

Date: 19-Jul-18

Index Weights as of monthly rebalance date 12-Jul-18

## Citi Pure Value Europe Long-Short Net TR Series II Index (CIISVAE2)

## Long Exposure

Constituent	Bloomberg Ticker	Constituent Name	Weight(%)
1	1COV GY Equity	Covestro AG	1.62%
2	ABN NA Equity	ABN AMRO Group NV	0.11%
3	ACA FP Equity	Credit Agricole SA	0.40%
4	ADEN SE Equity	ADECCO GROUP AG-REG	0.94%
5	AGN NA Equity	Aegon NV	1.81%
6	AGS BB Equity	AGEAS	1.58%
7	AD NA Equity	Ahold NV	1.97%
8	AHT LN Equity	Ashtead Group	0.21%
9	AIBG ID Equity	AIB GROUP PLC	0.02%
10	AKE FP Equity	Arkema	0.24%
11	ALV GY Equity	Allianz SE	0.20%
12	AMS SQ Equity	Amadeus IT Hldg SA	0.15%
13	ANTO LN Equity	Antofagasta Hldgs	0.23%
14	ATCOB SS Equity	Atlas Copco AB B	0.10%
15	AV/ LN Equity	Aviva	0.98%
16	BA/ LN Equity	BAE Systems Plc	0.17%
17	BAER SE Equity	JULIUS BAER GROUP LTD	0.15%
18	BALN SE Equity	BALOISE HOLDING AG - REG	0.98%
19	BARC LN Equity	Barclays	0.52%
20	BATS LN Equity	British American Tobacco Plc	0.19%
21	BDEV LN Equity	Barratt Developments	1.42%
22	PROX BB Equity	Belgacom SA	0.21%
23	BKG LN Equity	Berkeley Group Holdings Plc	0.91%
24	BIRG ID Equity	BANK OF IRELAND	0.17%
25	BMW GY Equity	Bayer Motoren Werke AG (BMW)	0.89%
26	BNP FP Equity	BNP Paribas	0.72%
27	BOL SS Equity	Boliden AB	1.12%
28	BP/ LN Equity	BP	0.65%
29	BT/A LN Equity	BT Group	0.79%
30	CABK SQ Equity	CaixaBank	0.02%
31	CAP FP Equity	Cap Gemini SA	0.58%
32	CNA LN Equity	Centrica	1.03%
33	CNHI IM Equity	CNH Industrial	0.04%
34	COLOB DC Equity	Coloplast AS B	0.12%
35	COLR BB Equity	Colruyt SA	0.96%
36	CON GY Equity	Continental AG	0.04%
37	CRH ID Equity	CRH ORD EURO.32	0.01%
38	CS FP Equity	AXA	1.22%
39	DAI GY Equity	Daimler AG	1.46%
40	DANSKE DC Equity	Danske Bank A/S	1.04%
41	DG FP Equity	Vinci	0.00%
42	DSV DC Equity	Dsv A/S	0.10%
43	DSY FP Equity	Dassault Systemes SA	0.50%
44	EDP PL Equity	Electricidade de Portugal SA	0.18%
45	ELUXB SS Equity	Electrolux AB B	0.60%
46	EN FP Equity	Bouygues	1.48%
47	ENEL IM Equity	Enel SpA	0.62%
48	ENI IM Equity	ENI SpA	0.86%
49	EO FP Equity	Faurecia	1.06%
50	EVK GY Equity	Evonik Industries	0.00%
51	EZJ LN Equity	Easyjet	0.43%
52	FCA IM Equity	FIAT CHRYSLER AUTOMOBILES NV	2.44%
53	FGR FP Equity	Eiffage	0.97%
54	FP FP Equity	TOTAL SA	0.53%
55	FR FP Equity	Valeo	0.03%
56	FRE GY Equity	Fresenius SE & Co KGaA	0.20%
57	FORTUM FH Equity	Fortum Oyj	0.05%
58	G IM Equity	Assicurazioni Generali SpA	0.27%
59	VIFN SE Equity	GALENICA AG-REG	0.09%
60	GLE FP Equity	Societe Generale	0.29%
61	GLEN LN Equity	Glencore International PLC	1.31%
62	GSK LN Equity	GlaxoSmithKline	0.15%
63	HEI GY Equity	HeidelbergCement AG	0.05%
64	HEXAB SS Equity	Hexagon AB	0.22%
65	HSBA LN Equity	HSBC Holdings Plc	0.10%
66	IAG SQ Equity	INTL CONS AIRL GP.(CDI)	3.28%
67	IFX GY Equity	Infinion Technologies AG	0.09%
68	IMB LN Equity	Imperial Tobacco	0.08%
69	ISP IM Equity	Intesa SanPaolo	0.94%
70	JMAT LN Equity	JOHNSON MATTHEY PLC	0.28%
71	KBC BB Equity	KBC Group NV	0.29%
72	KGF LN Equity	Kingfisher	1.21%
73	KNIN SE Equity	KUEHNE + NAGEL INTL AG-REG	0.24%
74	LGEN LN Equity	Legal & General Group	0.30%
75	LHA GY Equity	Deutsche Lufthansa Reg	3.12%
76	LI FP Equity	Klepierre	0.66%
77	LLOY LN Equity	Lloyds Banking Group Plc	0.96%
78	LONN SE Equity	LONZA GROUP AG-REG	0.15%
79	LUN DC Equity	H Lundbeck A/S	0.96%
80	MAP SQ Equity	Mapfre SA	0.14%
81	MCRN LN Equity	Micro Focus International	0.88%
82	MHG NO Equity	Marine Harvest ASA	0.41%
83	ML FP Equity	Michelin CGDE B Brown	0.79%
84	MRW LN Equity	Morrison (WM) Supermarkets	1.55%
85	MT NA Equity	ArcelorMittal	2.00%
86	MTX GY Equity	MTU Aero Engines Holding AG	0.04%
87	NDA SS Equity	Nordea AB	0.58%
88	NESTE FH Equity	Neste Oil OYJ	0.61%

## Short Exposure

Constituent	Bloomberg Ticker	Constituent Name	Weight(%)
1	ABBN SE Equity	ABB LTD-REG	-0.29%
2	ABF LN Equity	Associated British Foods	-0.15%
3	ABI BB Equity	Anheuser Busch Inbev NV	-1.44%
4	AC FP Equity	Accor	-1.86%
5	ADP FP Equity	ADP Promesses	-0.60%
6	ADS GY Equity	Adidas AG	-1.14%
7	AI FP Equity	Air Liquide	-0.80%
8	AKZA NA Equity	Akzo Nobel NV	-1.35%
9	ALFA SS Equity	Alfa Laval AB	-0.76%
10	ALO FP Equity	Alstom	-0.13%
11	VNA GY Equity	Deutsche Annington Immobilien	-0.40%
12	ASML NA Equity	ASML Holding NV	-0.27%
13	ASSAB SS Equity	Asa Abloy B	-0.43%
14	ATCOA SS Equity	Atlas Copco AB A	0.04%
15	ATL IM Equity	Atlantia SpA	-0.57%
16	AUTO LN Equity	Auto Trader Group PLC	-0.49%
17	AZN LN Equity	AstraZeneca Plc	-0.31%
18	BAS GY Equity	BASF SE	0.00%
19	BAYN GY Equity	Bayer AG	-0.45%
20	BEI GY Equity	Beiersdorf AG	-0.32%
21	BKT SQ Equity	Bankinter SA	-0.66%
22	BLT LN Equity	BHP Billiton Plc	-0.27%
23	BN FP Equity	Danone	-0.36%
24	BNZL LN Equity	Bunzl	-0.37%
25	BOSS GY Equity	HUGO BOSS AG -ORD	-0.82%
26	BRBY LN Equity	Burberry Group	-0.89%
27	BVI FP Equity	Bureau Veritas SA	-1.27%
28	CARLB DC Equity	Carlsberg AS B	-0.33%
29	CBK GY Equity	Commerzbank AG	-0.83%
30	CCH LN Equity	COCA-COLA HBC AG ORD CHF6.70 (CDI)	-0.19%
31	CCL LN Equity	Carnival Plc	-0.27%
32	CFR SE Equity	CIE FINANCIERE RICHEMONT-REG	-1.55%
33	CHR DC Equity	Christian Hansen Holding A/S	-0.86%
34	CLN SE Equity	Clariant AG	-0.21%
35	CPG LN Equity	Compass Group	-0.66%
36	CSGN SE Equity	CREDIT SUISSE GROUP AG-REG	-0.17%
37	DB1 GY Equity	Deutsche Boerse AG	-0.81%
38	DBK GY Equity	Deutsche Bank AG	-1.27%
39	ORSTED DC Equity	Orsted A/S	-0.21%
40	AKERBP NO Equity	Det Norske Oljeselskap ASA	-0.82%
41	DGE LN Equity	Diageo Plc	-0.38%
42	DHER GY Equity	DELIVERY HERO AG	-1.94%
43	DNB NO Equity	DNB ASA	-0.22%
44	DPWY GY Equity	Deutsche Post AG	0.00%
45	DRI GY Equity	Drillisch AG	-0.50%
46	DSM NA Equity	Koninklijke DSM NV	-0.13%
47	DTE GY Equity	Deutsche Telekom	-0.11%
48	DWNI GY Equity	Deutsche Wohnen AG BR	-0.48%
49	AIR FP Equity	EADS NV-Euro Aero Defense	-0.42%
50	EBS AV Equity	Erste Group Bank AG	-1.15%
51	EDEN FP Equity	Edenred	-1.07%
52	ENG SQ Equity	Enagas SpA	-0.73%
53	EPIA SS Equity	Epiroc AB	-1.09%
54	ERF FP Equity	Eurofins Scientific	-1.19%
55	ERICB SS Equity	ERICSSON LM-B SHS	-0.34%
56	EXPN LN Equity	Experian Plc	-0.75%
57	G1A GY Equity	GEA Group AG	-0.58%
58	GALP PL Equity	Galp Energia SGPS SA	-0.18%
59	NTGY SQ Equity	Gas Natural SDG SA	-0.50%
60	GBLB BB Equity	Groupe Bruxelles Lambert (New)	-2.10%
61	GEBN SE Equity	GEBERIT AG-REG	-0.74%
62	GEN DC Equity	Genmab AS	-0.98%
63	GFC FP Equity	Gecina	-0.13%
64	GIVN SE Equity	GIVAUDAN-REG	-0.73%
65	GRF SQ Equity	Grifols SA	-0.46%
66	GVC LN Equity	GVC HLDGS PLC ORD EURO.01	-0.43%
67	HEIA NA Equity	Heineken NV	-1.19%
68	HEN3 GY Equity	Henkel AG & Co. KGaA Nvtg Prf	-0.69%
69	HL/ LN Equity	Hargreaves Landsdown Plc	-1.96%
70	HNR1 GY Equity	Hannover Ruckversicherungs AG Reg	-0.50%
71	HO FP Equity	Thales	-0.05%
72	IBE SQ Equity	Iberdrola SA	-0.16%
73	IHG LN Equity	InterContinental Hotels Group Plc	-1.56%
74	INF LN Equity	INFORMA PLC ORD GBP0.001	-0.20%
75	ING FP Equity	Ingenico	-0.13%
76	INGA NA Equity	ING Groep NV	-0.20%
77	INVEB SS Equity	Investor AB B	-1.56%
78	ITRK LN Equity	Intertek Group PLC	-0.62%
79	ITV LN Equity	ITV Plc	-0.68%
80	ITX SQ Equity	Inditex SA	-1.52%
81	KER FP Equity	PPR SA	-0.71%
82	KGX GY Equity	KION Group AG	-0.13%
83	KINVB SS Equity	Kinnevik Investment AB B	-1.45%
84	KN FP Equity	Natixis	-0.02%
85	KNEBV FH Equity	Kone Corp B	-0.41%
86	KPN NA Equity	Koninklijke KPN NV	-1.40%
87	KYG ID Equity	Kerry Group A	-0.22%
88	LHN SE Equity	LAFARGEHOLCIM LTD-REG	-0.69%

89	NHY NO Equity	Norsk Hydro AS	0.68%
90	NN NA Equity	NN Group NV	0.47%
91	NOKIA FH Equity	Nokia OYJ	0.00%
92	NOVN SE Equity	NOVARTIS AG-REG	0.28%
93	NOVOB DC Equity	Novo Nordisk AS B	0.20%
94	OMV AV Equity	OMV AG	0.18%
95	ORA FP Equity	Orange S.A.	0.56%
96	OSR GY Equity	Osram Light AG	0.61%
97	PAH3 GY Equity	Porsche Automobil Holding SE	1.18%
98	PNDORA DC Equity	Pandora A/S	0.42%
99	PSN LN Equity	Persimmon	1.05%
100	RAND NA Equity	Randstad Hldgs NV	0.87%
101	RDSA LN Equity	Royal Dutch Shell PLC	0.53%
102	RDSB LN Equity	Royal Dutch Shell PLC B	0.19%
103	REP SQ Equity	Repsol-YPF SA	1.21%
104	RIO LN Equity	Rio Tinto Plc	0.63%
105	RMG LN Equity	ROYAL MAIL PLC ORD GBPO.01	1.67%
106	RNO FP Equity	Renault SA	0.86%
107	ROG SE Equity	ROCHE HOLDING AG-GENUSSCHEIN	0.49%
108	SAB SQ Equity	Banco de Sabadell SA	0.09%
109	SAND SS Equity	Sandvik AB	0.28%
110	SBRY LN Equity	Sainsbury (J)	1.56%
111	SEBA SS Equity	SEB-Skand Enskilda Banken A	0.15%
112	SECUB SS Equity	Securitas AB B	0.77%
113	SGO FP Equity	COMPAGNIE DE SAINT-GOBAIN	0.75%
114	SGSN SE Equity	SGS SA-REG	0.01%
115	SHBA SS Equity	Svenska Handelsbanken A	0.41%
116	SHL GY Equity	Siemens Healthineers AG	0.76%
117	SKFB SS Equity	SKF AB B	0.55%
118	SKG ID Equity	Smurfit Kappa Group PLC	0.30%
119	SLHN SE Equity	SWISS LIFE HOLDING AG-REG	1.52%
120	SN/ LN Equity	Smith & Nephew	0.12%
121	SOON SE Equity	SONOVA HOLDING AG-REG	0.30%
122	SREN SE Equity	SWISS RE AG	0.49%
123	SSE LN Equity	Scottish & Southern Energy	0.76%
124	STERV FH Equity	Stora Enso OYJ R	0.61%
125	EQNR NO Equity	Statoil ASA	0.72%
126	STM FP Equity	STMICROELECTRONICS	0.58%
127	STMN SE Equity	Straumann AG Reg	0.36%
128	SWEDA SS Equity	Swedbank AB	0.46%
129	TIT IM Equity	Telecom Italia SpA	0.36%
130	TELIA SS Equity	TeliaSonera AB	0.29%
131	TSCO LN Equity	Tesco	2.02%
132	TW/ LN Equity	Taylor Wimpey	0.63%
133	UBI FP Equity	UBI Soft Entertainment	0.00%
134	UCB BB Equity	UCB SA	1.05%
135	UCG IM Equity	UNICREDIT SPA	0.59%
136	UG FP Equity	Peugeot SA	2.43%
137	URW NA Equity	Unibail - Rodamco	0.36%
138	UPM FH Equity	UPM-Kymmene Oyj	0.70%
139	UTDI GY Equity	United Internet AG Reg	0.18%
140	VIE FP Equity	Veolia Environnement	0.65%
141	VOD LN Equity	Vodafone Group	0.36%
142	VOE AV Equity	VOESTALPINE AG	0.97%
143	VOLVB SS Equity	Volvo AB B	0.69%
144	VOW GY Equity	Volkswagen AG	2.59%
145	VOW3 GY Equity	Volkswagen AG Nvtg Prf	1.98%
146	VWS DC Equity	Vestas Wind Systems AS	0.29%
147	WDH DC Equity	William Demant Hldg	0.28%
148	WDI GY Equity	Wire Card AG	0.50%
149	FERG LN Equity	Wolseley	0.51%
150	WPP LN Equity	WPP Plc	0.06%
151	ZURN SE Equity	ZURICH INSURANCE GROUP AG	0.80%

89	LINU GY Equity	LINDE AG	-0.81%
90	LR FP Equity	Legrand Promesses	-1.02%
91	LSE LN Equity	London Stock Exchange Plc	-1.70%
92	LUPE SS Equity	Lundin Petroleum A	-0.56%
93	LXS GY Equity	Lanxess AG	-0.23%
94	MC FP Equity	LVMH-Moet Vuitton	-0.99%
95	MNDI LN Equity	Mondi Plc	-0.54%
96	MONC IM Equity	MONCLER SPA	-0.56%
97	MRK GY Equity	MERCK KGaA	-0.70%
98	MRO LN Equity	Melrose Industries PLC	-1.17%
99	MUV2 GY Equity	Munich Re AG	-0.17%
100	NESN SE Equity	NESTLE SA-REG	-0.44%
101	NG/ LN Equity	National Grid PLC	-0.40%
102	NRE1V FH Equity	Nokian Renkaat Oyj	-0.61%
103	NXT LN Equity	Next	-0.50%
104	NZYM DC Equity	Novozymes AS B	-1.04%
105	OR FP Equity	L'Oréal	-0.01%
106	PGHN SE Equity	PARTNERS GROUP HLG CHF0.01 (REGD)	-0.69%
107	PHIA NA Equity	Koninklijke Philips Electronics NV (Royal Philips Electronics)	-0.51%
108	PRU LN Equity	Prudential Plc	-0.76%
109	PRY IM Equity	Prysmian SpA	0.00%
110	PUB FP Equity	Publicis Groupe	-0.34%
111	PUM GY Equity	PUMA SE	-0.39%
112	QIA GY Equity	QIAGEN AG	-0.32%
113	RACE IM Equity	FERRARI NV	-1.92%
114	RB/ LN Equity	Reckitt Benckiser Group PLC	-1.11%
115	RBS LN Equity	ROYAL BANK OF SCOTLAND GROUP	-0.19%
116	TEP FP Equity	Teleperformance	-0.27%
117	REC IM Equity	Recordati SpA Ord	-0.53%
118	REE SQ Equity	Red Electrica Corporacion SA	-0.24%
119	REL LN Equity	Reed Elsevier	-0.77%
120	REN NA Equity	Reed Elsevier NV	-1.09%
121	RMS FP Equity	Hermes Intl	-1.13%
122	RR/ LN Equity	Rolls-Royce Holdings Plc	-0.61%
123	RSA LN Equity	RSA Insurance Group Plc	-0.40%
124	RYA ID Equity	Ryanair Holdings Plc	-0.28%
125	SAMPO FH Equity	Sampo Oyj A	-0.31%
126	SAN FP Equity	Sanofi-Aventis	-0.06%
127	SAN SQ Equity	Banco Santander SA	-0.17%
128	SAP GY Equity	SAP AG	-0.17%
129	SCHP SE Equity	SCHINDLER HOLDING-PART CERT	-0.09%
130	SCMN SE Equity	SWISSCOM AG-REG	-0.10%
131	SCR FP Equity	SCOR SE	-0.46%
132	SESG FP Equity	SES	-0.57%
133	SEV FP Equity	Suez Environment SA	-0.40%
134	SGE LN Equity	Sage Group	-0.23%
135	SIE GY Equity	Siemens AG	-0.28%
136	SIKA SE Equity	SIKA AG-BR	-0.31%
137	SLA LN Equity	Standard Life	-0.49%
138	SMIN LN Equity	Smiths Group	-0.38%
139	SOLB BB Equity	Solvay	-0.44%
140	SRG IM Equity	Snam Rete Gas SpA	-1.03%
141	STAN LN Equity	Standard Chartered	-0.46%
142	SVT LN Equity	Severn Trent	-0.87%
143	SW FP Equity	Sodexo	-0.22%
144	SY1 GY Equity	Symrise AG	-0.88%
145	TEF SQ Equity	Telefonica SA	-0.45%
146	TEMN SE Equity	Temenos Group AG	-0.12%
147	TEN IM Equity	Tenaris SA	-1.01%
148	TKA GY Equity	ThyssenKrupp AG	-0.59%
149	TRN IM Equity	Terna SpA	-0.51%
150	UBSG SE Equity	UBS GROUP AG-REG	-0.07%
151	UHR SE Equity	SWATCH GROUP AG/THE-BR	-0.59%
152	ULVR LN Equity	Unilever	-0.73%
153	UMI BB Equity	UMICORE NPV	-0.11%
154	UNA NA Equity	Unilever NV	-1.16%
155	VIV FP Equity	Vivendi SA	-1.11%
156	WEIR LN Equity	Weir Group	-0.94%
157	WG/ LN Equity	WOOD GROUP (JOHN) PLC	-1.15%
158	WKL NA Equity	Wolters Kluwer NV	-0.29%
159	WRT1V FH Equity	Wartsila Oyj B	-0.64%
160	WTB LN Equity	Whitbread	-0.86%
161	YAR NO Equity	Yara International ASA	-0.76%