom Holding S.A.
MONITHO	Monitchem Holdco 3 S.A.

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Markit Ticker	Markit Long Name
NOKIA	Nokia Oyj
NOVAFIV	NOVAFIVES
OI-Egp	OI European Group B.V.
ORANSA	Orano SA
PEUGOT	PEUGEOT SA
PICABON	Picard Bondco S.A.
PIZZAFI	Pizzaexpress Financing 1 PLC
PREMFOO	Premier Foods Finance PLC
PUBLIPO	Public Power Corporation Finance PLC
PRTP-Rexel	REXEL
SAIPFIN	Saipem Finance International B.V.
SELEGRO	Selecta Group B.V.
SKAPPA	SMURFIT KAPPA ACQUISITIONS UNLIMITED COMPANY
STENA	Stena Aktiebolag
STONPUB	Stonegate Pub Company Financing PLC
SUEDAG	Suedzucker AG
SUNRICO	Sunrise Communications Holdings S.A.
SYNNVX	Syngenta AG
SYNLUNS	SYNLAB UNSECURED BONDCO PLC
TELDAN	TDC A/S
TIIMN	TELECOM ITALIA SPA
LMETEL	Telefonaktiebolaget L M Ericsson
TSCO	TESCO PLC
THCP	THOMAS COOK GROUP PLC
TKAGR	thyssenkrupp AG
PREUSS	TUI AG
UNILSUB	Unilabs SubHolding AB (publ)
UNITGRO	United Group B.V.
UNITYGM	Unitymedia GmbH
LBTG-UPC	UPC Holding B.V.
VIRFIN	VIRGIN MEDIA FINANCE PLC
VUEINT	VUE INTERNATIONAL BIDCO PLC
WINTRE	Wind Tre S.p.A.
ZIGGBON	Ziggo Bond Company B.V.

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iTraxx Europe Series 31 Final vs. iTraxx Europe Series 30

Sector / Index	Markit Ticker	Markit Long Name	IN / OUT
Autos & Industrials	ATSPA	ATLANTIA S.P.A.	OUT
Autos & Industrials	UNROSE	UNIBAIL-RODAMCO SE	OUT
Autos & Industrials	WENL	WENDEL	OUT
Consumers	CECOAG	CECONOMY AG	OUT
Consumers	MKS-M+SPlc	MARKS AND SPENCER P.L.C.	OUT
Consumers	SUEDAG	SUEDZUCKER AG	OUT
Autos & Industrials	AZN	ASTRAZENECA PLC	IN
Autos & Industrials	CNHIND	CNH INDUSTRIAL N.V.	IN
Autos & Industrials	STORA	STORA ENSO OYJ	IN
Consumers	EXPGRL-EXPFIN	EXPERIAN FINANCE PLC	IN
Consumers	RKTBGP	RECKITT BENCKISER GROUP PLC	IN
Consumers	TATELN	TATE & LYLE PUBLIC LIMITED COMPANY	IN
Crossover	ASTL	ASTALDI SPA	OUT
Crossover	CARUK	CARE UK HEALTH & SOCIAL CARE PLC	OUT
Crossover	CNHIND	CNH INDUSTRIAL N.V.	OUT
Crossover	GALAPHO	GALAPAGOS HOLDING S.A.	OUT
Crossover	METSBOA	METSA BOARD CORPORATION	OUT
Crossover	NXP	NXP B.V.	OUT
Crossover	SCHAFIN	Schaeffler Finance B.V.	OUT
Crossover	STORA	STORA ENSO OYJ	OUT
Crossover	ATSPA	ATLANTIA S.P.A.	IN
Crossover	CECOAG	CECONOMY AG	IN
Crossover	GALPENE	GALP ENERGIA, SGPS, S.A.	IN
Crossover	KSAG	K+S AG	IN
Crossover	MKS-M+SPlc	MARKS AND SPENCER P.L.C.	IN
Crossover	OI-Egp	OI EUROPEAN GROUP B.V.	IN
Crossover	ORANSA	Orano SA	IN
Crossover	SUEDAG	SUEDZUCKER AG	IN

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iTraxx Europe Series 31 Coupons

Index	Year	Maturity	Coupon (bps)
iTraxx Europe	3	20-Jun-22	100
	5	20-Jun-24	100
	7	20-Jun-26	100
	10	20-Jun-29	100
iTraxx Europe Crossover	3	20-Jun-22	500
	5	20-Jun-24	500
	7	20-Jun-26	500
	10	20-Jun-29	500
iTraxx Europe Non-Financial	5	20-Jun-24	100
	10	20-Jun-29	100
iTraxx Europe Senior Financial	5	20-Jun-24	100
	10	20-Jun-29	100
iTraxx Europe Sub Financial	5	20-Jun-24	100
	10	20-Jun-29	100

iTraxx Europe Series 31 Recovery Rates

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

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