

ISIN	Description	Maturity	Trading Currency	Coupon type	Coupon frequency	Coupon %	Bid yield	Nr. of proposals (bid)	Bid quantity	Bid price	Ask price	Ask quantity	Nr. of proposals (ask)	Ask yield	Var %	Data sheet
XS0209139244	ARGENTINA GDP TV 15/12/2035	15/12/2035	EUR	Floating rate	1Y		27.023	1	500,000	10.05	10.3	83,857	1	26.698	-1.09	
US040114GM64	ARGENTINA GDP 15/12/2035 USD	15/12/2035	USD	Floating rate	1Y			1	100,000	3.21	4.25	500,000	1			
US040114HS26	ARGENTINA S/UP 09/07/30 USD CALL	09/07/2030	USD	Mixed Rate	6M	0.75	6.275	1	50,000	82.5	90.5	50,000	1	3.944		
US040114HT09	ARGENTINA S/UP 09/07/35 USD CALL	09/07/2035	USD	Mixed Rate	6M	4.13	9.637	1	50,000	71.5	80.5	50,000	1	7.925		
US040114HU71	ARGENTINA S/UP 09/01/38 USD CALL	09/01/2038	USD	Mixed Rate	6M	5.00	8.483	1	50,000	74.5	80.5	50,000	1	7.540		
US040114HV54	ARGENTINA S/UP 09/07/41 USD CALL	09/07/2041	USD	Mixed Rate	6M	3.50	8.447	1	50,000	66	74.5	50,000	1	7.252		
US040114HW38	ARGENTINA S/UP 09/07/46 USD CALL	09/07/2046	USD	Mixed Rate	6M	4.13	7.330	1	50,000	66.5	74	50,000	1	6.446		
US040114HX11	ARGENTINA 1% 09/07/2029 USD CALL	09/07/2029	USD	Fixed rate	6M	1.00	6.096	1	50,000	85.5	93.5	50,000	1	3.170		
US105756BB58	BRASILE 8,25% 20/01/2034 USD	20/01/2034	USD	Fixed rate	6M	8.25	6.091	1	100,000	113.1	116.59	6,000	1	5.570		

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US105756BK57	BRASILE 7,125% 20/01/2037 USD	20/01/2037	USD	Fixed rate	6M	7.13	6.150	1	50,000	107.55	111.65	50,000	1	5.658		
US706451BG56	PEMEX 6,625% 15/06/2035 CALL USD	15/06/2035	USD	Fixed rate	6M	6.63	7.245	1	60,000	95.91	98.04	60,000	1	6.917		
US715638BU55	PERU 4,125% 25/8/27 USD	25/08/2027	USD	Fixed rate	6M	4.13	4.129	2	12,000	99.99	102	50,000	1	2.549		
US71654QAZ54	PEMEX 6,50% 02/06/41 USD	02/06/2041	USD	Fixed rate	6M	6.50	7.857	1	60,000	88.13	90.59	60,000	1	7.556		
US71654QBE17	PEMEX 5,50% 27/06/2044 CALL USD	27/06/2044	USD	Fixed rate	6M	5.50	7.973	1	60,000	76.48	79.54	60,000	1	7.595		
US71654QBR20	PEMEX 6,375% 23/01/45 USD	23/01/2045	USD	Fixed rate	6M	6.38	8.264	1	60,000	82.15	85	60,000	1	7.924		
US71654QBX97	PEMEX 5,625% 23/01/2046 CALL USD	23/01/2046	USD	Fixed rate	6M	5.63	8.144	1	60,000	75.47	78.7	60,000	1	7.749		
US71654QCC42	PEMEX 6,75% 21/09/2047 CALL USD	21/09/2047	USD	Fixed rate	6M	6.75	8.422	1	60,000	83.54	86.12	60,000	1	8.128		
US71654QCG55	PEMEX 6,50% 13/03/27 USD	13/03/2027	USD	Fixed rate	6M	6.50	5.625	1	60,000	100.751	102.269	60,000	1	3.779		

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US71654QCL41	PEMEX 6,35% 12/02/48 USD	12/02/2048	USD	Fixed rate	6M	6.35	8.368	1	60,000	79.92	82.8	60,000	1	8.034		
US836205AP92	SUD AFRICA 6,25% 08/03/41 USD	08/03/2041	USD	Fixed rate	6M	6.25	7.114	1	100,000	92.15	93.62	100,000	1	6.945		
US836205AS32	SUD AFRICA 5,375% 24/07/44 USD	24/07/2044	USD	Fixed rate	6M	5.38	7.302	1	200,000	80.75	82.35	200,000	1	7.118		
US836205AX27	SUD AFRICA 5,65% 27/09/47 USD	27/09/2047	USD	Fixed rate	6M	5.65	7.476	1	200,000	80.65	82.55	200,000	1	7.270		
US900123AL40	TURCHIA 11,875% 15/1/2030 USD	15/01/2030	USD	Fixed rate	6M	11.88	6.125	1	100,000	118.71	120.09	100,000	1	5.748		
US900123AT75	TURCHIA 8% 14/02/2034 USD	14/02/2034	USD	Fixed rate	6M	8.00	6.899	1	100,000	106.52	108.24	200,000	2	6.624		
US900123BB58	TURCHIA 7,25% 05/03/2038 USD	05/03/2038	USD	Fixed rate	6M	7.25	7.204	1	2,000	100.35	101.85	200,000	2	7.015		
US91086QAG38	MESSICO 8,30% 15/08/2031 USD	15/08/2031	USD	Fixed rate	6M	8.30	4.814	1	100,000	116.053	117.865	100,000	1	4.458		
US91086QAN88	MESSICO 7,5% 08/04/2033 USD	08/04/2033	USD	Fixed rate	6M	7.50	5.355	1	10,000	112.26						

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US91086QAS75	MESSICO 6.75% 27/09/2034 USD	27/09/2034	USD	Fixed rate	6M	6.75	6.040	1	100,000	104.61	107.52	100,000	1	5.613		
US91086QAV05	MESSICO 6,05% 11//01/40 USD CALL	11/01/2040	USD	Fixed rate	6M	6.05	6.377	1	100,000	97.03	98.95	100,000	1	6.164		
US91086QAZ19	MESSICO 5,75% 12/10/2110 USD CAL	12/10/2110	USD	Fixed rate	6M	5.75	7.025	1	100,000	81.9	83.07	100,000	1	6.926		
US91086QBB32	MESSICO 4,75% 08/03/2044 USD	08/03/2044	USD	Fixed rate	6M	4.75	6.695	1	100,000	79.92	81.82	100,000	1	6.484		
US91086QBE70	MESSICO 5,55% 21/1/45 USD	21/01/2045	USD	Fixed rate	6M	5.55	6.504	1	100,000	89.75	92.29	100,000	1	6.254		
US91087BAH33	MESSICO 3,25% 16/04/30 USD CALL	16/04/2030	USD	Fixed rate	6M	3.25	5.446	1	200,000	92.3	95.7	200,000	1	4.451		
XS0501195993	ARGENTINA PAR S/UP 31/12/2038	31/12/2038	EUR	Mixed Rate	6M	3.38	12.901	1	7,000	57.32	57.88	5,589	1	12.728		
XS0505478684	EGITTO 6,875% 30/04/2040 USD	30/04/2040	USD	Fixed rate	6M	6.88	8.658	1	100,000	85.7	92.5	100,000	1	7.763		
XS1980255936	EGITTO 6,375% 11/04/2031	11/04/2031	EUR	Fixed rate	1Y	6.38	7.191	1	100,000	96.7	100.8	100,000	1	6.179		
XS2177363665	ARGENTINA 0,125% 09/07/2030 CALL	09/07/2030	EUR	Fixed rate	6M	0.13	5.577	1	50,000	82	88.5	50,000	1	3.318		

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XS2177364390	ARGENTINA S/UP 09/07/2035 CALL	09/07/2035	EUR	Mixed Rate	6M	3.88	10.606	1	50,000	71	76.5	50,000	1	9.097		
XS2177365017	ARGENTINA S/UP 09/01/2038 CALL	09/01/2038	EUR	Mixed Rate	6M	4.25	7.803	1	50,000	74	77	50,000	1	7.322		
XS2177365363	ARGENTINA S/UP 09/07/2041 CALL	09/07/2041	EUR	Mixed Rate	6M	3.00	7.876	1	50,000	67.3	69.5	50,000	1	7.557		
XS2177365520	ARGENTINA S/UP 09/07/2046 CALL	09/07/2046	EUR	Mixed Rate	6M	4.00	7.800	1	50,000	64	70	50,000	1	7.018		
XS2200244072	ARGENTINA 0,50% 09/07/2029 CALL	09/07/2029	EUR	Fixed rate	6M	0.50	5.471	1	50,000	85.7	91	50,000	1	3.523		
ZAG000030404	SUD AFRICA 6,25% 31/03/2036 ZAR	31/03/2036	ZAR	Fixed rate	6M	6.25	8.989	1	1,000,000	82.27	82.57	1,000,000	1	8.936	-0.3	
ZAG000077470	SUD AFRICA 7,00% 28/02/31 ZAR	28/02/2031	ZAR	Fixed rate	6M	7.00	8.428	1	1,000,000	94.425	94.669	1,000,000	1	8.363		
ZAG000077488	SUD AFRICA 6,50% 28/02/41 ZAR	28/02/2041	ZAR	Fixed rate	6M	6.50	9.380	1	1,000,000	77.17	77.5	1,000,000	1	9.330		

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ZAG000106972	SUD AFRICA 8,75% 31/01/2044 ZAR	31/01/2044	ZAR	Fixed rate	6M	8.75	9.475	1	2,000,000	93.8	95.28	1,000,000	1	9.295		
ZAG000106998	SUD AFRICA 8,00% 31/01/2030 ZAR	31/01/2030	ZAR	Fixed rate	6M	8.00	8.267	1	1,000,000	99.135	99.375	1,000,000	1	8.191		
ZAG000107004	SUD AFRICA 8,25% 31/03/32 ZAR	31/03/2032	ZAR	Fixed rate	6M	8.25	8.565	1	1,000,000	98.547	98.822	1,000,000	1	8.505		
ZAG000107012	SUD AFRICA 8,50% 31/01/2037 ZAR	31/01/2037	ZAR	Fixed rate	6M	8.50	9.112	1	1,000,000	95.84	96.17	1,000,000	1	9.062		
ZAG000125972	SUD AFRICA 8,875% 28/02/35 ZAR	28/02/2035	ZAR	Fixed rate	6M	8.88	8.853	1	1,000,000	100.11	100.42	1,000,000	1	8.802		
ZAG000125980	SUD AFRICA 9,0% 31/01/40 ZAR	31/01/2040	ZAR	Fixed rate	6M	9.00	9.331	1	1,000,000	97.44	97.69	1,000,000	1	9.298	-2.5	
ZAG000195280	SUD AFRICA 11,625% 31/03/53 ZAR	31/03/2053	ZAR	Fixed rate	6M	11.63	9.316	1	1,000,000	122.63	123.1	1,000,000	1	9.276	-0.4	
ZAG000208364	SUD AFRICA 10,875% 31/03/38 ZAR	31/03/2038	ZAR	Fixed rate	6M	10.88	9.212	1	1,000,000	111.85	112.18	1,000,000	1	9.170		