

## EUR --- Bond List

14.08.2017

AMOUNT	CCY	ISSUER	INDUSTRY SECTOR	INDUSTRY SUBGROUP	COLLATERAL	ISIN	Country Full Name	Country of Risk	CPN	MATURITY	S&P	MOODY 'S	YTM ASK	ASK PRICE	AMT OUTSTANDING
1,000	EUR	ADLER REAL ESTATE AG	Financial	Real Estate Oper/Develo	SR UNSECURED	XS1211417362	GERMANY	DE	4.750	08.04.2020			2.63	105.38	500,000,000
1	EUR	PROVINCIA DE BUENOS AIRE	Government	Regional Authority	SR UNSECURED	XS0234085461	ARGENTINA	AR	3.000	01.05.2020	B	B3	3.80	100.30	571,686,049
50,000	EUR	BNQ CEN TUNISIA INT BOND	Financial	Central Bank	SR UNSECURED	XS0222293382	TUNISIA	TN	4.500	22.06.2020	NR	Ba3	2.58	105.19	400,000,000
1,000	EUR	ROMANIA	Government	Sovereign	SR UNSECURED	XS0972758741	ROMANIA	RO	4.625	18.09.2020	BBB-	Baa3	-0.32	115.00	2,000,000,000
1	EUR	CREDIT AGRICOLE SA	Financial	Diversified Banking Inst	SUBORDINATED	FR0010236836	FRANCE	FR	3.750	20.10.2020		NR	3.18	101.73	468,670,000
1,000	EUR	THYSSENKRUPP AG	Basic Materials	Steel-Producers	SR UNSECURED	DE000A14J579	GERMANY	DE	1.750	25.11.2020	BB	Ba2	1.75	100.01	750,000,000
1,000	EUR	REPUBLIC OF CYPRUS	Government	Sovereign	UNSECURED	XS1227247191	CYPRUS	CY	3.875	06.05.2022		Ba3	1.52	110.65	1,000,000,000
1	EUR	CREDIT AGRICOLE SA	Financial	Diversified Banking Inst	SUBORDINATED	FR0010941021	FRANCE	FR	4.000	30.09.2022			3.79	100.99	716,980,000
1,000	EUR	IVS GROUP	Consumer, Non-cyclical	Commercial Services	COMPANY GUARNT	XS1308021846	LUXEMBOURG	IT	4.500	15.11.2022			3.28	105.77	240,000,000
1,000	EUR	PEUGEOT SA	Consumer, Cyclical	Auto-Cars/Light Trucks	COMPANY GUARNT	FR0013245586	FRANCE	FR	2.000	23.03.2024		Ba1	1.76	101.50	700,000,000
50,000	EUR	NEW AREVA HOLDING SA	Industrial	Machinery-Electric Util	COMPANY GUARNT	FR0010804500	FRANCE	FR	4.875	23.09.2024	BB		2.80	113.21	1,000,000,000
1,000	EUR	DEUTSCHE BANK AG	Financial	Diversified Banking Inst	SUBORDINATED	DE000DB7XJJ2	GERMANY	DE	2.750	17.02.2025	BB+	Ba2	2.50	101.00	1,250,000,000
1,000	EUR	THYSSENKRUPP AG	Basic Materials	Steel-Producers	SR UNSECURED	DE000A14J587	GERMANY	DE	2.500	25.02.2025	BB	Ba2	2.57	99.50	600,000,000
1,000	EUR	BUONI POLIENNALI DEL TES	Government	Sovereign	BONDS	IT0005090318	ITALY	IT	1.500	01.06.2025		Baa2u	1.62	99.19	19,786,723,000
0	EUR	OBRIGACOES DO TESOURO	Government	Sovereign	SR UNSECURED	PTOTEKOE0011	PORTUGAL	PT	2.875	15.10.2025		Ba1	2.28	104.40	12,613,262,527
1,000	EUR	ROMANIA	Government	Sovereign	SR UNSECURED	XS1312891549	ROMANIA	RO	2.750	29.10.2025	BBB-	Baa3	1.76	107.50	2,000,000,000
1,000	EUR	REPUBLIC OF CYPRUS	Government	Sovereign	SR UNSECURED	XS1314321941	CYPRUS	CY	4.250	04.11.2025		Ba3	2.43	113.37	1,000,000,000
1,000	EUR	BUONI POLIENNALI DEL TES	Government	Sovereign	BONDS	IT0005127086	ITALY	IT	2.000	01.12.2025		Baa2u	1.72	102.21	17,829,688,000
1,000	EUR	BUONI POLIENNALI DEL TES	Government	Sovereign	BONDS	IT0005170839	ITALY	IT	1.600	01.06.2026		Baa2u	1.82	98.32	17,774,500,000
0	EUR	OBRIGACOES DO TESOURO	Government	Sovereign	SR UNSECURED	PTOTETOE0012	PORTUGAL	PT	2.875	21.07.2026		Ba1	2.50	103.00	7,982,982,000
1,000	EUR	GOLDMAN SACHS GROUP INC	Financial	Diversified Banking Inst	SR UNSECURED	XS1458408561	UNITED STATES	US	1.625	27.07.2026	BBB+	A3	1.51	100.98	2,000,000,000
1,000	EUR	BUONI POLIENNALI DEL TES	Government	Sovereign	BONDS	IT0005210650	ITALY	IT	1.250	01.12.2026		Baa2u	1.86	94.89	18,039,664,000
0	EUR	OBRIGACOES DO TESOURO	Government	Sovereign	SR UNSECURED	PTOTEUOE0019	PORTUGAL	PT	4.125	14.04.2027		Ba1	2.74	111.57	5,284,909,000
1,000	EUR	ROMANIA	Government	Sovereign	SR UNSECURED	XS1599193403	ROMANIA	RO	2.375	19.04.2027	BBB-	Baa3	2.23	101.25	1,000,000,000
1,000	EUR	ROMANIA	Government	Sovereign	UNSECURED	XS1420357318	ROMANIA	RO	2.875	26.05.2028	BBB-	Baa3	2.45	104.00	2,000,000,000
1,000	EUR	E.ON SE	Utilities	Electric-Integrated	SR UNSECURED	XS1616411119	GERMANY	DE	1.625	22.05.2029	BBB	Baa2	1.59	100.37	750,000,000
1,000	EUR	VOLKSWAGEN INTL FIN NV	Consumer, Cyclical	Auto-Cars/Light Trucks	COMPANY GUARNT	XS1167667283	NETHERLANDS	DE	1.625	16.01.2030	BBB+	A3	1.98	96.14	1,000,000,000
1,000	EUR	BONOS Y OBLIG DEL ESTADO	Government	Sovereign	UNSECURED	ES00000128Q6	SPAIN	ES	2.350	30.07.2033	BBB+	Baa2	2.10	103.29	6,000,520,000
1,000	EUR	COMUNE DI MILANO	Government	Municipal-City	SR UNSECURED	XS0223484345	ITALY	IT	4.019	29.06.2035	BBB-	Baa2	3.46	107.37	1,685,347,000
1,000	EUR	REPUBLIC OF LITHUANIA	Government	Sovereign	SR UNSECURED	XS1310032260	LITHUANIA	LT	2.125	22.10.2035	A-	A3	1.49	109.98	1,200,000,000
1,000	EUR	ROMANIA	Government	Sovereign	SR UNSECURED	XS1313004928	ROMANIA	RO	3.875	29.10.2035	BBB-	Baa3	3.41	106.25	2,000,000,000
1,000	EUR	BUONI POLIENNALI DEL TES	Government	Sovereign	BONDS	IT0005177909	ITALY	IT	2.250	01.09.2036		Baa2u	2.69	93.76	13,400,000,000
1,000	EUR	REPUBLIKA SLOVENIJA	Government	Sovereign	BONDS	SI0002103677	SLOVENIA	SI	1.750	03.11.2040	A+	Baa3	2.10	93.58	2,500,000,000
1,000	EUR	EFSF	Government	Sovereign Agency	GOVT GUARANTEED	EU000A1G0DL7	LUXEMBOURG	SNAT	1.700	13.02.2043	AA	Aa1	1.50	104.10	3,500,000,000
0	EUR	IRISH TSY 2% 2045	Government	Sovereign	BONDS	IE00BV8C9186	IRELAND	IE	2.000	18.02.2045	A+	A3	1.77	104.96	7,218,900,000
0	EUR	EURO STABILITY MECHANISM	Government	Sovereign Agency	SR UNSECURED	EU000A1U9902	SNAT	SNAT	1.750	20.10.2045		Aa1	1.47	106.31	3,000,000,000

1,000	EUR	VIENNA INSURANCE GRP AGW	Financial	Multi-line Insurance	JR SUBORDINATED	AT0000A1D5E1	AUSTRIA	AT	3.750	02.03.2046	A-		3.18	109.49	400,000,000
1,000	EUR	REPUBLIC OF AUSTRIA	Government	Sovereign	SR UNSECURED	AT0000A1K9F1	AUSTRIA	AT	1.500	20.02.2047	AA+	Aa1	1.47	100.82	4,502,044,000
1,000	EUR	BUONI POLIENNALI DEL TES	Government	Sovereign	UNSECURED	IT0005162828	ITALY	IT	2.700	01.03.2047		Baa2u	3.15	91.89	15,712,700,000
50,000	EUR	TESCO PLC	Consumer, Non-cyclical	Food-Retail	SR UNSECURED	XS0295018070	BRITAIN	GB	5.125	10.04.2047	BB+	Ba1	4.45	111.00	355,991,000
1,000	EUR	LAND NORDRHEIN-WESTFALEN	Government	Regional Authority	SR UNSECURED	DE000NRW0KE7	GERMANY	DE	1.650	16.05.2047	AA-	Aa1	1.60	101.20	1,650,000,000
1,000	EUR	REPUBLIC OF LITHUANIA	Government	Sovereign	SR UNSECURED	XS1619568139	LITHUANIA	LT	2.100	26.05.2047		A3	1.97	102.91	550,000,000
1	EUR	FRANCE (GOVT OF)	Government	Sovereign	UNSECURED	FR0013257524	FRANCE	FR	2.000	25.05.2048		Aa2u	1.74	106.18	11,006,000,000
1,000	EUR	RWE AG	Utilities	Electric-Integrated	JR SUBORDINATED	XS1219498141	GERMANY	DE	2.750	21.04.2075	BB	Ba2	2.82	101.05	700,000,000
1,000	EUR	RWE AG	Utilities	Electric-Integrated	JR SUBORDINATED	XS1219499032	GERMANY	DE	3.500	21.04.2075	BB	Ba2	3.50	99.50	550,000,000
1,000	EUR	DONG ENERGY A/S	Utilities	Electric-Distribution	JR SUBORDINATED	XS1227607402	DENMARK	DK	3.000	06.11.3015	BB+	Baa3	2.90	104.75	600,000,000
1,000	EUR	VOLKSWAGEN INTL FIN NV	Consumer, Cyclical	Auto-Cars/Light Trucks	COMPANY GUARNT	XS1206540806	NETHERLANDS	DE	2.500	Perpetual	BBB-	Baa2	2.70	99.08	1,100,000,000
1,000	EUR	VOLKSWAGEN INTL FIN NV	Consumer, Cyclical	Auto-Cars/Light Trucks	COMPANY GUARNT	XS1048428012	NETHERLANDS	DE	3.750	Perpetual	BBB-	Baa2	3.03	102.51	1,250,000,000
1,000	EUR	VOLKSWAGEN INTL FIN NV	Consumer, Cyclical	Auto-Cars/Light Trucks	COMPANY GUARNT	XS1206541366	NETHERLANDS	DE	3.500	Perpetual	BBB-	Baa2	4.19	95.22	1,400,000,000
50,000	EUR	OTP BANK NYRT	Financial	Commer Banks Non-US	JR SUBORDINATED	XS0274147296	HUNGARY	HU	2.672	Perpetual		B1	2.71	98.45	247,700,000
50,000	EUR	AXA SA	Financial	Multi-line Insurance	JR SUBORDINATED	XS0323922376	FRANCE	FR	6.211	Perpetual	BBB	Baa1	2.44	90.50	334,501,000
1,000	EUR	AEGON NV	Financial	Multi-line Insurance	JR SUBORDINATED	NL0000168466	NETHERLANDS	NL	6.000	Perpetual	BBB	Baa1	5.98	100.25	200,000,000
1,000	EUR	ACHMEA BV	Financial	Multi-line Insurance	JR SUBORDINATED	NL0000168714	NETHERLANDS	NL	6.000	Perpetual	BBB-		6.57	91.25	600,000,000