

# EUR --- Bond List

22.08.2017

AMOUNT	CCY	ISSUER	INDUSTRY SECTOR	INDUSTRY SUBGROUP	COLLATERAL	ISIN	Country Full Name	Country of Risk	CPN	MATURITY	NXT CALL DATE	S&P	MOODY'S	YTM ASK	ASK PRICE	AMT OUTSTANDING
100,000	EUR	BORMIOLI ROCCO HOLDINGS	Industrial	Containers-Metal/Glass	SR SECURED	XS0615235966	LUXEMBOURG	IT	10.000	01.08.2018	21.09.2017	B	B3	8.09	101.68	250,000,000
100,000	EUR	BULGARIAN TELECOM CO EAD	Communications	Telecom Services	SR SECURED	XS0994993037	BULGARIA	BG	6.625	15.11.2018	21.09.2017	B+ /*	B1	4.86	102.06	400,000,000
100,000	EUR	THREEAB OPTIQUE DV	Consumer, Non-cyclical	Optical Supplies	SR SECURED	XS1028956909	FRANCE	FR	5.625	15.04.2019	21.09.2017	B	B2	4.80	101.28	365,000,000
100,000	EUR	WIND ACQUISITION FIN SA	Communications	Telecom Services	SR SECURED	XS0922256580	LUXEMBOURG	IT	4.921	30.04.2019	21.09.2017	BB	Ba3	3.80	101.85	150,000,000
100,000	EUR	OVAKO AB	Basic Materials	Steel-Producers	SR SECURED	XS1028954367	SWEDEN	SE	6.500	01.06.2019	21.09.2017	B-	B3	4.85	102.75	300,000,000
100,000	EUR	INTL CAR WASH GROUP FIN	Consumer, Non-cyclical	Auto Repair Centers	SR SECURED	XS1028951009	BRITAIN	GB	6.625	15.07.2019	01.09.2017	B	B2	5.39	102.19	240,000,000
100,000	EUR	TECHEM GMBH	Industrial	Electronic Measur Instr	SR SECURED	XS0783934911	GERMANY	DE	6.125	01.10.2019	01.09.2017	BB	Ba2	4.61	103.00	410,000,000
100,000	EUR	OBRASCON HUARTE LAIN SA	Industrial	Building-Heavy Construct	SR UNSECURED	XS0760705631	SPAIN	ES	7.625	15.03.2020	21.09.2017		Caa1	7.57	100.13	187,079,000
100,000	EUR	AABAR INVESTMENTS PJSC	Financial	Investment Companies	SR UNSECURED	XS1210352784	UAE	AE	0.500	27.03.2020				4.16	91.10	1,000,000,000
1	EUR	PROVINCIA DE BUENOS AIRE	Government	Regional Authority	SR UNSECURED	XS0234085461	ARGENTINA	AR	3.000	01.05.2020		B	B3	3.88	100.11	571,686,049
100,000	EUR	SELECTA GROUP BV	Industrial	Machinery-General Indust	SR SECURED	XS1078234330	NETHERLANDS	CH	6.500	15.06.2020	21.09.2017	B	B3	5.41	102.80	350,000,000
100,000	EUR	NOVAFIVES SAS	Industrial	Engineering/R&D Services	SR SECURED	XS1028951421	FRANCE	FR	3.669	30.06.2020	21.09.2017	B	B3	3.33	100.93	200,000,000
100,000	EUR	WIND ACQUISITION FIN SA	Communications	Telecom Services	SR SECURED	XS1082635712	LUXEMBOURG	IT	3.669	15.07.2020	01.09.2017	BB	Ba3	3.38	100.82	575,000,000
100,000	EUR	WIND ACQUISITION FIN SA	Communications	Telecom Services	SR SECURED	XS1082636876	LUXEMBOURG	IT	4.000	15.07.2020	01.09.2017	BB	Ba3	3.36	101.75	2,475,000,000
100,000	EUR	WIND ACQUISITION FIN SA	Communications	Telecom Services	SR SECURED	XS1204622960	LUXEMBOURG	IT	4.125	15.07.2020	21.09.2017	BB	Ba3	3.75	101.05	400,000,000
100,000	EUR	RUSSIAN FEDERATION	Government	Sovereign	SR UNSECURED	XS0971722342	RUSSIA	RU	3.625	16.09.2020		BB+	Ba1	3.79	99.53	750,000,000
100,000	EUR	TECHEM ENERGY MET SERV	Industrial	Electronic Measur Instr	SECURED	XS0783934838	GERMANY	DE	7.875	01.10.2020	01.09.2017	B	B2	6.56	103.62	325,000,000
100,000	EUR	ASTALDI SPA	Industrial	Building-Heavy Construct	SR UNSECURED	XS1000393899	ITALY	IT	7.125	01.12.2020	21.09.2017	B-	B3	5.68	104.25	750,000,000
1,000	EUR	EKOSEM-AGRAR GMBH	Consumer, Non-cyclical	Agricultural Operations	SR UNSECURED	DE000A1MLSJ1	GERMANY	DE	8.750	23.03.2021				10.32	95.38	50,000,000
100,000	EUR	INTL PERSONAL FINANCE PL	Financial	Diversified Finan Serv	COMPANY GUARNT	XS1054714248	BRITAIN	GB	5.750	07.04.2021				8.08	92.89	400,000,000
100,000	EUR	MONITCHEM HOLDCO 3 S.A.	Basic Materials	Chemicals-Specialty	SR SECURED	XS1074935229	LUXEMBOURG	LU	5.250	15.06.2021	01.09.2017	B	B2	4.41	102.91	235,000,000
100,000	EUR	NOVAFIVES SAS	Industrial	Engineering/R&D Services	SR SECURED	XS1028950886	FRANCE	FR	4.500	30.06.2021	01.09.2017	B	B3	3.80	102.44	380,000,000
100,000	EUR	EC FINANCE PLC	Consumer, Non-cyclical	Rental Auto/Equipment	SR SECURED	XS1028950704	BRITAIN	GB	5.125	15.07.2021	01.09.2017	B+	B2	4.25	103.11	350,000,000
100,000	EUR	BOPARAN FINANCE PLC	Consumer, Non-cyclical	Poultry	SR SECURED	XS1082473395	BRITAIN	GB	4.375	15.07.2021	21.09.2017	B	B2	4.38	99.97	300,000,000
100,000	EUR	LOXAM SAS	Consumer, Non-cyclical	Rental Auto/Equipment	SR SECURED	XS1089828450	FRANCE	FR	4.875	23.07.2021	01.09.2017	BB-		3.98	103.20	299,300,000
100,000	EUR	CMC RAVENNA	Industrial	Building&Construct-Misc	SR UNSECURED	XS1088811432	ITALY	IT	7.500	01.08.2021	21.09.2017	B	B2	6.52	103.35	300,000,000
100,000	EUR	HERTZ HOLDGS NETHERLANDS	Consumer, Non-cyclical	Rental Auto/Equipment	COMPANY GUARNT	XS1492665770	NETHERLANDS	US	4.125	15.10.2021	15.10.2018	BB-	B3	3.86	101.00	225,000,000
100,000	EUR	CODERE FINANCE 2 LUXEMBO	Consumer, Cyclical	Gambling (Non-Hotel)	SR SECURED	XS1513765922	LUXEMBOURG	ES	6.750	01.11.2021	31.10.2018	B	B2	5.87	103.20	500,000,000
100,000	EUR	CEMEX SAB DE CV	Industrial	Bldg Prod-Cement/Aggreg	SR SECURED	XS1028946348	MEXICO	MX	4.750	11.01.2022	11.01.2018	BB- /*+		3.69	104.24	400,000,000
100,000	EUR	REPUBLIC OF ARGENTINA	Government	Sovereign	SR UNSECURED	XS1503160225	ARGENTINA	AR	3.875	15.01.2022		B	B3	3.62	100.99	1,250,000,000
100,000	EUR	TRAVELEX FINANCING PLC	Financial	Finance-Other Services	SR SECURED	XS1577963306	BRITAIN	GB	8.000	15.05.2022	15.05.2020	B-	B3	7.47	102.07	360,000,000
100,000	EUR	LECTA SA	Basic Materials	Paper&Related Products	SR SECURED	XS1458414023	LUXEMBOURG	ES	6.375	01.08.2022	21.09.2017	B	B2	5.98	101.70	225,000,000
1,000	EUR	HELLENIC REPUBLIC	Government	Sovereign	SR UNSECURED	GR0114029540	GREECE	GR	4.375	01.08.2022		B-	Caa2	4.55	99.25	3,000,000,000
1	EUR	CREDIT AGRICOLE SA	Financial	Diversified Banking Inst	SUBORDINATED	FR0010941021	FRANCE	FR	4.000	30.09.2022	30.09.2017			3.91	100.40	716,980,000
1,000	EUR	EKOSEM-AGRAR GMBH	Consumer, Non-cyclical	Agricultural Operations	SR UNSECURED	DE000A1R0RZ5	GERMANY	DE	8.500	07.12.2022	07.12.2017			10.80	91.00	78,000,000
100,000	EUR	PROVINCIA DE BUENOS AIRE	Government	Regional Authority	SR UNSECURED	XS1649634034	ARGENTINA	AR	5.375	20.01.2023		B	B3	5.17	100.95	500,000,000
100,000	EUR	RALLYE SA	Consumer, Cyclical	Retail-Misc/Diversified	SR UNSECURED	FR0013257557	FRANCE	FR	4.371	23.01.2023	23.10.2022			3.65	103.48	350,000,000
100,000	EUR	GESTAMP FUND LUX SA	Consumer, Cyclical	Auto/Trk Prts&Equip-Repl	SECURED	XS1409497283	LUXEMBOURG	ES	3.500	15.05.2023	15.05.2019	BB+	Ba3	3.45	100.25	500,000,000
100,000	EUR	SCHUMANN SPA	Consumer, Cyclical	Gambling (Non-Hotel)	SR SECURED	XS1454980159	ITALY	IT	7.000	31.07.2023	31.07.2019	B+	B1	6.97	100.14	400,000,000

100,000	EUR	BNQ CEN TUNISIA INT BOND	Financial	Central Bank	SR UNSECURED	XS1567439689	TUNISIA	TN	5.625	17.02.2024			B1	5.13	102.65	850,000,000
100,000	EUR	NYRSTAR NETHERLANDS HOLD	Basic Materials	Metal-Diversified	COMPANY GUARNT	XS1574789746	NETHERLANDS	BE	6.875	15.03.2024	15.03.2020	B-	B3	6.22	103.50	400,000,000
100,000	EUR	LHC THREE PLC	Financial	Finance-Other Services	SR SECURED	XS1654542510	JERSEY	JE	4.125	15.08.2024	15.08.2020		(P)Ba2	3.97	100.92	575,000,000
100,000	EUR	AVIS BUDGET FINANCE PLC	Consumer, Non-cyclical	Rental Auto/Equipment	COMPANY GUARNT	XS1496337236	JERSEY	US	4.125	15.11.2024	15.11.2019	BB-	B1	4.03	100.58	300,000,000
100,000	EUR	AVIS BUDGET FINANCE PLC	Consumer, Non-cyclical	Rental Auto/Equipment	COMPANY GUARNT	XS1576621632	JERSEY	US	4.500	15.05.2025	15.05.2020	BB-	B1	4.42	100.52	250,000,000
100,000	EUR	IVORY COAST	Government	Sovereign	SR UNSECURED	XS1631414932	IVORY COAST	CI	5.125	15.06.2025			Ba3	4.54	103.79	625,000,000
100,000	EUR	PETROLEOS MEXICANOS	Energy	Oil Comp-Integrated	COMPANY GUARNT	XS1057659838	MEXICO	MX	3.750	16.04.2026		BBB+	Baa3	3.38	102.71	1,000,000,000
100,000	EUR	REPUBLIC OF ARGENTINA	Government	Sovereign	UNSECURED	XS1503160498	ARGENTINA	AR	5.000	15.01.2027		B	B3	5.54	96.12	1,250,000,000
100,000	EUR	PETROLEOS MEXICANOS	Energy	Oil Comp-Integrated	COMPANY GUARNT	XS1172951508	MEXICO	MX	2.750	21.04.2027		BBB+	Baa3	3.68	92.53	1,250,000,000
100,000	EUR	NETFLIX INC	Communications	Internet Content-Entmnt	SR UNSECURED	XS1603948032	UNITED STATES	US	3.625	15.05.2027		B+	B1	3.44	101.50	1,300,000,000
100,000	EUR	BANCO DE CREDITO SOCIAL	Financial	Commer Banks Non-US	SUBORDINATED	XS1626771791	SPAIN	ES	7.750	07.06.2027	07.06.2022			9.03	91.92	300,000,000
100,000	EUR	UPCB FINANCE VII LTD	Communications	Cable/Satellite TV	SR SECURED	XS1634252628	CAYMAN ISLANDS	NL	3.625	15.06.2029	15.06.2022	BB	Ba3	3.69	99.38	600,000,000
100,000	EUR	UNITED MEXICAN STATES	Government	Sovereign	SR UNSECURED	XS1198103456	MEXICO	MX	3.000	06.03.2045		BBB+	A3	3.34	94.00	1,250,000,000
1,000	EUR	BUONI POLIENNALI DEL TES	Government	Sovereign	UNSECURED	IT0005162828	ITALY	IT	2.700	01.03.2047			Baa2u	3.25	90.10	15,712,700,000
1,000	EUR	RWE AG	Utilities	Electric-Integrated	JR SUBORDINATED	XS1219499032	GERMANY	DE	3.500	21.04.2075	21.04.2025	BB	Ba2	3.44	100.25	550,000,000
100,000	EUR	BERTELSMANN SE & CO KGAA	Communications	Publishing-Periodicals	JR SUBORDINATED	XS1222594472	GERMANY	DE	3.500	23.04.2075	23.04.2027	BBB-	Baa3	3.33	102.42	600,000,000
100,000	EUR	UNITED MEXICAN STATES	Government	Sovereign	SR UNSECURED	XS1218289103	MEXICO	MX	4.000	15.03.2115		BBB+	A3	4.28	93.63	1,500,000,000
1,000	EUR	ROYAL BK SCOTLND GRP PLC	Financial	Diversified Banking Inst	JR SUBORDINATED	XS0205935470	BRITAIN	GB	5.500	Perpetual	30.09.2017	B+	Ba3	5.39	102.00	1,250,000,000
1,000	EUR	BNP PARIBAS	Financial	Diversified Banking Inst	JR SUBORDINATED	FR0010239319	FRANCE	FR	4.875	Perpetual	17.10.2017	BBB-	Ba1	4.78	102.01	1,000,000,000
100,000	EUR	CASINO GUICHARD PERRACHO	Consumer, Non-cyclical	Food-Retail	JR SUBORDINATED	FR0011606169	FRANCE	FR	4.870	Perpetual	31.01.2019	B+		4.05	100.20	750,000,000
200,000	EUR	BANCO DE SABADELL SA	Financial	Commer Banks Non-US	JR SUBORDINATED	XS1611858090	SPAIN	ES	6.500	Perpetual	18.05.2022		B2	6.53	100.65	750,000,000
200,000	EUR	RAIFFEISEN BANK INTL	Financial	Commer Banks Non-US	JR SUBORDINATED	XS1640667116	AUSTRIA	AT	6.125	Perpetual	15.12.2022	BB	B1u	6.55	102.60	650,000,000
200,000	EUR	UNICREDIT SPA	Financial	Diversified Banking Inst	JR SUBORDINATED	XS1619015719	ITALY	IT	6.625	Perpetual	03.06.2023		B1u	6.39	103.09	1,250,000,000
100,000	EUR	ACHMEA BV	Financial	Multi-line Insurance	JR SUBORDINATED	XS1180651587	NETHERLANDS	NL	4.250	Perpetual	04.02.2025	BBB-		4.13	103.57	750,000,000
100,000	EUR	VOLKSWAGEN INTL FIN NV	Consumer, Cyclical	Auto-Cars/Light Trucks	COMPANY GUARNT	XS1629774230	NETHERLANDS	DE	3.875	Perpetual	14.06.2027	BBB-	Baa2	4.17	98.07	2,000,000,000
200,000	EUR	HSBC HOLDINGS PLC	Financial	Diversified Banking Inst	JR SUBORDINATED	XS1640903701	BRITAIN	GB	4.750	Perpetual	04.07.2029		Baa3	4.23	102.06	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	20.03.2030	BBB-	Baa2	4.18	95.15	1,400,000,000