

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		26.728	1	300,000	10.42	11	300,000	1	26.011		
US040114GM64	ARGENTINA GDP 15/12/2035 USD	15/12/2035	USD	Floating rate	1Y			1	250,000	3.7	4.5	50,000	1			
US040114HS26	ARGENTINA S/UP 09/07/30 USD CALL	09/07/2030	USD	Mixed Rate	6M	0.75	6.354	1	50,000	82.5	90.5	50,000	1	3.990		
US040114HT09	ARGENTINA S/UP 09/07/35 USD CALL	09/07/2035	USD	Mixed Rate	6M	4.13	9.670	1	50,000	71.5	80.5	50,000	1	7.948		
US040114HU71	ARGENTINA S/UP 09/01/38 USD CALL	09/01/2038	USD	Mixed Rate	6M	5.00	8.331	1	50,000	75.5	82	50,000	1	7.327		
US040114HV54	ARGENTINA S/UP 09/07/41 USD CALL	09/07/2041	USD	Mixed Rate	6M	3.50	8.359	1	50,000	66.7	74.5	50,000	1	7.267		
US040114HW38	ARGENTINA S/UP 09/07/46 USD CALL	09/07/2046	USD	Mixed Rate	6M	4.13	7.087	1	50,000	68.5	75.5	50,000	1	6.288		
US040114HX11	ARGENTINA 1% 09/07/2029 USD CALL	09/07/2029	USD	Fixed rate	6M	1.00	6.191	1	50,000	85.5	93.5	50,000	1	3.210		
US105756BB58	BRASILE 8,25% 20/01/2034 USD	20/01/2034	USD	Fixed rate	6M	8.25	6.288	1	100,000	111.75	115.2	100,000	1	5.762		

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US105756BK57	BRASILE 7,125% 20/01/2037 USD	20/01/2037	USD	Fixed rate	6M	7.13	6.422	1	50,000	105.35	108.95	50,000	1	5.975		
US706451BG56	PEMEX 6,625% 15/06/2035 CALL USD	15/06/2035	USD	Fixed rate	6M	6.63	7.584	1	60,000	93.8	96.13	60,000	1	7.214		
US715638BU55	PERU 4,125% 25/8/27 USD	25/08/2027	USD	Fixed rate	6M	4.13	5.470	1	50,000	98.4	102	50,000	1	2.477		
US71654QAZ54	PEMEX 6,50% 02/06/41 USD	02/06/2041	USD	Fixed rate	6M	6.50	8.168	1	60,000	85.72	88.8	60,000	1	7.777		
US71654QBE17	PEMEX 5,50% 27/06/2044 CALL USD	27/06/2044	USD	Fixed rate	6M	5.50	8.067	1	10,000	75.79	78.19	60,000	1	7.764		
US71654QBR20	PEMEX 6,375% 23/01/45 USD	23/01/2045	USD	Fixed rate	6M	6.38	8.466	1	60,000	80.55	82.83	60,000	1	8.184		
US71654QBX97	PEMEX 5,625% 23/01/2046 CALL USD	23/01/2046	USD	Fixed rate	6M	5.63	8.226	1	60,000	74.85	77.03	10,000	1	7.954		
US71654QCC42	PEMEX 6,75% 21/09/2047 CALL USD	21/09/2047	USD	Fixed rate	6M	6.75	8.707	1	60,000	81.16	83.75	60,000	1	8.399		
US71654QCG55	PEMEX 6,50% 13/03/27 USD	13/03/2027	USD	Fixed rate	6M	6.50	6.562	1	60,000	99.986	101.809	60,000	1	4.168		

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US71654QCL41	PEMEX 6,35% 12/02/48 USD	12/02/2048	USD	Fixed rate	6M	6.35	8.596	1	60,000	78.06	80.99	60,000	1	8.244		
US836205AP92	SUD AFRICA 6,25% 08/03/41 USD	08/03/2041	USD	Fixed rate	6M	6.25	7.140	1	100,000	91.94	93.6	100,000	1	6.948		
US836205AS32	SUD AFRICA 5,375% 24/07/44 USD	24/07/2044	USD	Fixed rate	6M	5.38	7.305	1	200,000	80.75	82.4	200,000	1	7.116		
US836205AX27	SUD AFRICA 5,65% 27/09/47 USD	27/09/2047	USD	Fixed rate	6M	5.65										
US900123AL40	TURCHIA 11,875% 15/1/2030 USD	15/01/2030	USD	Fixed rate	6M	11.88	6.361	1	100,000	117.608	119.416	100,000	1	5.856		
US900123AT75	TURCHIA 8% 14/02/2034 USD	14/02/2034	USD	Fixed rate	6M	8.00	7.647	1	100,000	102.01	110.49	100,000	1	6.262		
US900123BB58	TURCHIA 7,25% 05/03/2038 USD	05/03/2038	USD	Fixed rate	6M	7.25	7.248	1	60,000	100	101.39	100,000	1	7.072		
US91086QAG38	MESSICO 8,30% 15/08/2031 USD	15/08/2031	USD	Fixed rate	6M	8.30	4.981	1	100,000	115.066	117.105	100,000	1	4.573		
US91086QAN88	MESSICO 7,5% 08/04/2033 USD	08/04/2033	USD	Fixed rate	6M	7.50	5.674	1	100,000	110.25						

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US91086QAS75	MESSICO 6,75% 27/09/2034 USD	27/09/2034	USD	Fixed rate	6M	6.75	6.202	1	100,000	103.51	106.31	100,000	1	5.783		
US91086QAV05	MESSICO 6,05% 11//01/40 USD CALL	11/01/2040	USD	Fixed rate	6M	6.05	6.573	1	100,000	95.33	97.33	100,000	1	6.345		
US91086QAZ19	MESSICO 5,75% 12/10/2110 USD CAL	12/10/2110	USD	Fixed rate	6M	5.75	7.227	1	100,000	79.61	81.47	100,000	1	7.062		
US91086QBB32	MESSICO 4,75% 08/03/2044 USD	08/03/2044	USD	Fixed rate	6M	4.75	6.892	1	100,000	78.23	80.33	100,000	1	6.652		
US91086QBE70	MESSICO 5,55% 21/1/45 USD	21/01/2045	USD	Fixed rate	6M	5.55	6.685	1	100,000	87.99	90.5	100,000	1	6.431		
US91087BAH33	MESSICO 3,25% 16/04/30 USD CALL	16/04/2030	USD	Fixed rate	6M	3.25	5.721	1	200,000	91.5	95	200,000	1	4.672		
XS0501195993	ARGENTINA PAR S/UP 31/12/2038	31/12/2038	EUR	Mixed Rate	6M	3.38	12.604	1	23,100	58.51	59	20,000	1	12.456		
XS0505478684	EGITTO 6,875% 30/04/2040 USD	30/04/2040	USD	Fixed rate	6M	6.88	8.661	1	100,000	85.7	92.5	100,000	1	7.765		
XS1980255936	EGITTO 6,375% 11/04/2031	11/04/2031	EUR	Fixed rate	1Y	6.38	6.592	1	100,000	99.1	101.8	100,000	1	5.934		
XS2177363665	ARGENTINA 0,125% 09/07/2030 CALL	09/07/2030	EUR	Fixed rate	6M	0.13	5.663	1	50,000	82	88.5	50,000	1	3.366		

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XS2177364390	ARGENTINA S/UP 09/07/2035 CALL	09/07/2035	EUR	Mixed Rate	6M	3.88	10.644	1	50,000	71	79	50,000	1	8.499		
XS2177365017	ARGENTINA S/UP 09/01/2038 CALL	09/01/2038	EUR	Mixed Rate	6M	4.25	7.652	1	50,000	75	78	50,000	1	7.178		
XS2177365363	ARGENTINA S/UP 09/07/2041 CALL	09/07/2041	EUR	Mixed Rate	6M	3.00	7.755	1	50,000	68.25	70.5	50,000	1	7.433		
XS2177365520	ARGENTINA S/UP 09/07/2046 CALL	09/07/2046	EUR	Mixed Rate	6M	4.00	7.403	1	50,000	67	71	50,000	1	6.902		
XS2200244072	ARGENTINA 0,50% 09/07/2029 CALL	09/07/2029	EUR	Fixed rate	6M	0.50	5.643	1	50,000	85.5	90	50,000	1	3.944		
ZAG000030404	SUD AFRICA 6,25% 31/03/2036 ZAR	31/03/2036	ZAR	Fixed rate	6M	6.25	8.766	1	1,000,000	83.61	83.84	1,000,000	1	8.727		
ZAG000077470	SUD AFRICA 7,00% 28/02/31 ZAR	28/02/2031	ZAR	Fixed rate	6M	7.00	8.207	1	1,000,000	95.306	95.523	1,000,000	1	8.149		
ZAG000077488	SUD AFRICA 6,50% 28/02/41 ZAR	28/02/2041	ZAR	Fixed rate	6M	6.50	9.194	1	1,000,000	78.45	78.64	1,000,000	1	9.166		

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ZAG000106972	SUD AFRICA 8,75% 31/01/2044 ZAR	31/01/2044	ZAR	Fixed rate	6M	8.75	9.279	1	2,000,000	95.42						
ZAG000106998	SUD AFRICA 8,00% 31/01/2030 ZAR	31/01/2030	ZAR	Fixed rate	6M	8.00	8.051	1	1,000,000	99.821	100.061	1,000,000	1	7.975		
ZAG000107004	SUD AFRICA 8,25% 31/03/32 ZAR	31/03/2032	ZAR	Fixed rate	6M	8.25	8.351	1	1,000,000	99.522	99.797	1,000,000	1	8.290		
ZAG000107012	SUD AFRICA 8,50% 31/01/2037 ZAR	31/01/2037	ZAR	Fixed rate	6M	8.50	8.919	1	1,000,000	97.13	97.38	1,000,000	1	8.882		
ZAG000125972	SUD AFRICA 8,875% 28/02/35 ZAR	28/02/2035	ZAR	Fixed rate	6M	8.88	8.606	1	1,000,000	101.61	101.84	1,000,000	1	8.568		
ZAG000125980	SUD AFRICA 9,0% 31/01/40 ZAR	31/01/2040	ZAR	Fixed rate	6M	9.00	9.185	1	1,000,000	98.55	98.94	1,000,000	1	9.134		
ZAG000195280	SUD AFRICA 11,625% 31/03/53 ZAR	31/03/2053	ZAR	Fixed rate	6M	11.63	9.144	1	1,000,000	124.64	124.97	1,000,000	1	9.117		
ZAG000208364	SUD AFRICA 10,875% 31/03/38 ZAR	31/03/2038	ZAR	Fixed rate	6M	10.88	9.029	1	1,000,000	113.24	113.54	1,000,000	1	8.990		