

gewicht	naam	ISIN	coupon	type	index	rating	prijs	rendement	collateral detail				
1.05%	NEDWBK 6 1/2 08/35	XS0225342970	6.948	VARIABLE	4 * (EUSA10-EUSA2)	AAA	86.88	8.00	Pari Passu	Unsecured	Note	Senior	Unsubordinat
1.81%	DB 0 11/15/15	XS0233247682	2.530	VARIABLE	EUR006M, snowball	AA	99.26	2.56	Pari Passu	Unsecured	Note	Senior	Unsubordinat
3.49%	BNP 6.342 01/29/49	XS0141843689	6.342	VARIABLE	EUR003M + 233bp	A-	99.78	6.36	Pari Passu	Unsecured	Junior	Subordinated	Stock
1.74%	AXASA 0 04/29/49	XS0188935174	4.743	VARIABLE	EUSA10	A-	73.35	6.47	Pari Passu	Unsecured	Note	Junior	Subordinated
3.14%	INTNED 6 3/8 05/27	XS0147306301	6.375	VARIABLE	4%+(0.22 * EUSA10)	A-	88.73	7.19	Pari Passu	Unsecured	Bond	Subordinated	
11.97%	SNSSNS 6 01/26/35	XS0209792166	7.196	VARIABLE	4 * (EUSA10-EUSA2)	A-	84.70	8.50	Note	Senior			
3.10%	DB 9 1/2 03/29/49	DE000A1ALVC5	9.500	FIXED		BBB+	110.13	8.63	Pari Passu	Bond	Junior	Subordinated	
5.23%	TENN6.655 02/28/49	XS0484213268	6.655	FIXED		BBB	104.80	6.35	Pari Passu	Unsecured	Bond	Subordinated	
3.10%	EUREKO 6 11/29/49	NL0000168714	6.000	FIXED		BBB	83.94	7.15	Direct	Unsecured	Note	Subordinated	
3.21%	ASRNED 7 1/4 08/49	NL0009213552	7.250	FIXED		BBB	91.90	7.89	Pari Passu	Unsecured	Note	Subordinated	Company Guar
0.70%	EUREKO 8 3/8 05/49	XS0362173246	8.375	FIXED		BBB	102.75	8.15	Pari Passu	Unsecured	Bond	Junior	Subordinated
1.71%	NDB 5 5/8 06/29/49	DE000A0EUBN9	5.625	FIXED		BBB	64.40	8.73	Direct	Pari Passu	Note	Junior	Subordinated
7.33%	LANSNA 0 12/31/49	NL0000116374	3.814	VARIABLE	NL 10yr + 10bp	BBB-	59.67	6.39	Direct	Unsecured	Note	Subordinated	
8.55%	WKLNA 6 7/8 05/49	NL0000119105	6.875	FIXED		BBB-	95.56	7.19	Pari Passu	Unsecured	Bond	Subordinated	
5.46%	AEGON 7 1/8 03/49	NL0000120889	7.125	VARIABLE	NL 10yr + 85bp	BB+	74.99	9.50	Pari Passu	Unsecured	Bond	Subordinated	
14.86%	NIBCAP 0 02/21/40	XS0210781828	7.568	VARIABLE	4 * (EUSA10-EUSA2)	BBB-	63.68	11.89	Note	Subordinated	Tier II		
1.92%	INTNED 8 04/29/49	XS0356687219	8.000	FIXED		BB	99.61	8.03	Pari Passu	Unsecured	Note	Junior	Subordinated
9.77%	SNSSNS 6.258 07/49	XS0310904155	6.258	VARIABLE	EUR003M + 229bp	BB	66.64	9.39	Unsecured	Note	Junior	Subordinated	
3.49%	SNSSNS 11 1/4 11/49	XS0468954523	11.250	VARIABLE	EUSA5 + 975.5bp	BB	102.91	10.93	Unsecured	Note	Junior	Subordinated	
6.63%	NIBCAP 8 03/29/49	XS0249580357	8.000	VARIABLE	EUSA10 + 10bp	BB	59.98	13.34	Subordinated				
1.74%	AARB 7 1/8	XS0138973010	7.125	FIXED		BB-	18.11	9.84	Note				
		gemiddeld	6.893				79.063	8.865					