

ISIN	DESCRIZIONE	PREZZO RIFERIMENTO
FRO000471930	FRANCE TELECOM 8,125% 28/01/2033	131.33
XS1218289103	MESSICO 4,00% 15/03/2115 CALL	65.26
XS1837994794	ROMANIA 5,125% 15/06/2048 USD	70.07
FR0010033381	VEOLIA 6,125%25/11/33	113.73
BE0000338476	BELGIUM 1,60% 22/06/2047	71.92
US37045VAJ98	GM 5,2% 1/4/45 USD	75.87
XS1551294413	ISRAELE 2,375% 18/1/37	79.45
US168863BP27	CHILE 3,625% 30/10/42 USD	71.30
US715638BM30	PERU 5,625% 18/11/50 USD	93.41
US195325BK01	COLOMBIA 7,375% 18/9/37 USD	85.34
AT0000A1XML2	AUSTRIA 2,10% 20/09/2117	71.66
XS1791939736	SAUDI ARABIA 5% 17/04/49 USD	86.43
US715638AP79	PERU 8,75% 21/11/33 USD	120.16
USP78625EA73	PEMEX 5,95% 28/01/31 USD CALL	69.57
US105756AL40	BRASILE 12,25% 06/03/2030 USD	136.00
AT0000A1PEF7	AUSTRIA 1,50% 02/11/2086	59.10
XS1500338618	BEI GREEN 0,50% 13/11/2037	67.25
US370425RZ53	ALLY FINANCIAL 8% 01/11/31 USD	105.38
US715638AU64	PERU 6,55% 14/03/2037 USD	100.89
US760942AS16	URUGUAY 7,625% 21/03/36 SINK USD	119.50
US917288BA96	URUGUAY 7,875% 15/01/2033 USD	120.13
XS1508566558	POLAND 2,00% 25/10/2046	68.72
US195325BM66	COLOMBIA 6,125% 18/01/2041 USD	72.46
XS1768067297	ROMANIA 2,50% 08/02/2030	69.96
XS0889401724	VIMPELCOM 5,95% 13/2/23 USD	83.50
XS1505554771	TELEFONICA 1,93% 17/10/2031	82.62
XS0229567440	GE CAP CORP 4,125% SUB 19/09/35	95.17
USN30707AG37	ENEL 3,50% 06/04/2028 USD	82.96
XS0875797515	DEUTSCHE TELEKOM 3,25%17/1/2028	100.01
USN30707AC23	ENEL 3,625% 25/5/27 CALL USD	86.56
US037833BX70	APPLE 4,65% 23/2/46 USD CALL	92.14
XS1691781865	HEINEKEN 1,50% 03/10/29 CALL	87.54
US917288BK78	URUGUAY 4,375% 23/01/31 CALL USD	95.63
US105756AE07	BRASILE 10,125% 15/05/2027 USD	116.50
XS1970549561	ROMANIA 3,50% 03/04/2034	65.74
XS0195612592	CITIGROUP SUB 5,785% 1/7/24 GBP	98.36
US760942BB71	URUGUAY 4,375% 27/10/27 SINK USD	98.75
XS1346201889	POLONIA 2,375% 18/01/2036	79.42
US345370BN94	FORD 7,125% 15/11/25 USD	101.93
ES0000012F76	BONOS 0,5% 30/04/2030	83.24
XS1394764689	TELEFONICA 1,46% 13/4/26	93.66
ES0000012F43	BONOS 0,6% 31/10/2029	84.81
XS1128224703	AIRBUS 2,125% 29/10/2029	91.13
XS0617251995	CREDIT AGRICOLE 5,125% 18/04/23	101.62
US037833AZ38	APPLE 2,50% 9/2/25 USD	95.47
XS1575968026	OMAN 6,50% 08/03/2047 USD	81.48
US345370BM12	FORD 7,75% 15/6/43 USD	98.98
US594918BR43	MICROSOFT 2,4% 8/8/2026 USD CALL	92.83
FR0010952770	GDF SUEZ 3,5% 18/10/2022	99.99

XS1023039545	BEI 2,125% 15/01/2024	99.74
EU000A284469	EUROPEAN UNION SURE 0,3% 4/11/50	47.22
XS1069521083	CREDIT AGRICOLE 2,375% 20/05/24	98.85
XS1195347478	A2A 1,75% 25/2/25 CALL	95.60
EU000A1G0DT0	EFSF 1,25% 24/05/2033	82.76
XS0841073793	POLONIA 3,375% 09/07/2024	100.04
US88163VAD10	TEVA 6,15% 01/02/36 CALL USD	83.25
IT0005090813	UNICREDIT 0,75% 30/4/25 COV	94.14
XS0866310088	ATT 3,55% CALL 17/12/2032	93.06
US37045VAE02	GM 4,875% 2/10/23 USD	99.67
XS1511781467	IREN 0,875% 4/11/2024	94.12
XS1318709497	SNAM 1,375% 19/11/23	98.31
EU000A285VM2	EUROPEAN UNION SURE 0% 04/07/35	66.31
XS2229021261	BANCO BPM TM 14/09/30 SUB CALL	93.00
XS1551294256	ISRAELE 1,5% 18/1/27	91.70
XS1126183760	SNAM 1,50% 21/04/2023	99.72
US013817AW16	ALCOA 5,125% 1/10/2024 USD CALL	97.50
XS0193945655	ATLANTIA 5,875% 9/6/2024	102.17
XS0854746343	CARLSBERG FIN 2,625% 15/11/2022	100.00
DE000A2YNZW8	DAIMLER 0,375% 08/11/2026	89.55
BE0000347568	BELGIUM 0,90% 22/06/29	89.83
XS1551882860	BEI TM 16/02/2024 USD	96.87
US88167AAE10	TEVA 3,15% 01/10/26 CALL USD	82.50
XS1700435453	BANCA IFIS TM 17/10/27 SUB CALL	92.88
XS1677902162	CARLSBERG FIN 0,50% 06/9/23 CALL	97.92
FR0011462571	AUCHAN 2,25% 06/04/2023	99.44
XS1873143645	BMW FINANCE 1% 29/08/2025	94.68
XS1750114396	OMAN 6,75% 17/01/2048 USD	82.99
US731011AU68	POLAND 3,25% 6/4/26 USD	94.33
US91086QAG38	MESSICO 8,3% 15/08/2031 USD	149.29
DE000DB5DCS4	DEUTSCHE BANK 2,375% 11/01/2023	100.03
EU000A1U9803	EFSF 2,125% 20/11/2023	99.86
US731011AT95	POLAND 3,00% 17/3/2023 USD	99.44
XS1211040917	TEVA 1,25% 31/3/23 CALL	98.26
US345370BZ25	FORD MOTOR 6,375% 01/02/2029 USD	94.66
XS1623794457	INTESA SAN PAOLO TV 30/05/2024	100.78
US105756BW95	BRASILE 5,0% 27/01/2045 CALL USD	101.13
XS1624210933	ANSALDO ENERGIA 2,75% 31/5/2024	79.16
US345370BR09	FORD 7,4% 1/11/46 USD	93.55
US345370BV11	FORD 8,90% 15/1/32 USD	106.04