



markit™

Markit iTraxx Europe Series 16
Final Membership List

14 September 2011

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Markit iTraxx Europe Series 16 Final Membership List

Sector	Markit Ticker	Markit Long Name
Autos & Industrials	ADO	Adecco S.A.
Autos & Industrials	VLVY	Aktiebolaget Volvo
Autos & Industrials	AKZO	AKZO Nobel N.V.
Autos & Industrials	ALSTOM	ALSTOM
Autos & Industrials	AAUK	Anglo American plc
Autos & Industrials	ARMLL	ArcelorMittal
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	STGOBN	COMPAGNIE DE SAINT-GOBAIN
Autos & Industrials	MICH-CoFinMich	Compagnie Financiere Michelin
Autos & Industrials	DAMLR	Daimler AG
Autos & Industrials	EAD	European Aeronautic Defence and Space Company EADS N.V.
Autos & Industrials	FINMEC	FINMECCANICA S.P.A.
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	LINDE	Linde Aktiengesellschaft
Autos & Industrials	PNL	PostNL N.V.
Autos & Industrials	RNTKIL	RENTOKIL INITIAL PLC
Autos & Industrials	SANFI	SANOFI
Autos & Industrials	SIEM	Siemens Aktiengesellschaft
Autos & Industrials	SOLVAY	Solvay
Autos & Industrials	VLOF	VALEO
Autos & Industrials	VINCI	VINCI
Autos & Industrials	VW	VOLKSWAGEN AKTIENGESELLSCHAFT
Autos & Industrials	XSTR	XSTRATA PLC
Consumers	ELTLX	Aktiebolaget Electrolux
Consumers	BATSLN	BRITISH AMERICAN TOBACCO p.l.c.
Consumers	CDBRYH	CADBURY HOLDINGS LIMITED
Consumers	CARR	CARREFOUR
Consumers	GROUPE	CASINO GUICHARD-PERRACHON
Consumers	CPGLN	COMPASS GROUP PLC
Consumers	DANONE	DANONE
Consumers	DIAG	DIAGEO PLC
Consumers	EXPGRLEXPFIN	EXPERIAN FINANCE PLC
Consumers	AUCHAN	GROUPE AUCHAN
Consumers	HENAGK	Henkel AG & Co. KGaA
Consumers	IMPTOB	IMPERIAL TOBACCO GROUP PLC
Consumers	JTI	JTI (UK) FINANCE PLC
Consumers	KINGFI	KINGFISHER PLC
Consumers	AHOLD	Koninklijke Ahold N.V.

Sector	Markit Ticker	Markit Long Name
Consumers	PHG	Koninklijke Philips Electronics N.V.
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	PPR	PPR
Consumers	SABLN	SABMILLER PLC
Consumers	AYLL	SAFEWAY LIMITED
Consumers	DEXO	SODEXO
Consumers	SUEDZU	Suedzucker Aktiengesellschaft Mannheim/Ochsenfurt
Consumers	SCACAP	Svenska Cellulosa Aktiebolaget SCA
Consumers	TATELN	TATE & LYLE PUBLIC LIMITED COMPANY
Consumers	TSCO	TESCO PLC
Consumers	ULVR	Unilever N.V.
Energy	BPLN	BP P.L.C.
Energy	CENTRI	Centrica Plc
Energy	EON	E.ON AG
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	REP	REPSOL YPF, 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	MONTE	BANCA MONTE DEI PASCHI DI SIENA S.P.A.
Financials	BBVSM	BANCO BILBAO VIZCAYA ARGENTARIA, SOCIEDAD ANONIMA
Financials	BPSC	BANCO POPOLARE SOCIETA COOPERATIVA
Financials	SANTNDR	BANCO SANTANDER, S.A.
Financials	BACR-Bank	BARCLAYS BANK PLC
Financials	BNP	BNP PARIBAS
Financials	CMZB	COMMERZBANK Aktiengesellschaft
Financials	ACAFP	CREDIT AGRICOLE SA

Sector	Markit Ticker	Markit Long Name
Financials	CSGAG	Credit Suisse Group Ltd
Financials	DB	DEUTSCHE BANK AKTIENGESELLSCHAFT
Financials	HANRUE	Hannover Rueckversicherung AG
Financials	SANPAO	INTESA SANPAOLO SPA
Financials	LLOYDS-Bank	LLOYDS TSB BANK plc
Financials	MUNRE	Muenchener Rueckversicherungs-Gesellschaft Aktiengesellschaft in Muenchen
Financials	SOCGEN	SOCIETE GENERALE
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	BERTEL	Bertelsmann AG
TMT	BSY	BRITISH SKY BROADCASTING GROUP PLC
TMT	BRITEL-BritTel	BRITISH TELECOMMUNICATIONS public limited company
TMT	DT	Deutsche Telekom AG
TMT	FRTEL	FRANCE TELECOM
TMT	KPN	Koninklijke KPN N.V.
TMT	PSON	PEARSON plc
TMT	PUBFP	PUBLICIS GROUPE SA
TMT	REEDLN	REED ELSEVIER PLC
TMT	STM	STMicroelectronics N.V.
TMT	TIIMN	TELECOM ITALIA SPA
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 16 Final Membership List

Markit Ticker	Markit Long Name
ALCLCT	ALCATEL LUCENT
ARDAPAC	ARDAGH PACKAGING FINANCE PUBLIC LIMITED COMPANY
BAB	BRITISH AIRWAYS plc
CAWILD	CABLE & WIRELESS LIMITED
CAWPLC	CABLE & WIRELESS WORLDWIDE PLC
CIRINT	CIR S.P.A. - COMPAGNIE INDUSTRIALI RIUNITE
CLAR	Clariant AG
CODSA-Fin	CODERE FINANCE (LUXEMBOURG) S.A.
CONTI	Continental Aktiengesellschaft
CONVHEA	ConvaTec Healthcare E S.A.
DIXON	DIXONS RETAIL PLC
EDP	EDP - Energias de Portugal, S.A.
FIATIND	FIAT INDUSTRIAL S.P.A.
FIAT	FIAT S.P.A.
FSEKGA	Fresenius SE & Co. KGaA
GROHE	Grohe Holding GmbH
HAVAS	HAVAS
HEI	HeidelbergCement AG
OTE	HELLENIC TELECOMMUNICATIONS ORGANISATION SOCIETE ANONYME
INGHL	INEOS GROUP HOLDINGS LIMITED
ISSNAS	ISS A/S
ITV	ITV PLC
KDVSGM	Kabel Deutschland Vertrieb und Service GmbH
LADBRK	LADBROKES PLC
LAFCP	LAFARGE
MEHI	MELIA HOTELS INTERNATIONAL, S.A.
MESSA	M-real Oyj
MUSKGMB	MUSKETEER GmbH
NOKIA	Nokia Oyj
NSINO	NORSKE SKOGINDUSTRIER ASA
NXP	NXP B.V.
ONOSM-ONOFin2	ONO FINANCE II PUBLIC LIMITED COMPANY
PEUGOT	PEUGEOT SA
PLTMPL-IntFin	Portugal Telecom International Finance B.V.
GENP	RALLYE
RENAUL	RENAULT
SAS-ScanAirSys	Scandinavian Airlines System Denmark-Norway-Sweden
MDPAC-SKF	SMURFIT KAPPA FUNDING PUBLIC LIMITED COMPANY
AF-AirFrance	SOCIETE AIR FRANCE
STENA	Stena Aktiebolag
STORA	Stora Enso Oyj
SUNRICO	Sunrise Communications Holdings S.A.
TKAGR	ThyssenKrupp AG
PREUSS	TUI AG
UNIMED	Unitymedia GmbH
LBTG-UPC	UPC Holding B.V.

Markit Ticker	Markit Long Name
UPMKYM	UPM-Kymmene Oyj
VIRFIN	VIRGIN MEDIA FINANCE PLC
WENL	WENDEL
WINDAQ	Wind Acquisition Finance S.A.

Markit iTraxx Europe HiVol Series 16 Final Membership List

Markit Ticker	Markit Long Name
ADO	Adecco S.A.
VLVY	Aktiebolaget Volvo
ALSTOM	ALSTOM
AAUK	Anglo American plc
ARMLL	ArcelorMittal
ATSPA	ATLANTIA S.P.A.
GROUPE	CASINO GUICHARD-PERRACHON
STGOBN	COMPAGNIE DE SAINT-GOBAIN
MICH-CoFinMich	Compagnie Financiere Michelin
ENEL	ENEL S.P.A.
ENI	ENI S.P.A.
FINMEC	FINMECCANICA S.P.A.
GASSM	GAS NATURAL SDG, S.A.
GLCORE	Glencore International AG
HOLZSW	Holcim Ltd
IBERDU	IBERDROLA, S.A.
LNX	LANXESS Aktiengesellschaft
MKS-M+SPlc	MARKS AND SPENCER p.l.c.
METFNL	METRO AG
NXT	NEXT PLC
PNL	PostNL N.V.
PPR	PPR
RNTKIL	RENTOKIL INITIAL PLC
REP	REPSOL YPF, S.A.
TIIMN	TELECOM ITALIA SPA
TELEFO	TELEFONICA, S.A.
VLOF	VALEO
VEOLIA	VEOLIA ENVIRONNEMENT
VINCI	VINCI
XSTR	XSTRATA PLC

Markit iTraxx Europe Series 16 Final vs. iTraxx Europe Series 15

Sector	Markit Ticker	Markit Long Name	IN/OUT
Europe - Autos & Industrials	ATSPA	ATLANTIA S.P.A.	IN
Europe - Autos & Industrials	VLOF	VALEO	IN
Europe - Consumers	SABLN	SABMILLER PLC	IN
Europe - Energy	RDSPLC	ROYAL DUTCH SHELL PLC	IN
Europe - Energy	STOL	Statoil ASA	IN
Europe - TMT	BSY	BRITISH SKY BROADCASTING GROUP PLC	IN
Europe - TMT	LMETEL	Telefonaktiebolaget L M Ericsson	IN
Europe - Autos & Industrials	DPW	Deutsche Post AG	OUT
Europe - Autos & Industrials	ROLLS	ROLLS-ROYCE plc	OUT
Europe - Consumers	SWEMAT	Swedish Match AB	OUT
Europe - Energy	FERRUZ	EDISON S.P.A.	OUT
Europe - Energy	EDP	EDP - Energias de Portugal, S.A.	OUT
Europe - TMT	NOKIA	Nokia Oyj	OUT
Europe - TMT	PLTMPL-IntFin	Portugal Telecom International Finance B.V.	OUT
Crossover	ARDAPAC	ARDAGH PACKAGING FINANCE PUBLIC LIMITED COMPANY	IN
Crossover	CLAR	Clariant AG	IN
Crossover	CONVHEA	ConvaTec Healthcare E S.A.	IN
Crossover	EDP	EDP - Energias de Portugal, S.A.	IN
Crossover	FIATIND	FIAT INDUSTRIAL S.P.A.	IN
Crossover	ISSNAS	ISS A/S	IN
Crossover	KDVSGM	Kabel Deutschland Vertrieb und Service GmbH	IN
Crossover	MUSKGMB	MUSKETEER GmbH	IN
Crossover	NOKIA	Nokia Oyj	IN
Crossover	PLTMPL-IntFin	Portugal Telecom International Finance B.V.	IN
Crossover	SAS-ScanAirSys	Scandinavian Airlines System Denmark-Norway-Sweden	IN
Crossover	SUNRICO	Sunrise Communications Holdings S.A.	IN
Crossover	RHA	RHODIA	OUT
Crossover	TMKLT	TOMKINS LIMITED	OUT
HiVol	ADO	Adecco S.A.	IN
HiVol	AAUK	Anglo American plc	IN
HiVol	ATSPA	ATLANTIA S.P.A.	IN
HiVol	ENI	ENI S.P.A.	IN
HiVol	LNK	LANXESS Aktiengesellschaft	IN
HiVol	METFNL	METRO AG	IN
HiVol	VLOF	VALEO	IN
HiVol	VEOLIA	VEOLIA ENVIRONNEMENT	IN
HiVol	VINCI	VINCI	IN
HiVol	BAPLC	BAE SYSTEMS PLC	OUT
HiVol	FERRUZ	EDISON S.P.A.	OUT
HiVol	EDP	EDP - Energias de Portugal, S.A.	OUT
HiVol	KINGFI	KINGFISHER PLC	OUT
HiVol	AHOLD	Koninklijke Ahold N.V.	OUT
HiVol	NOKIA	Nokia Oyj	OUT
HiVol	PLTMPL-IntFin	Portugal Telecom International Finance B.V.	OUT
HiVol	TATELN	TATE & LYLE PUBLIC LIMITED COMPANY	OUT
HiVol	VIVNDI	VIVENDI	OUT

Markit iTraxx Europe Series 16 Coupons

Index	Year	Maturity	Coupon (bps)
Markit iTraxx Europe	3	20-Dec-14	100
	5	20-Dec-16	100
	7	20-Dec-18	100
	10	20-Dec-21	100
Markit iTraxx Europe Crossover	3	20-Dec-14	500
	5	20-Dec-16	500
	7	20-Dec-18	500
	10	20-Dec-21	500
Markit iTraxx Europe HiVol	3	20-Dec-14	100
	5	20-Dec-16	100
	7	20-Dec-18	100
	10	20-Dec-21	100
Markit iTraxx Europe Non-Financial	5	20-Dec-16	100
	10	20-Dec-21	100
Markit iTraxx Europe Senior Financial	5	20-Dec-16	100
	10	20-Dec-21	100
Markit iTraxx Europe Sub Financial	5	20-Dec-16	500
	10	20-Dec-21	500

Markit iTraxx Europe Series 16 Recovery Rates

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