

MONTHLY INDEX UPDATE

Thomson Reuters Monthly Europe Focus Convertible Index

June 2015

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Index Constituents and Weights before rebalancing

RIC	Security Name	Region	Weighting EoD 10 Jun
ES087527581=	Abengoa 6.25% 2019	Europe	0.0054
ES102073606=	Acciona 3% 2019	Europe	0.0110
DEA1ML0D=	Adidas 0.25% 2019	Europe	0.0148
FR0011453463=	Air France-KLM 2.03% 2023	Europe	0.0151
FR0011948306=	Alcatel-Lucent 0% 2019	Europe	0.0202
FR0011948314=	Alcatel-Lucent 0.125% 2020	Europe	0.0138
GBB86VTD8=	British Land 1.5% 2017	Europe	0.0172
XS1108672988=	BUWOG (Immofinanz) 1.5% 2019	Europe	0.0110
ES099539062=	CaixaBank (La Caixa) 1% 2017	Europe	0.0221
FR0011600352=	Cap Gemini 0% 2019	Europe	0.0137
FR0011567908=	Casino (Rallye) 1% 2020	Europe	0.0108
DEA12UDH=	Deutsche Wohnen 0.875% 2021	Europe	0.0127
NL088224345=	Engie (GBL) 1.25% 2017	Europe	0.0285
FR0011641034=	Eurazeo (Credit Agricole) 0% 2016	Europe	0.0099
DEA1HTR0=	Evonik (Gabriel) 2% 2016	Europe	0.0097
DEA11QGV=	Evonik Industries (RAG) 0% 2018	Europe	0.0174
DEA14J3R=	Evonik Industries (RAG) 0% 2021	Europe	0.0147
FR0011629344=	Fonciere des Regions 0.875% 2019	Europe	0.0104
FR0011050111=	Fonciere des Regions 3.34% 2017	Europe	0.0137
DEA1YC3T=	Fresenius 0% 2019	Europe	0.0162
DEA13R49=	Fresenius Medical Care 1.125% 2020	Europe	0.0126
IT086099420=	Galp (ENI) 0.25% 2015	Europe	0.0133
PTPETROM005=	Galp (Parpublica) 5.25% 2017	Europe	0.0266
NL093741021=	Galp(Amorim) 3.375% 2018	Europe	0.0108
BE6258355120=	GBL 0.375% 2018	Europe	0.0124
HU099316489=	Gedeon Richter (MNV) 3.375% 2019	Europe	0.0253
ES104659080=	Iberdrola (ACS) 1.625% 2019	Europe	0.0068
ES095136613=	Iberdrola (ACS) 2.625% 2018	Europe	0.0093
SE106708169=	ICA Gruppen (Industrivarden) 0% 2019	Europe	0.0137
AT059252887=	Immofinanz/Buwog 4.25% 2018	Europe	0.0147
SE057943866=	Industrivarden 1.875% 2017	Europe	0.0159
GB033184352=	Inmarsat 1.75% 2017	Europe	0.0098
GB083448679=	Intu Properties 2.5% 2018	Europe	0.0118
FR0010941427=	Kering (Misarte) 3.25% 2016	Europe	0.0219
RU056389806=	Lukoil 2.625% 2015	Europe	0.0347
NO106342555=	Marine Harvest 0.875% 2019	Europe	0.0115
FR0010449264=	Michelin 0% 2017	Europe	0.0202
CZ102763343=	MOL (CEZ) 0% 2017	Europe	0.0129
NL097415455=	OCI 3.875% 2018	Europe	0.0098
FR0010773226=	Peugeot 4.45% 2016	Europe	0.0180
EUQGEN0319=	Qiagen 0.375% 2019	Europe	0.0108

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RIC	Security Name	Region	Weighting EoD 10 Jun
GB113908793=	Sainsbury 1.25% 2019	Europe	0.0171
FI104053190=	Sampo (Solidium) 0% 2018	Europe	0.0099
RU083447516=	Severstal 1% 2017	Europe	0.0105
DEA1G0WA=	Siemens basket UNIT 1.05% 2017	Europe	0.0370
DEA1G0WC=	Siemens basket UNIT 1.65% 2019	Europe	0.0385
IT087782042=	Snam (ENI) 0.625% 2016	Europe	0.0346
NL108395630=	STMicroelectronics 0% 2019	Europe	0.0139
NL108395702=	STMicroelectronics 1% 2021	Europe	0.0096
FR0011766120=	Suez Environnement 0% 2020	Europe	0.0106
CH22734223=	Swiss Life 0% 2020	Europe	0.0141
FR0011163864=	Technip 0.25% 2017	Europe	0.0130
FR0010962704=	Technip 0.5% 2016	Europe	0.0143
IT120918516=	Telecom Italia 1.125% 2022	Europe	0.0544
FI076179786=	TeliaSonera (Solidium) 0.5% 2015	Europe	0.0156
FR0011521673=	Unibail 0% 2021	Europe	0.0142
FR0012658094=	Unibail 0% 2022	Europe	0.0129
AE121035278=	UniCredit (Aabar) 0.5% 2020	Europe	0.0269
AE121036223=	UniCredit (Aabar) 1% 2022	Europe	0.0272
	Cash (EUR)		0.0143
	Cash (GBP)		0.0001
	Cash (USD)		0.0001

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Index Constituents and Weights after rebalancing

RIC	Security Name	Region	Weighting SoD 11 Jun
ES087527581=	Abengoa 6.25% 2019	Europe	0.0050
ES102073606=	Acciona 3% 2019	Europe	0.0102
DEA1ML0D=	Adidas 0.25% 2019	Europe	0.0137
FR0011453463=	Air France-KLM 2.03% 2023	Europe	0.0140
FR0011948306=	Alcatel-Lucent 0% 2019	Europe	0.0188
FR0011948314=	Alcatel-Lucent 0.125% 2020	Europe	0.0128
GBB86VTD8=	British Land 1.5% 2017	Europe	0.0160
XS1108672988=	BUWOG (Immofinanz) 1.5% 2019	Europe	0.0102
ES099539062=	CaixaBank (La Caixa) 1% 2017	Europe	0.0205
FR0011600352=	Cap Gemini 0% 2019	Europe	0.0127
FR0011567908=	Casino (Rallye) 1% 2020	Europe	0.0100
DEA12UDH=	Deutsche Wohnen 0.875% 2021	Europe	0.0118
NL088224345=	Engie (GBL) 1.25% 2017	Europe	0.0264
FR0011641034=	Eurazeo (Credit Agricole) 0% 2016	Europe	0.0092
DEA1HTR0=	Evonik (Gabriel) 2% 2016	Europe	0.0090
DEA11QGV=	Evonik Industries (RAG) 0% 2018	Europe	0.0161
DEA14J3R=	Evonik Industries (RAG) 0% 2021	Europe	0.0137
FR0011629344=	Fonciere des Regions 0.875% 2019	Europe	0.0097
FR0011050111=	Fonciere des Regions 3.34% 2017	Europe	0.0127
DEA1YC3T=	Fresenius 0% 2019	Europe	0.0150
DEA13R49=	Fresenius Medical Care 1.125% 2020	Europe	0.0116
IT086099420=	Galp (ENI) 0.25% 2015	Europe	0.0124
PTPETROM005=	Galp (Parpublica) 5.25% 2017	Europe	0.0247
NL093741021=	Galp(Amorim) 3.375% 2018	Europe	0.0100
BE6258355120=	GBL 0.375% 2018	Europe	0.0115
HU099316489=	Gedeon Richter (MNV) 3.375% 2019	Europe	0.0235
ES104659080=	Iberdrola (ACS) 1.625% 2019	Europe	0.0063
ES095136613=	Iberdrola (ACS) 2.625% 2018	Europe	0.0086
SE106708169=	ICA Gruppen (Industrivarden) 0% 2019	Europe	0.0127
AT059252887=	Immofinanz/Buwog 4.25% 2018	Europe	0.0137
SE057943866=	Industrivarden 1.875% 2017	Europe	0.0147
GB033184352=	Inmarsat 1.75% 2017	Europe	0.0091
GB083448679=	Intu Properties 2.5% 2018	Europe	0.0109
FR0010941427=	Kering (Misarte) 3.25% 2016	Europe	0.0203
MX123803469=	KPN (Movil) 0% 2020	Europe	0.0732
RU056389806=	Lukoil 2.625% 2015	Europe	0.0322
NO106342555=	Marine Harvest 0.875% 2019	Europe	0.0107
DE123253167=	Metro (Haniel) 0% 2020	Europe	0.0126
FR0010449264=	Michelin 0% 2017	Europe	0.0187
CZ102763343=	MOL (CEZ) 0% 2017	Europe	0.0120
NL097415455=	OCI 3.875% 2018	Europe	0.0091

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Index Constituents and Weights after rebalancing

RIC	Security Name	Region	Weighting SoD 11 Jun
FR0010773226=	Peugeot 4.45% 2016	Europe	0.0167
EUQGEN0319=	Qiagen 0.375% 2019	Europe	0.0100
GB113908793=	Sainsbury 1.25% 2019	Europe	0.0159
FI104053190=	Sampo (Solidium) 0% 2018	Europe	0.0091
RU083447516=	Severstal 1% 2017	Europe	0.0098
DEA1G0WA=	Siemens basket UNIT 1.05% 2017	Europe	0.0343
DEA1G0WC=	Siemens basket UNIT 1.65% 2019	Europe	0.0357
IT087782042=	Snam (ENI) 0.625% 2016	Europe	0.0321
NL108395630=	STMicroelectronics 0% 2019	Europe	0.0129
NL108395702=	STMicroelectronics 1% 2021	Europe	0.0089
FR0011766120=	Suez Environnement 0% 2020	Europe	0.0099
CH22734223=	Swiss Life 0% 2020	Europe	0.0131
FR0011163864=	Technip 0.25% 2017	Europe	0.0121
FR0010962704=	Technip 0.5% 2016	Europe	0.0133
IT120918516=	Telecom Italia 1.125% 2022	Europe	0.0504
FI076179786=	TeliaSonera (Solidium) 0.5% 2015	Europe	0.0145
FR0011521673=	Unibail 0% 2021	Europe	0.0132
FR0012658094=	Unibail 0% 2022	Europe	0.0120
AE121035278=	UniCredit (Aabar) 0.5% 2020	Europe	0.0249
AE121036223=	UniCredit (Aabar) 1% 2022	Europe	0.0253
	Cash (EUR)		0.0000

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Index Values since prior rebalancing

Date	EoD Index Value
10-Jun-15	223.27
09-Jun-15	222.70
08-Jun-15	223.53
05-Jun-15	224.77
04-Jun-15	225.64
03-Jun-15	226.10
02-Jun-15	226.68
01-Jun-15	227.77
29-May-15	227.91
28-May-15	228.75
27-May-15	229.33
26-May-15	228.09
25-May-15	228.70
22-May-15	228.92
21-May-15	228.83
20-May-15	228.88
19-May-15	228.82
18-May-15	226.98
15-May-15	226.81
14-May-15	227.04
13-May-15	226.48

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Index Changes since prior rebalancing

Date	RIC	Security Name	Region	Action
14-May-15	FR0012658094=	Unibail 0% 2022	Europe	ADD to Index for start of day
14-May-15	GB033184352=	Inmarsat 1.75% 2017	Europe	ADD to Index for start of day
14-May-15	DEA1HTR0=	Evonik (Gabriel) 2% 2016	Europe	ADD to Index for start of day
11-Jun-15	MX123803469=	KPN (Movil) 0% 2020	Europe	ADD to Index for start of day
11-Jun-15	DE123253167=	Metro (Haniel) 0% 2020	Europe	ADD to Index for start of day

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FX Rates used for Index calculation since prior rebalancing

All rates shown per 1 USD

	GBP	JPY	KRW	CHF	SEK	HKD	THB	AUD	SGD	EUR
10-Jun-15	0.64372849200	122.72500000000	1,110.64000000000	0.92855000000	8.25770000000	7.75350000000	33.61000000000	1.28949067263	1.34095000000	0.88358736643
09-Jun-15	0.65127488782	124.34500000000	1,121.50000000000	0.93055000000	8.30625000000	7.75330000000	33.73000000000	1.30242252795	1.35260000000	0.88746896655
08-Jun-15	0.65460020924	125.22500000000	1,124.08000000000	0.93480000000	8.36505000000	7.75170000000	33.79000000000	1.30813016803	1.35770000000	0.89198111839
05-Jun-15	0.65545834684	125.53500000000	1,122.20000000000	0.94420000000	8.40340000000	7.75370000000	33.91000000000	1.31053038515	1.35685000000	0.89932101445
04-Jun-15	0.65133850338	124.63000000000	1,114.10000000000	0.93510000000	8.26285000000	7.75200000000	33.74000000000	1.30386601245	1.34745000000	0.88715403787
03-Jun-15	0.65163561644	124.17500000000	1,105.83000000000	0.93440000000	8.29950000000	7.75310000000	33.64000000000	1.28139424100	1.34185000000	0.88758711022
02-Jun-15	0.65272021218	124.17500000000	1,110.49000000000	0.93380000000	8.47070000000	7.75645000000	33.74000000000	1.29215663096	1.34895000000	0.89907844641
01-Jun-15	0.65878324525	124.62500000000	1,115.99000000000	0.94715000000	8.57760000000	7.75675000000	33.71000000000	1.31501099096	1.35465000000	0.91667433643
29-May-15	0.65515773555	124.08500000000	1,112.67000000000	0.94430000000	8.54320000000	7.75340000000	33.68000000000	1.30710425042	1.34850000000	0.91178482068
28-May-15	0.65440744528	124.28500000000	1,109.63000000000	0.94600000000	8.48650000000	7.75375000000	33.79000000000	1.31027255918	1.35175000000	0.91646429812
27-May-15	0.65280544873	123.74500000000	1,108.48000000000	0.95020000000	8.51515000000	7.75960000000	33.80000000000	1.29659670138	1.35270000000	0.91920214032
26-May-15	0.64977258234	123.08500000000	1,106.14000000000	0.95000000000	8.46330000000	7.75240000000	33.71000000000	1.29190625612	1.34840000000	0.91877986810
25-May-15	0.64641242192	121.47000000000	1,096.71000000000	0.94410000000	8.41305000000	7.75195000000	33.58000000000	1.27640564691	1.34180000000	0.91103721776
22-May-15	0.64518210869	121.41000000000	1,093.91000000000	0.94205000000	8.37050000000	7.75140000000	33.49000000000	1.27746584199	1.33630000000	0.90624860073
21-May-15	0.63775510464	121.09500000000	1,094.55000000000	0.93450000000	8.31540000000	7.75320000000	33.43000000000	1.26807001785	1.33695000000	0.89867447151
20-May-15	0.64354206613	121.34000000000	1,097.25000000000	0.93930000000	8.35210000000	7.75210000000	33.60000000000	1.26959944649	1.33790000000	0.90187590921
19-May-15	0.64451677957	120.67000000000	1,094.99500000000	0.93680000000	8.35170000000	7.75170000000	33.52000000000	1.26422258398	1.33600000000	0.89746467859
18-May-15	0.63797889913	119.82500000000	1,088.84000000000	0.92290000000	8.21920000000	7.75090000000	33.41000000000	1.24882922747	1.32590000000	0.88090207104
15-May-15	0.63333228350	119.32000000000	1,084.30000000000	0.91580000000	8.22780000000	7.75060000000	33.48000000000	1.24146494775	1.31980000000	0.87443162613
14-May-15	0.63469899464	119.17500000000	1,090.41000000000	0.91430000000	8.25380000000	7.75065000000	33.50000000000	1.23747062902	1.32015000000	0.87923682414
13-May-15	0.63542495646	119.16500000000	1,091.43000000000	0.91650000000	8.21760000000	7.75170000000	33.51000000000	1.23258968963	1.32440000000	0.87985571899

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