

**IHS Markit iTraxx Europe Non Financials Series 38 Provisional**

| Sector              | IHS Markit Ticker | IHS Markit Long Name                                                                     | ISIN         | Maturity  | TIER   | In Europe S37 |
|---------------------|-------------------|------------------------------------------------------------------------------------------|--------------|-----------|--------|---------------|
| Autos & Industrials | AIRBSE            | Airbus SE                                                                                | XS1050846507 | 02-Apr-24 | SNRFOR | Y             |
| Autos & Industrials | VLVY              | Aktiebolaget Volvo                                                                       | XS2175848170 | 26-May-25 | SNRFOR | Y             |
| Autos & Industrials | AKZO              | Akzo Nobel N.V.                                                                          | XS1134519120 | 07-Nov-24 | SNRFOR | Y             |
| Autos & Industrials | ALSTOM            | ALSTOM                                                                                   | FR0013453040 | 14-Oct-26 | SNRFOR | Y             |
| Autos & Industrials | AAUK              | Anglo American plc                                                                       | XS1962513674 | 11-Mar-26 | SNRFOR | Y             |
| Autos & Industrials | ARMLL             | ArcelorMittal                                                                            | XS2082323630 | 19-May-23 | SNRFOR | Y             |
| Autos & Industrials | AZN               | ASTRAZENECA PLC                                                                          | XS1411404426 | 12-May-28 | SNRFOR | Y             |
| Autos & Industrials | BAPLC             | BAE SYSTEMS PLC                                                                          | USG06940AE30 | 15-Apr-30 | SNRFOR | Y             |
| Autos & Industrials | BASFSE            | BASF SE                                                                                  | XS1548422846 | 11-Mar-25 | SNRFOR | Y             |
| Autos & Industrials | BYIF              | Bayer Aktiengesellschaft                                                                 | XS2199265617 | 06-Jul-24 | SNRFOR | Y             |
| Autos & Industrials | BMW               | Bayerische Motoren Werke Aktiengesellschaft                                              | XS1548436473 | 12-Jul-24 | SNRFOR | Y             |
| Autos & Industrials | BOUY              | BOUYGUES                                                                                 | FR0013222494 | 07-Jun-27 | SNRFOR | Y             |
| Autos & Industrials | CNHIND            | CNH Industrial N.V.                                                                      | XS1412424662 | 17-May-23 | SNRFOR | Y             |
| Autos & Industrials | STGOBN            | COMPAGNIE DE SAINT-GOBAIN                                                                | XS1881574591 | 21-Sep-23 | SNRFOR | Y             |
| Autos & Industrials | CONTI             | Continental Aktiengesellschaft                                                           | XS2056430874 | 27-Jun-25 | SNRFOR | Y             |
| Autos & Industrials | GSKPLC            | GSK PLC                                                                                  | XS0866588527 | 20-Dec-27 | SNRFOR | Y             |
| Autos & Industrials | GLCORE            | Glencore International AG                                                                | XS1489184900 | 13-Sep-23 | SNRFOR | Y             |
| Autos & Industrials | HEI               | HeidelbergCement AG                                                                      | XS1425274484 | 03-Jun-24 | SNRFOR | Y             |
| Autos & Industrials | RWE-Hochtief      | HOCHTIEF Aktiengesellschaft                                                              | DE000A2LQ5M4 | 03-Jul-25 | SNRFOR | Y             |
| Autos & Industrials | HOLCAG            | Holcim AG                                                                                | CH0433761274 | 11-Dec-24 | SNRFOR | Y             |
| Autos & Industrials | KDSM              | Koninklijke DSM N.V.                                                                     | XS1041772986 | 03-Apr-24 | SNRFOR | Y             |
| Autos & Industrials | AIRLIQ            | L'AIR LIQUIDE SOCIETE ANONYME POUR L'ETUDE ET L'EXPLOITATION DES PROCEDES GEORGES CLAUDE | FR0011439835 | 06-Sep-23 | SNRFOR | Y             |
| Autos & Industrials | LNKX              | LANXESS Aktiengesellschaft                                                               | XS1501367921 | 07-Oct-26 | SNRFOR | Y             |
| Autos & Industrials | MERCEGR           | Mercedes-Benz Group AG                                                                   | DE000A169G15 | 12-Jan-24 | SNRFOR | Y             |
| Autos & Industrials | SANFI             | SANOFI                                                                                   | FR0013201639 | 13-Jan-27 | SNRFOR | Y             |
| Autos & Industrials | SIEM              | Siemens Aktiengesellschaft                                                               | USN82008AU28 | 16-Mar-27 | SNRFOR | Y             |
| Autos & Industrials | PNL               | PostNL N.V.                                                                              | XS1709433509 | 21-Nov-24 | SNRFOR | N             |
| Autos & Industrials | SKAPPA            | SMURFIT KAPPA ACQUISITIONS UNLIMITED COMPANY                                             | XS1117298759 | 01-Feb-25 | SNRFOR | Y             |
| Autos & Industrials | SOLVAY            | Solvay                                                                                   | BE6282460615 | 02-Dec-27 | SNRFOR | Y             |
| Autos & Industrials | STELNV            | Stellantis N.V.                                                                          | FR0013323326 | 20-Mar-25 | SNRFOR | Y             |
| Autos & Industrials | STORA             | Stora Enso Oyj                                                                           | XS1432392170 | 16-Jun-23 | SNRFOR | Y             |
| Autos & Industrials | UNIBSE            | UNIBAIL-RODAMCO-WESTFIELD SE                                                             | XS1376614118 | 09-Mar-26 | SNRFOR | Y             |
| Autos & Industrials | VINCI             | VINCI                                                                                    | FR0013367620 | 26-Sep-25 | SNRFOR | Y             |
| Autos & Industrials | VW                | VOLKSWAGEN AKTIENGESSELLSCHAFT                                                           | XS1167644407 | 16-Jan-23 | SNRFOR | Y             |
| Autos & Industrials | WENL              | WENDEL                                                                                   | FR0013417128 | 26-Apr-26 | SNRFOR | Y             |
| Consumers           | ANHEUIN           | Anheuser-Busch InBev                                                                     | BE6301510028 | 22-Jan-27 | SNRFOR | Y             |
| Consumers           | BATSLN            | BRITISH AMERICAN TOBACCO p.l.c.                                                          | XS0909359332 | 25-Mar-25 | SNRFOR | Y             |
| Consumers           | BRYBDC-Brew       | CARLSBERG BREWERIES A/S                                                                  | XS1071713470 | 28-May-24 | SNRFOR | Y             |
| Consumers           | CARR              | Carrefour                                                                                | XS1179916017 | 03-Jun-25 | SNRFOR | Y             |
| Consumers           | CPGLN             | COMPASS GROUP PLC                                                                        | XS1876068963 | 05-Sep-25 | SNRFOR | Y             |
| Consumers           | DANONE            | DANONE                                                                                   | FR0012432912 | 14-Jan-25 | SNRFOR | Y             |
| Consumers           | DIAG              | DIAGEO PLC                                                                               | US25243YAU38 | 29-Apr-23 | SNRFOR | Y             |
| Consumers           | ELOAA             | ELO                                                                                      | FR0013510179 | 29-Jan-26 | SNRFOR | Y             |
| Consumers           | HEIANA            | Heineken N.V.                                                                            | XS1330434389 | 07-Dec-24 | SNRFOR | Y             |
| Consumers           | HENAGK            | Henkel AG & Co. KGaA                                                                     | XS2057835808 | 30-Sep-26 | SNRFOR | Y             |
| Consumers           | IMPEBRA           | IMPERIAL BRANDS PLC                                                                      | XS1558013360 | 27-Jan-25 | SNRFOR | Y             |
| Consumers           | KERIAA            | Kering                                                                                   | FR0013165677 | 10-May-26 | SNRFOR | Y             |
| Consumers           | KONIAHO           | Koninklijke Ahold Delhaize N.V.                                                          | US008685AB51 | 01-May-29 | SNRFOR | Y             |
| Consumers           | KONIPHI           | Koninklijke Philips N.V.                                                                 | XS2001175657 | 22-May-26 | SNRFOR | Y             |
| Consumers           | LODREY            | Louis Dreyfus Company B.V.                                                               | XS2264074647 | 27-Nov-25 | SNRFOR | Y             |
| Consumers           | MOET              | LVMH MOET HENNESSY LOUIS VUITTON                                                         | FR0013482825 | 11-Feb-26 | SNRFOR | Y             |
| Consumers           | NESTLE            | Nestle S.A.                                                                              | XS1648298559 | 18-Jul-25 | SNRFOR | Y             |
| Consumers           | NXT               | NEXT PLC                                                                                 | XS1410414954 | 18-May-28 | SNRFOR | Y             |
| Consumers           | PERNOD            | PERNOD RICARD                                                                            | FR0013506524 | 07-Apr-25 | SNRFOR | Y             |
| Consumers           | DEXO              | SODEXO                                                                                   | XS2203995910 | 17-Jan-24 | SNRFOR | Y             |
| Consumers           | SUEDAG            | Suedzucker AG                                                                            | XS1524573752 | 29-Nov-23 | SNRFOR | Y             |
| Consumers           | TSCO              | TESCO PLC                                                                                | USG87621AL52 | 15-Nov-37 | SNRFOR | Y             |
| Consumers           | UNILEFI           | Unilever Finance Netherlands B.V.                                                        | XS1873208950 | 06-Jan-25 | SNRFOR | Y             |
| Energy              | BPLN              | BP P.L.C.                                                                                | XS2135797202 | 07-Apr-24 | SNRFOR | Y             |
| Energy              | CENTRI            | Centrica plc                                                                             | USG2071AAE04 | 16-Oct-23 | SNRFOR | Y             |
| Energy              | EONSE             | E.ON SE                                                                                  | XS1616410061 | 22-May-24 | SNRFOR | Y             |
| Energy              | EDP-FinBV         | EDP Finance B.V.                                                                         | XS1558083652 | 29-Sep-23 | SNRFOR | Y             |
| Energy              | EDF               | Electricite de France                                                                    | XS0162990229 | 21-Feb-33 | SNRFOR | Y             |
| Energy              | BAD               | EnBW Energie Baden-Wuerttemberg AG                                                       | XS1074208270 | 04-Jun-26 | SNRFOR | Y             |
| Energy              | ENEL              | ENEL S.P.A.                                                                              | XS0192503695 | 20-May-24 | SNRFOR | Y             |
| Energy              | ENGIEAA           | ENGIE                                                                                    | FR0013245867 | 27-Mar-28 | SNRFOR | Y             |
| Energy              | ENI               | ENI S.P.A.                                                                               | XS1292988984 | 18-Jan-24 | SNRFOR | Y             |
| Energy              | EQUIASA           | EQUINOR ASA                                                                              | US85771PAX06 | 10-Nov-24 | SNRFOR | Y             |
| Energy              | FORTUM            | Fortum Oyj                                                                               | XS1956037664 | 27-Feb-26 | SNRFOR | Y             |
| Energy              | IBERDU            | Iberdrola, S.A.                                                                          | XS1398476793 | 21-Apr-26 | SNRFOR | Y             |
| Energy              | NGP               | NATIONAL GRID PLC                                                                        | XS2231259305 | 18-Sep-29 | SNRFOR | Y             |
| Energy              | NATUENE           | NATURGY ENERGY GROUP, S.A.                                                               | XS1590568132 | 11-Apr-24 | SNRFOR | Y             |
| Energy              | REPSA             | REPSOL, S.A.                                                                             | XS1148073205 | 10-Dec-26 | SNRFOR | Y             |
| Energy              | SHELPLC           | SHELL PLC                                                                                | XS1411405662 | 12-May-24 | SNRFOR | Y             |
| Energy              | SSEP              | SSE PLC                                                                                  | XS1676952481 | 06-Sep-25 | SNRFOR | Y             |
| Energy              | TOTASE            | TotalEnergies SE                                                                         | XS0418669429 | 26-Mar-24 | SNRFOR | Y             |
| Energy              | VEOLIA            | VEOLIA ENVIRONNEMENT                                                                     | FR0013394681 | 14-Jan-24 | SNRFOR | Y             |
| TMT                 | SKYLM             | SKY LIMITED                                                                              | XS0301676861 | 21-May-27 | SNRFOR | Y             |
| TMT                 | BERTSE            | Bertelsmann SE & Co. KGaA                                                                | XS1400165350 | 27-Apr-26 | SNRFOR | Y             |
| TMT                 | BRITEL-BritTel    | BRITISH TELECOMMUNICATIONS public limited company                                        | XS0097283096 | 07-Dec-28 | SNRFOR | Y             |
| TMT                 | DT                | Deutsche Telekom AG                                                                      | XS1557096267 | 30-Jan-24 | SNRFOR | Y             |
| TMT                 | ITV               | ITV PLC                                                                                  | XS2050543839 | 26-Sep-26 | SNRFOR | Y             |
| TMT                 | KPN               | Koninklijke KPN N.V.                                                                     | XS0454773713 | 30-Sep-24 | SNRFOR | Y             |
| TMT                 | ORANAA            | Orange                                                                                   | FR0013241536 | 11-Sep-23 | SNRFOR | Y             |
| TMT                 | PSON              | PEARSON plc                                                                              | XS1228153661 | 06-May-25 | SNRFOR | Y             |
| TMT                 | PUBFP             | PUBLICIS GROUPE SA                                                                       | FR0013217346 | 03-Nov-23 | SNRFOR | Y             |
| TMT                 | SESG              | SES                                                                                      | XS2075811781 | 04-Nov-27 | SNRFOR | Y             |
| TMT                 | STM               | STMicroelectronics N.V.                                                                  | XS2211997155 | 04-Aug-25 | SNRFOR | Y             |
| TMT                 | TELEFO            | TELEFONICA, S.A.                                                                         | XS1550951211 | 17-Jan-25 | SNRFOR | Y             |
| TMT                 | TKA               | Telekom Austria Aktiengesellschaft                                                       | XS1405762805 | 07-Dec-26 | SNRFOR | Y             |
| TMT                 | TELNOR            | TELENOR ASA                                                                              | XS0862442331 | 06-Dec-24 | SNRFOR | Y             |
| TMT                 | TELICOM           | Telia Company AB                                                                         | XS0826189028 | 07-Sep-27 | SNRFOR | Y             |
| TMT                 | VIVISE            | Vivendi SE                                                                               | FR0013176310 | 26-May-26 | SNRFOR | Y             |
| TMT                 | VOD               | VODAFONE GROUP PUBLIC LIMITED COMPANY                                                    | XS1372838679 | 25-Aug-23 | SNRFOR | Y             |
| TMT                 | WPPGRP-2005       | WPP 2005 LIMITED                                                                         | XS1112013666 | 22-Sep-26 | SNRFOR | Y             |

**IHS Markit iTraxx Europe Crossover Series 38 Provisional**

| IHS Markit Ticker | IHS Markit Long Name                            | ISIN         | Maturity  | TIER   | In Xover S37 |
|-------------------|-------------------------------------------------|--------------|-----------|--------|--------------|
| ACCOR             | ACCOR                                           | FR0012949949 | 17-Sep-23 | SNRFOR | Y            |
| ADLEREA           | ADLER Real Estate Aktiengesellschaft            | XS1731858715 | 06-Feb-24 | SNRFOR | Y            |
| AF                | AIR FRANCE - KLM                                | FR0013477254 | 16-Jan-25 | SNRFOR | Y            |
| ALTICFI           | Altice Finco S.A.                               | XS1577952440 | 15-Jan-28 | SECDOM | Y            |
| ALTICEF           | ALTICE FRANCE                                   | XS1859337419 | 01-Feb-27 | SECDOM | Y            |
| ARDAPAC           | ARDAGH PACKAGING FINANCE PUBLIC LIMITED COMPANY | USG04586AU00 | 15-Aug-27 | SNRFOR | Y            |
| ATSPA             | ATLANTIA S.P.A.                                 | XS1558491855 | 03-Feb-25 | SNRFOR | Y            |
| BOPAFIN           | Boparan Finance PLC                             | XS1082473395 | 15-Jul-21 | SNRFOR | Y            |
| CAWILD            | CABLE & WIRELESS LIMITED                        | XS0050504306 | 25-Mar-19 | SNRFOR | Y            |
| GROUPE            | CASINO GUICHARD-PERRACHON                       | FR0012074284 | 05-Aug-26 | SNRFOR | Y            |
| CECOAG            | CECONOMY AG                                     | XS2356316872 | 24-Jun-26 | SNRFOR | Y            |
| CELLTEL           | Cellnex Telecom, S.A.                           | XS1468525057 | 16-Jan-24 | SNRFOR | Y            |
| CIRSFIN           | Cirsa Finance International S.a r.l.            | XS1990952779 | 22-May-25 | SECDOM | Y            |
| CLAR              | Clariant AG                                     | CH0469273541 | 15-Apr-26 | SNRFOR | Y            |
| CMACGM            | CMA CGM                                         | XS2242188261 | 15-Jan-26 | SNRFOR | Y            |
| CONSS             | Constellium SE                                  | XS1713568811 | 15-Feb-26 | SNRFOR | Y            |
| CCK-CEH           | CROWN EUROPEAN HOLDINGS                         | XS1227287221 | 15-May-25 | SNRFOR | Y            |
| LUFTHA            | Deutsche Lufthansa Aktiengesellschaft           | XS2049726990 | 06-Sep-24 | SNRFOR | Y            |
| DUFRONE           | DUFROY ONE B.V.                                 | XS1699848914 | 15-Oct-24 | SNRFOR | Y            |
| EGGLO             | EG Global Finance plc                           | XS2065633203 | 30-Oct-25 | SECDOM | Y            |
| ELISSA            | Elis                                            | FR0013413556 | 11-Apr-24 | SNRFOR | Y            |
| FAUR              | FAURECIA                                        | XS1963830002 | 15-Jun-26 | SNRFOR | Y            |
| FCCAQU            | FCC AQUALIA, S.A.                               | XS1627343186 | 08-Jun-27 | SECDOM | Y            |
| AUTIM-ITL         | Autostrade per l'Italia S.p.A.                  | XS0193945655 | 09-Jun-24 | SNRFOR | N            |
| GKNHOL            | GKN HOLDINGS LIMITED                            | XS1611857795 | 12-May-32 | SNRFOR | Y            |
| GRIFSA            | GRIFOLS, S.A.                                   | XS1598757760 | 01-May-25 | SNRFOR | Y            |
| HAPAAKT           | Hapag-Lloyd Aktiengesellschaft                  | XS2326548562 | 15-Apr-28 | SNRFOR | Y            |
| ICELBON           | Iceland Bondco PLC                              | XS1681806326 | 15-Mar-25 | SECDOM | Y            |
| ILIAHOL           | ILIAD HOLDING                                   | XS2397781357 | 15-Oct-26 | SECDOM | Y            |
| INEOGRO           | INEOS Group Holdings S.A.                       | XS1405769990 | 01-Aug-24 | SECDOM | Y            |
| INTERNC           | International Consolidated Airlines Group, S.A. | XS2020580945 | 04-Jul-23 | SNRFOR | Y            |
| INTEGAM           | International Game Technology PLC               | XS1844997970 | 15-Jul-24 | SECDOM | Y            |
| INTRUAB           | Intrum AB                                       | XS1634532748 | 15-Jul-24 | SNRFOR | Y            |
| JAGLAN            | JAGUAR LAND ROVER AUTOMOTIVE PLC                | XS1551347393 | 15-Jan-24 | SNRFOR | Y            |
| KSAG              | K+S Aktiengesellschaft                          | XS1854830889 | 18-Jul-24 | SNRFOR | Y            |
| KAIXBON           | Kaixo Bondco Telecom, S.A.U.                    | XS2397198487 | 30-Sep-29 | SECDOM | Y            |
| LADBRCO           | LADBROKES CORAL GROUP LIMITED                   | XS1514268165 | 08-Sep-23 | SNRFOR | Y            |
| EPINF             | EP Infrastructure, a.s.                         | XS1811024543 | 26-Apr-24 | SNRFOR | N            |
| LEONSPA           | LEONARDO SOCIETA' PER AZIONI                    | XS1627782771 | 07-Jun-24 | SNRFOR | Y            |
| LOXAAA            | LOXAM                                           | XS1590067432 | 15-Apr-25 | SUBLT2 | Y            |
| MKS-M+SPIC        | MARKS AND SPENCER p.l.c.                        | XS1531151253 | 08-Dec-23 | SNRFOR | Y            |
| MATTETE           | Matterhorn Telecom Holding S.A.                 | XS1219475792 | 01-May-23 | SECDOM | Y            |
| MONITHO           | Monitchem Holdco 3 S.A.                         | XS2057884921 | 15-Mar-25 | SECDOM | Y            |
| NEXISPA           | Nexi S.p.A.                                     | XS2332589972 | 30-Apr-26 | SNRFOR | Y            |
| NIDDAH            | Nidda Healthcare Holding GmbH                   | XS1690644668 | 30-Sep-24 | SECDOM | Y            |
| NOKIA             | Nokia Oyj                                       | XS1577731604 | 15-Mar-24 | SNRFOR | Y            |
| NOVAFIV           | NOVAFIVES                                       | XS1713466222 | 15-Jun-25 | SECDOM | Y            |
| OI-Egp            | OI European Group B.V.                          | XS1405765907 | 15-Nov-24 | SNRFOR | Y            |
| ORANSA            | Orano                                           | FR0010804500 | 23-Sep-24 | SNRFOR | Y            |
| PICABON           | Picard Bondco S.A.                              | XS2361344315 | 01-Jul-27 | SECDOM | Y            |
| PREMFOO           | Premier Foods Finance PLC                       | XS2347091279 | 15-Oct-26 | SECDOM | Y            |
| RENAUL            | RENAULT                                         | FR0013299435 | 28-Nov-25 | SNRFOR | Y            |
| PRTP-Rexel        | REXEL                                           | XS2403428472 | 15-Dec-28 | SNRFOR | Y            |
| ROLLS             | ROLLS-ROYCE PLC                                 | XS1819575066 | 09-May-24 | SNRFOR | Y            |
| SAIPFIN           | Saipem Finance International B.V.               | XS1487495316 | 08-Sep-23 | SNRFOR | Y            |
| SCHAAAG           | Schaeffler AG                                   | DE000A2YB7A7 | 26-Mar-24 | SNRFOR | Y            |
| STENA             | Stena Aktiebolag                                | USW8758PAK22 | 01-Feb-24 | SNRFOR | Y            |
| STONPUB           | Stonegate Pub Company Financing PLC             | XS1575503146 | 15-Mar-22 | SECDOM | Y            |
| SYNNVX            | Syngenta AG                                     | XS1199954691 | 10-Sep-27 | SNRFOR | Y            |
| TDCHOL            | TDC Holding A/S                                 | XS0593952111 | 23-Feb-23 | SNRFOR | Y            |
| TECHNPL           | TechnipFMC PLC                                  | FR0011593300 | 18-Oct-23 | SNRFOR | Y            |
| TIIMN             | TELECOM ITALIA SPA                              | XS1347748607 | 19-Jan-24 | SNRFOR | Y            |
| LMETEL            | Telefonaktiebolaget L M Ericsson                | XS1571293684 | 01-Mar-24 | SNRFOR | Y            |
| NFRAWIR           | Infrastruttura Wireless Italiane S.p.A.         | XS2200215213 | 08-Jul-26 | SNRFOR | N            |
| TKAGR             | thyssenkrupp AG                                 | DE000A14J587 | 25-Feb-25 | SNRFOR | Y            |
| TKELE             | TK Elevator Holdco GmbH                         | XS2198191962 | 15-Jul-28 | SECDOM | Y            |
| PREUSS            | TUI AG                                          | DE000A3E5KG2 | 16-Apr-28 | SNRFOR | Y            |
| UNITGRO           | United Group B.V.                               | XS2111947748 | 15-Feb-28 | SECDOM | Y            |
| LBTG-UPC          | UPC Holding B.V.                                | USN9T41QAG33 | 15-Jan-28 | SECDOM | Y            |
| VLOF              | VALEO                                           | FR0011689033 | 22-Jan-24 | SNRFOR | Y            |
| VERIMID           | Verisure Midholding AB                          | XS2287912450 | 15-Feb-29 | SECDOM | Y            |
| VIRFIN            | VIRGIN MEDIA FINANCE PLC                        | XS2189766970 | 15-Jul-30 | SNRFOR | Y            |
| VOLVCAR           | Volvo Car AB                                    | XS1971935223 | 02-Apr-24 | SNRFOR | Y            |
| ZFEUR             | ZF Europe Finance B.V.                          | XS2010039977 | 23-Oct-27 | SNRFOR | Y            |
| ZIGGBON           | Ziggo Bond Company B.V.                         | USN98362AA68 | 28-Feb-30 | SECDOM | Y            |

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| IHS Markit Ticker | IHS Markit Long Name                                                      | ISIN         | Maturity  | TIER   |
|-------------------|---------------------------------------------------------------------------|--------------|-----------|--------|
| AEGON             | Aegon N.V.                                                                | XS0105290349 | 15-Dec-31 | SNRFOR |
| ALZSE             | Allianz SE                                                                | DE000A19S4U8 | 6-Jun-23  | SNRFOR |
| ASSGEN            | ASSICURAZIONI GENERALI - SOCIETA PER AZIONI                               | XS0452314536 | 16-Sep-24 | SNRFOR |
| AVLN              | AVIVA PLC                                                                 | XS1509003361 | 27-Oct-23 | SNRFOR |
| AXAF              | AXA                                                                       | FR0011524255 | 15-Jun-24 | SNRFOR |
| BBVSM             | BANCO BILBAO VIZCAYA ARGENTARIA, SOCIEDAD ANONIMA                         | XS1678372472 | 11-Sep-22 | SNRLAC |
| SANTNDR           | BANCO SANTANDER, S.A.                                                     | XS1557268221 | 9-Feb-22  | SNRLAC |
| BACR              | Barclays PLC                                                              | XS1757394322 | 24-Jan-26 | SNRFOR |
| BNP               | BNP PARIBAS                                                               | US09659X2A94 | 23-May-22 | SNRLAC |
| CMZB              | COMMERZBANK Aktiengesellschaft                                            | DE000CZ302M3 | 16-Sep-20 | SNRLAC |
| COERAB            | Coeperatieve Rabobank U.A.                                                | XS1871439342 | 29-Aug-23 | SNRLAC |
| ACAFB             | CREDIT AGRICOLE SA                                                        | US22536PAA93 | 10-Jan-22 | SNRLAC |
| CSGAG             | Credit Suisse Group AG                                                    | XS0099472994 | 29-Jul-19 | SNRFOR |
| DANBNK            | DANSKE BANK A/S                                                           | XS1799061558 | 22-May-23 | SNRLAC |
| DB                | DEUTSCHE BANK AKTIENGESELLSCHAFT                                          | DE000DL19TX8 | 7-Dec-20  | SNRLAC |
| HANNRUE           | Hannover Rueck SE                                                         | XS1808482746 | 18-Apr-28 | SNRFOR |
| HSBC              | HSBC HOLDINGS plc                                                         | XS0605521185 | 16-Mar-16 | SNRFOR |
| INTNED            | ING Groep N.V.                                                            | XS1882544205 | 20-Sep-23 | SNRFOR |
| SANPAO            | INTESA SANPAOLO SPA                                                       | XS1807182495 | 12-Apr-23 | SNRLAC |
| LBGP              | LLOYDS BANKING GROUP PLC                                                  | XS1517174626 | 9-Nov-23  | SNRFOR |
| BACRED            | MEDIOBANCA BANCA DI CREDITO FINANZIARIO SOCIETA PER AZIONI                | XS2106861771 | 23-Apr-25 | SNRLAC |
| MUNRE             | Muenchener Rueckversicherungs-Gesellschaft Aktiengesellschaft in Muenchen |              |           |        |
| NATWGRO           | NatWest Group plc                                                         | XS0997797054 | 28-Nov-16 | SNRFOR |
| PRUFIN            | PRUDENTIAL PUBLIC LIMITED COMPANY                                         | XS0096874671 | 11-May-29 | SNRFOR |
| SOCGEN            | SOCIETE GENERALE                                                          | US83368TAF57 | 12-Jan-22 | SNRLAC |
| STAN              | STANDARD CHARTERED PLC                                                    | XS1395052639 | 12-Apr-26 | SNRFOR |
| SWREL             | Swiss Reinsurance Company Ltd                                             | CH0262881441 | 21-Jan-27 | SNRFOR |
| UBSGRO            | UBS Group AG                                                              | CH0341440334 | 30-Nov-24 | SNRFOR |
| USPA              | UNICREDIT, SOCIETA PER AZIONI                                             | XS1754213947 | 18-Jan-23 | SNRLAC |
| ZINCO             | Zurich Insurance Company Ltd                                              | CH0398633229 | 18-Dec-24 | SNRFOR |

**IHS Markit iTraxx Europe Sub Financials Series 38 Provisional**

| IHS Markit Ticker | IHS Markit Long Name                                                      | ISIN         | Maturity  | TIER   |
|-------------------|---------------------------------------------------------------------------|--------------|-----------|--------|
| AEGON             | Aegon N.V.                                                                | XS1061711575 | 25-Apr-44 | SUBLT2 |
| ALZSE             | Allianz SE                                                                | DE000A14J9N8 | 7-Jul-45  | SUBLT2 |
| ASSGEN            | ASSICURAZIONI GENERALI - SOCIETA PER AZIONI                               | XS1062900912 | 4-May-26  | SUBLT2 |
| AVLN              | AVIVA PLC                                                                 | XS0138717441 | 14-Nov-36 | SUBLT2 |
| AXAF              | AXA                                                                       | XS0878743623 | 4-Jul-43  | SUBLT2 |
| BBVSM             | BANCO BILBAO VIZCAYA ARGENTARIA, SOCIEDAD ANONIMA                         | ES0213211099 | 20-Oct-19 | SUBLT2 |
| SANTNDR           | BANCO SANTANDER, S.A.                                                     | XS0291652203 | 23-Mar-17 | SUBLT2 |
| BACR              | Barclays PLC                                                              | US06738EAC93 | 11-Sep-24 | SUBLT2 |
| BNP               | BNP PARIBAS                                                               | FR0010092189 | 28-Jun-16 | SUBLT2 |
| CMZB              | COMMERZBANK Aktiengesellschaft                                            | DE000CB07899 | 13-Sep-16 | SUBLT2 |
| COOERAB           | Coooperative Rabobank U.A.                                                | XS0429484891 | 20-May-19 | SUBLT2 |
| ACAFP             | CREDIT AGRICOLE SA                                                        | FR0010138487 | 22-Dec-16 | SUBLT2 |
| CSGAG             | Credit Suisse Group AG                                                    | XS0118514446 | 5-Oct-20  | SUBLT2 |
| DANBNK            | DANSKE BANK A/S                                                           | XS1967697738 | 21-Jun-29 | SUBLT2 |
| DB                | DEUTSCHE BANK AKTIENGESELLSCHAFT                                          | DE0003933685 | 20-Sep-16 | SUBLT2 |
| HANNRUE           | Hannover Rueck SE                                                         | XS2063350925 | 9-Oct-39  | SUBLT2 |
| HSBC              | HSBC HOLDINGS plc                                                         | XS0433028254 | 10-Jun-19 | SUBLT2 |
| INTNED            | ING Groep N.V.                                                            | XS1590823859 | 11-Apr-28 | SUBLT2 |
| SANPAO            | INTESA SANPAOLO SPA                                                       | IT0004457807 | 24-Feb-16 | SUBLT2 |
| LBGP              | LLOYDS BANKING GROUP PLC                                                  | US53944YAA10 | 4-Nov-24  | SUBLT2 |
| BACRED            | MEDIOBANCA BANCA DI CREDITO FINANZIARIO SOCIETA PER AZIONI                | IT0004645542 | 15-Nov-20 | SUBLT2 |
| MUNRE             | Muenchener Rueckversicherungs-Gesellschaft Aktiengesellschaft in Muenchen | XS2221845683 | 26-May-41 | SUBLT2 |
| NATWGRO           | NatWest Group plc                                                         | US780097AM39 | 3-Jul-18  | SUBLT2 |
| PRUFIN            | PRUDENTIAL PUBLIC LIMITED COMPANY                                         | XS0140198044 | 19-Dec-31 | SUBLT2 |
| SOCGEN            | SOCIETE GENERALE                                                          | FR0000487886 | 21-Dec-16 | SUBLT2 |
| STAN              | STANDARD CHARTERED PLC                                                    | XS0969864916 | 26-Jan-24 | SUBLT2 |
| SWREL             | Swiss Reinsurance Company Ltd                                             | XS0138467401 | 21-Nov-21 | SUBLT2 |
| UBSGRO            | UBS Group AG                                                              |              |           |        |
| USPA              | UNICREDIT, SOCIETA PER AZIONI                                             | IT0004615305 | 14-Jun-17 | SUBLT2 |
| ZINCO             | Zurich Insurance Company Ltd                                              | CH1151526204 | 3-May-52  | SUBLT2 |

# IHS iTraxx Europe Series 38 Provisional vs. Series 37 Changes

| Sector / Index      | IHS Markit Ticker | IHS Markit Long Name                    | IN / OUT | Comment |
|---------------------|-------------------|-----------------------------------------|----------|---------|
| Crossover           | GALPENE           | GALP ENERGIA, SGPS, S.A.                | OUT      |         |
| Crossover           | LAGASA            | Lagarere SA                             | OUT      |         |
| Crossover           | TEOLVOI           | Teollisuuden Voima Oyj                  | OUT      |         |
| Crossover           | AUTIM-ITL         | Autostrade per l'Italia S.p.A.          | IN       |         |
| Crossover           | EPINF             | EP Infrastructure, a.s.                 | IN       |         |
| Crossover           | NFRAWIR           | Infrastrutture Wireless Italiane S.p.A. | IN       |         |
| Autos & Industrials | COMPFIK           | Compagnie Financiere Michelin           | OUT      |         |
| Autos & Industrials | PNL               | PostNL N.V.                             | IN       |         |