

Rallye Credit Event - Final List (14 June 2019)

Auction in respect of 2014 Transactions and Updated 2003 Transactions

FIRM VOTES

Deliverable Obligation Number	ISIN No.	Security Description	Maturity Date	Reference Entity	Issuer / Guarantor	Denomination	Bank of America	Barclays Bank	BNP Paribas	Citibank	Credit Suisse	Deutsche Bank	Goldman Sachs	JPMorgan	Mizuho	Alliance Bernstein	Citadel	Cyrus Capital	Elliott	PIMCO
1	FR0011801596	EUR 500,000,000 4.00 per cent. Fixed Rate Notes due April 2021	02 April 2021	Rallye	Issuer	EUR 100,000	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes
2	FR0013257557	EUR 350,000,000 4.371 per cent. Notes due January 2023	23 January 2023	Rallye	Issuer	EUR 100,000	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes
3	FR0013215415	EUR 200,000,000 5.25 per cent. non-dilutive cash-settled bonds due 2022	01 February 2022	Rallye	Issuer	EUR 100,000	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes
4	FR0012017903	EUR 110,000,000 3.40 per cent. Notes due 31 January 2022	31 January 2022	Rallye	Issuer	EUR 100,000	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes
5	CH0341440326	CHF 75,000,000 4.00 per cent. Notes due November 2020	23 November 2020	Rallye	Issuer	CHF 5,000, CHF 100,000 and CHF 1,00,000	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes
6	CH0398013778	CHF 95,000,000 3.25 per cent Notes due February 2024	08 February 2024	Rallye	Issuer	CHF 5,000, CHF 100,000 and CHF 1,00,000	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes