

| CODICE ISIN | DESCRIZIONE |
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| XS0495012428 | ACEA 4,50% CALL 16/03/2020 |
| US023135AN60 | AMAZON 3,8% 05/12/24 USD CALL |
| US037833CB42 | APPLE 1,10% 02/08/2019 USD |
| US037833CC25 | APPLE 1,55% 4/8/2021 USD |
| XS1292389415 | APPLE 2% 17/09/2027 |
| US037833BS85 | APPLE 2,25% 23/2/21 USD CALL |
| US037833BZ29 | APPLE 2,45% 04/08/2026 USD CALL |
| US037833AZ38 | APPLE 2,50% 9/2/25 USD |
| US037833BY53 | APPLE 3,25% 23/2/26 USD CALL |
| US037833CD08 | APPLE 3,85% 04/08/2046 USD CALL |
| XS1503160225 | ARGENTINA 3,875% 15/1/22 |
| XS1503160498 | ARGENTINA 5,0% 15/1/27 |
| US040114HK99 | ARGENTINA 5,625% 26/01/22 USD |
| US040114HB90 | ARGENTINA 6,25% 22/04/19 USD |
| US040114HF05 | ARGENTINA 6,625% 06/07/28 USD |
| US040114GW47 | ARGENTINA 6,875% 22/04/21 USD |
| US040114HL72 | ARGENTINA 6,875% 26/01/27 USD |
| US040114HG87 | ARGENTINA 7,125% 06/07/36 USD |
| US040114GX20 | ARGENTINA 7,50% 22/04/26 USD |
| US040114GY03 | ARGENTINA 7,625% 22/04/46 USD |
| XS0501194756 | ARGENTINA 8,28% 31/12/2033 USD |
| US040114GL81 | ARGENTINA 8,28% 31/12/33 USD |
| XS0205545840 | ARGENTINA DISC 7,82% 31/12/2033 |
| XS0501195134 | ARGENTINA DISC CALL 31/12/2033 |
| US040114GM64 | ARGENTINA GDP 15/12/2035 USD |
| XS0209139244 | ARGENTINA GDP TV 15/12/2035 |
| XS0501195993 | ARGENTINA PAR S/UP 31/12/2038 |
| XS0205537581 | ARGENTINA PAR S/UP 31/12/2038 |
| US040114GK09 | ARGENTINA S/UP SINK 31/12/38 USD |
| XS0542534192 | ATLANTIA 4,375% 16/09/2025 |
| XS1533918584 | AZIMUT 2,00% 28/03/2022 |
| XS1700435453 | BANCA IFIS TM 17/10/27 SUB CALL |
| XS1044894944 | BANCO BPM 3,5% 14/3/2019 |
| XS0597182665 | BANCO BPM 7,125% SUB 1/3/21 |
| XS0555834984 | BANCO BPM SUB 6% 5/11/2020 |
| XS0632503412 | BANCO BPM SUB 6,375% 31/5/21 |
| XS0570270370 | BCA CARIGE SUB 7,321% 20/12/2020 |
| IT0005108060 | BCA POP EMILIA 4,25%SUB 15/06/25 |
| IT0004869720 | BCA POP EMILIA 4,75%SUB31/12/18 |
| XS1619967182 | BCA POP EMILIA TM SUBCALL31/5/27 |
| XS0985326502 | BCA POPOLARE VICENZA 5% 25/10/18 |
| US298785GC43 | BEI 1% 15/6/18 USD |
| XS0821238226 | BEI 1,875% 15/10/19 USD |
| US298785HD17 | BEI 2,125% 13/4/26 USD |
| XS0541909213 | BEI 2,5% 16/09/2019 |
| XS0692728511 | BEI 2,50% 15/10/2018 |
| XS0676294696 | BEI 2,75% 15/09/2021 |

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| US298785FH49 | BEI 2,875% 15/09/2020 USD |
| XS0975634204 | BEI 3% 14/10/2033 |
| XS0544644957 | BEI 3,00% 28/09/2022 |
| US298785GJ95 | BEI 3,25% 29/01/24 USD |
| XS0755873253 | BEI 3,50% 15/04/2027 |
| XS0505157965 | BEI 4% 15/04/2030 |
| XS0219724878 | BEI 4%15/10/37 |
| XS0290050524 | BEI 4,125% 15/04/2024 |
| XS0412826579 | BEI 4,25% 15/04/2019 |
| XS0427291751 | BEI 4,5% 15/10/2025 |
| XS0196448129 | BEI 4,625%15/04/2020 |
| US298785DV50 | BEI 4,875 % 15/02/2036 USD |
| XS0228191606 | BEI TM CAL CAP/FLOOR 16/09/2030 |
| XS0449594455 | BEI TV 15/01/2020 |
| DE0001345908 | BEI ZC 05/11/2026 |
| XS0070553820 | BEI ZC 06/11/2026 USD |
| BE0000318270 | BELGIUM 3,75% 28/09/2020 |
| XS0173501379 | BMW FIN 5%06/08/18 |
| ES0000012B47 | BONOS 2,7% 31/10/48 |
| ES0000012932 | BONOS 4,20% 31/01/2037 |
| ES00000122E5 | BONOS 4,65% 30/07/2025 |
| ES00000120N0 | BONOS 4,90% 30/07/2040 |
| ES00000123U9 | BONOS 5,40% 31/1/23 |
| ES00000123B9 | BONOS 5,50% 30/04/2021 |
| ES0000011868 | BONOS 6,00% 31/01/2029 |
| ES00000128S2 | BONOS INFL 0,65% 30/11/2027 |
| US105756AE07 | BRASILE 10,125% 15/05/2027 USD |
| US105756AL40 | BRASILE 12,25% 06/03/2030 USD |
| US105756AK66 | BRASILE 12,75% 15/01/2020 USD |
| US105756BV13 | BRASILE 4,25% 07/01/2025 USD |
| US105756BK57 | BRASILE 7,125% 20/01/2037 USD |
| US105756BB58 | BRASILE 8,25% 20/01/2034 USD |
| US105756BE97 | BRAZIL 8,875% 14/10/2019 USD |
| IT0005030504 | BTP 01 AG 19 1,50% |
| IT0004759673 | BTP 01 MZ 22 5,00% |
| IT0005325946 | BTP 01 MZ 23 0,95% |
| IT0005273013 | BTP 01 MZ 48 3,45% |
| IT0005321325 | BTP 01 ST 38 2,95% |
| IT0004532559 | BTP 01 ST 40 5,00% |
| IT0004361041 | BTP 1 AG 18 4,5% |
| IT0004009673 | BTP 1 AG 21 3,75% |
| IT0005277444 | BTP 1 AG 22 0,90% |
| IT0004356843 | BTP 1 AG 23 4,75% |
| IT0005274805 | BTP 1 AG 27 2,05% |
| IT0003535157 | BTP 1 AG 34 5% |
| IT0004286966 | BTP 1 AG 39 5% |
| IT0005244782 | BTP 1 AP 22 1,20% |
| IT0004957574 | BTP 1 DC 18 3,50% |
| IT0005069395 | BTP 1 DC 19 1,05% |
| IT0005045270 | BTP 1 DC 24 2,50% |

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| IT0005127086 | BTP 1 DC 25 2% |
| IT0005210650 | BTP 1 DC 26 1,25% |
| IT0003493258 | BTP 1 FB 19 4,25% |
| IT0003644769 | BTP 1 FB 20 4,5% |
| IT0005323032 | BTP 1 FB 28 2,00% |
| IT0003256820 | BTP 1 FB 33 5,75% |
| IT0003934657 | BTP 1 FB 37 4% |
| IT0004907843 | BTP 1 GN 18 3,50% |
| IT0005175598 | BTP 1 GN 21 0,45% |
| IT0005090318 | BTP 1 GN 25 1,50% |
| IT0005170839 | BTP 1 GN 26 1,60% |
| IT0005240830 | BTP 1 GN 27 2,2% |
| IT0004992308 | BTP 1 MG 19 2,50% |
| IT0005107708 | BTP 1 MG 20 0,70% |
| IT0004966401 | BTP 1 MG 21 3,75% |
| IT0004898034 | BTP 1 MG 23 4,50% |
| IT0001444378 | BTP 1 MG 31 6% |
| IT0004423957 | BTP 1 MZ 19 4,50% |
| IT0004536949 | BTP 1 MZ 20 4,25% |
| IT0004634132 | BTP 1 MZ 21 3,75% |
| IT0004953417 | BTP 1 MZ 24 4,50% |
| IT0004513641 | BTP 1 MZ 25 5% |
| IT0004644735 | BTP 1 MZ 26 4,50% |
| IT0005024234 | BTP 1 MZ 30 3,50% |
| IT0005094088 | BTP 1 MZ 32 1,65% |
| IT0005162828 | BTP 1 MZ 47 2,7% |
| IT0005217390 | BTP 1 MZ 67 2,80% |
| IT0005142143 | BTP 1 NV 20 0,65% |
| IT0005216491 | BTP 1 NV 21 0,35% |
| IT0004848831 | BTP 1 NV 22 5,50% |
| IT0000366655 | BTP 1 NV 23 9% |
| IT0001086567 | BTP 1 NV 26 7,25% |
| IT0001174611 | BTP 1 NV 27 6,5% |
| IT0001278511 | BTP 1 NV 29 5,25% |
| IT0004489610 | BTP 1 ST 19 4,25% |
| IT0004594930 | BTP 1 ST 20 4% |
| IT0004695075 | BTP 1 ST 21 4,75% |
| IT0004801541 | BTP 1 ST 22 5,50% |
| IT0005001547 | BTP 1 ST 24 3,75% |
| IT0004889033 | BTP 1 ST 28 4,75% |
| IT0005240350 | BTP 1 ST 33 2,45% |
| IT0005177909 | BTP 1 ST 36 2,25% |
| IT0004923998 | BTP 1 ST 44 4,75% |
| IT0005083057 | BTP 1 ST 46 3,25% |
| IT0005177271 | BTP 15 AP 19 0,10% |
| IT0005330961 | BTP 15 AP 21 0,05% |
| IT0005086886 | BTP 15 AP 22 1,35% |
| IT0005028003 | BTP 15 DC 21 2,15% |
| IT0005250946 | BTP 15 GN 20 0,35% |
| IT0005106049 | BTP 15 MG 18 0,25% |

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| IT0005246340 | BTP 15 MG 24 1,85% |
| IT0005327306 | BTP 15 MG 25 1,45% |
| IT0005172322 | BTP 15 MZ 23 0,95% |
| IT0005282527 | BTP 15 NV 24 1,45% |
| IT0005139099 | BTP 15 OT 18 0,30% |
| IT0005217929 | BTP 15 OT 19 0,05% |
| IT0005285041 | BTP 15 OT 20 0,20% |
| IT0005215246 | BTP 15 OT 23 0,65% |
| IT0005135840 | BTP 15 ST 22 1,45% |
| IT0005174906 | BTP ITALIA INFL 11 AP 24 |
| IT0005105843 | BTP ITALIA INFL 20 AP 23 |
| IT0005312142 | BTP ITALIA INFL 20 NV 23 |
| IT0005253676 | BTP ITALIA INFL 22 MG 23 |
| IT0005012783 | BTP ITALIA INFL 23 AP 20 |
| IT0005217770 | BTP ITALIA INFL 24 OT 24 |
| IT0005058919 | BTP ITALIA INFL 27 OT 20 |
| IT0005188120 | BTPi 15 MG 22 0,10% |
| IT0005329344 | BTPi 15 MG 23 0,10% |
| IT0005246134 | BTPi 15 MG 28 1,30% |
| IT0004890882 | BTPi 15 ST 18 1,70% |
| IT0004380546 | BTPi 15 ST 19 2.35% |
| IT0004604671 | BTPi 15 ST 21 2,10% |
| IT0004243512 | BTPi 15 ST 23 2.60% |
| IT0005004426 | BTPi 15 ST 24 2,35% |
| IT0004735152 | BTPi 15 ST 26 3,10% |
| IT0005138828 | BTPi 15 ST 32 1,25% |
| IT0003745541 | BTPi 15 ST 35 2.35% |
| IT0004545890 | BTPi 15 ST 41 2,55% |
| DE0001102390 | BUNDES 0,5% 15/02/2026 |
| DE0001135499 | BUNDES 1,50% 04/09/2022 |
| DE0001030526 | BUNDES 1,75% CPI 15/04/2020 |
| DE0001135465 | BUNDES 2,00% 04/01/2022 |
| DE0001135416 | BUNDES 2,25% 04/09/2020 |
| DE0001135457 | BUNDES 2,25% 04/09/2021 |
| DE0001135424 | BUNDES 2,50% 04/01/2021 |
| DE0001135408 | BUNDES 3,00% 04/07/2020 |
| DE0001135440 | BUNDES 3,25% 04/07/2021 |
| DE0001135432 | BUNDES 3,25% 04/07/2042 |
| DE0001135374 | BUNDES 3,75% 04/01/2019 |
| DE0001135275 | BUNDES 4,00% 04/01/2037 |
| DE0001135358 | BUNDES 4,25% 04/07/2018 |
| DE0001135325 | BUNDES 4,25% 04/07/2039 |
| DE0001135085 | BUNDES 4,75% 04/07/2028 |
| DE0001135226 | BUNDES 4,75% 04/07/2034 |
| DE0001135143 | BUNDES 6,25% 04/01/2030 |
| XS1401125346 | BUZZI UNICEM 2,125% 28/4/23 CALL |
| IT0005025389 | CASSA DDPP 2,75% 31/05/2021 |
| IT0004997943 | CASSA DEP E PREST 2,375% 12/2/19 |
| IT0004922909 | CCTEU 1 NV 18 |
| IT0005311508 | CCTEU 15 AP 25 |

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| IT0005056541 | CCTEU 15 DC 20 |
| IT0005137614 | CCTEU 15 DC 22 |
| IT0005218968 | CCTEU 15 FB 24 |
| IT0005104473 | CCTEU 15 GN 22 |
| IT0005185456 | CCTEU 15 LG 23 |
| IT0005009839 | CCTEU 15 NV 19 |
| IT0005252520 | CCTEU 15 OT 24 |
| XS0197646218 | CITIGROUP 5,00% 02/08/2019 |
| US172967LM17 | CITIGROUP TM 24/07/2023 CALL USD |
| XS1114452060 | CNH 2,875% 27/09/2021 |
| US191216AR14 | COCA COLA 3,15% 15/11/2020 USD |
| XS1385239006 | COLOMBIA 3,875% 22/3/26 CALL |
| US195325BM66 | COLOMBIA 6,125% 18/01/2041 USD |
| DE000CB83CF0 | COMMERZBANK SUB 7,75% 16/3/2021 |
| XS0617251995 | CREDIT AGRICOLE 5,125% 18/04/23 |
| DE000DB5DCM7 | DEUTSCHE BANK 2,125% 01/3/2019 |
| XS0525787874 | DEUTSCHE TEL FIN 4,25% 13/07/22 |
| XS0161488498 | DEUTSCHE TEL FIN 7,5% 24/01/2033 |
| XS0494953820 | DEUTSCHE TELEKOM 4,25% 16/03/20 |
| XS0176914579 | EADS FINANCE 5,50% 25/09/2018 |
| US278642AL76 | EBAY 3,45% CALL 01/8/24 USD |
| FR0010800540 | EDF 4,625% 11/09/2024 |
| XS0162990229 | EDF 5,625% 21/02/2033 |
| XS0223447227 | EDP FINANCE 4,125% 29/06/2020 |
| EU000A1G0DY0 | EFSF 0,875% 26/07/2027 |
| EU000A1G0AB4 | EFSF 3,375% 05/07/2021 |
| XS1550149204 | ENEL 1% 16/9/2024 |
| XS1425966287 | ENEL 1,375% 1/6/26 |
| XS0170343247 | ENEL 4,75% 12/06/2018 |
| XS0827692269 | ENEL 4,875% 11/03/2020 |
| XS0647298883 | ENEL 5,00% 12/07/2021 |
| XS0452187916 | ENEL 5,00% 14/9/2022 |
| XS0177089298 | ENEL 5,25%29/09/2023 |
| XS0306646042 | ENEL 5,625% 21/06/2027 |
| XS0452187320 | ENEL 5,75% 14/09/2040 GBP |
| XS0695401801 | ENEL 5,75% 24/10/2018 |
| XS1493322355 | ENI 0,625% 19/9/2024 |
| XS1493328477 | ENI 1,125% 19/9/2028 |
| XS0798555537 | ENI 3,75% 27/06/2019 |
| XS0521000975 | ENI 4,00% 29/06/2020 |
| XS0451457435 | ENI 4,125% 16/09/2019 |
| XS0741137029 | ENI 4,25% 03/02/2020 |
| EU000A1GV187 | EUROPEAN UNION 2,375% 04/10/2018 |
| EU000A1GVJX6 | EUROPEAN UNION 2,75% 21/09/2021 |
| EU000A1GVVF8 | EUROPEAN UNION 3,00% 04/09/2026 |
| XS1119021357 | EXOR 2,50% 08/10/2024 |
| XS1435295925 | FCA 1,25% 21/01/2021 |
| XS1111858756 | FCA 2% 23/10/2019 |
| XS1639488771 | FERROVIE STATO 1,5% 27/6/25 |
| XS1388625425 | FIAT 3,75% 29/3/2024 |

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| US31562QAC15 | FIAT 4,5% 15/4/2020 USD |
| XS1048568452 | FIAT 4,75% 22/3/2021 |
| US31562QAF46 | FIAT 5,25% 15/4/2023 USD |
| XS0953215349 | FIAT 6,75% 14/10/2019 |
| XS0647264398 | FIAT FINANCE 7,375% 09/07/2018 |
| XS0458887030 | FINMECCANICA 5,25% 21/01/2022 |
| XS0182242247 | FINMECCANICA 5,75% 12/12/2018 |
| US345370BZ25 | FORD MOTOR 6,375% 01/02/2029 USD |
| US345370BY59 | FORD MOTOR 6,625% 01/10/2028 USD |
| US345370CA64 | FORD MOTOR CREDIT 7,45% 16/07/31 |
| FR0000471930 | FRANCE TELECOM 8,125% 28/01/2033 |
| XS0954248729 | FS 4% 22/07/2020 |
| XS0906946008 | GAZPROM 3,389% 20/3/2020 |
| XS0954912514 | GAZPROM 3,70% 25/7/2018 |
| XS0906949523 | GAZPROM 4,364% 21/3/2025 |
| US369604BF92 | GE 4,125% 9/10/2042 USD |
| US36962G4R28 | GE 4,375% 16/09/2020 USD |
| XS0453908377 | GE CAP 5,375% 23/01/2020 |
| XS0229567440 | GE CAP CORP 4,125% SUB 19/09/35 |
| XS0254356057 | GE CAP EU FUND TV 17/05/2021 |
| XS1014759648 | GENERALI 2,875% 14/01/2020 |
| XS0452314536 | GENERALI 5,125% 16/09/2024 |
| XS0802638642 | GENERALI SUB CALL TV 10/7/42 |
| XS1311440082 | GENERALI TM SUB CALL 27/10/47 |
| XS0222383027 | GLAXOSMITHKLINE 4% 16/06/2025 |
| XS1202849086 | GLENCORE 1,75% 17/3/25 CALL |
| XS0974877150 | GLENCORE 3,375% 30/9/2020 |
| US37045XBQ88 | GM 4% 6/10/26 USD CALL |
| US37045VAE02 | GM 4,875% 2/10/23 USD |
| US37045XBG07 | GM 5,25% 1/3/26 USD CALL |
| XS0860855930 | GTECH 3,5% CALL CR PROT 5/3/20 |
| US459058CY72 | IBRD 2,125% 13/2/23 USD |
| XS0429114530 | IBRD 3,875% 20/05/2019 |
| US459056LD78 | IBRD 7,625% 19/01/2023 USD |
| IT0005136046 | ICCREA BANCA 1,25% 30/09/2018 |
| XS1696459731 | ICCREA BANCA 1,50% 11/10/2022 |
| XS1569103259 | ICCREA BANCA 1,50% 21/2/2020 |
| XS1143070503 | ICCREA BANCA 1,875% 25/11/19 |
| IT0005082448 | ICCREA BANCA 2,50% 10/2/2020 USD |
| IT0005067548 | ICCREA BANCA 2,50% 3/12/2019 USD |
| IT0004982671 | ICCREA BANCA 3% 20/1/2019 |
| IT0004922933 | ICCREA BANCA 3,25% 05/06/2018 |
| IT0004943020 | ICCREA BANCA 3,50% 1/8/2018 |
| IT0004961683 | ICCREA BANCA 3,50% 15/10/2018 |
| IT0004888134 | ICCREA BANCA 4,85% 21/01/2019 |
| IT0005222119 | ICCREA BANCA STEP UP 12/12/2020 |
| IT0005136038 | ICCREA BANCA TF/TV 30/09/2020 |
| IT0005171464 | ICCREA BANCA TM 01/04/2021 |
| IT0005068017 | ICCREA BANCA TM 01/12/2019 |
| IT0005156077 | ICCREA BANCA TM 04/12/19 |

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| IT0005240335 | ICCREA BANCA TM 1/2/22 |
| IT0005215550 | ICCREA BANCA TM 14/10/21 |
| IT0005215568 | ICCREA BANCA TM 14/10/21 USD |
| IT0005311706 | ICCREA BANCA TM 15/11/2022 |
| IT0005143653 | ICCREA BANCA TM 16/11/2025 |
| IT0005252637 | ICCREA BANCA TM 23/03/21 |
| IT0004992415 | ICCREA BANCA TM 26/02/2019 USD |
| IT0005139271 | ICCREA BANCA TM 3/11/2019 |
| IT0005026874 | ICCREA BANCA TM MIN MAX 1/7/2019 |
| IT0005004814 | ICCREA BANCA TV 11/04/2019 |
| IT0005118754 | ICCREA BCA 3,5% CALL SUB 29/6/25 |
| IT0004991995 | ICCREA BCA 4,75%SUB SINK 14/3/21 |
| IT0004961691 | ICCREA BCA CALL FTSEMIB 15/10/18 |
| XS1246834169 | ICCREA BCA TV CALL SUB 18/6/25 |
| XS0555977312 | INTESA S. PAOLO 4% 08/11/2018 |
| XS0842828120 | INTESA S. PAOLO 4,375% 15/10/19 |
| XS0986194883 | INTESA S.PAOLO 4% 30/10/2023 |
| XS0500187843 | INTESA S.PAOLO 4,125% 14/04/2020 |
| XS0452166324 | INTESA S.PAOLO 5% SUB 23/9/19 |
| XS0526326334 | INTESA S.PAOLO 5,15% SUB 16/7/20 |
| XS0360809577 | INTESA S.PAOLO SUB 6,625% 8/5/18 |
| XS1623794457 | INTESA SAN PAOLO TV 30/05/2024 |
| XS0496716282 | ITALCEMENTI S/UP CR PR 19/03/20 |
| XS1551917245 | ITALGAS 0,50% 19/1/22 |
| US500769EQ30 | KFW 2,375% 25/08/2021 |
| XS0543354236 | KPN 3,75% 21/09/20 |
| XS0677389347 | KPN 4,5% 04/10/2021 |
| XS0473114543 | LAFARGE 5,50% 16/12/2019 |
| XS1627782771 | LEONARDO 1,5% 07/06/24 CALL |
| XS0449361350 | LLOYDS BANK 5,375% 03/09/2019 |
| XS1030851791 | LUXOTTICA 2,625% 10/02/2024 |
| XS1689739347 | MEDIOBANCA 0,625% 27/9/22 |
| IT0004645542 | MEDIOBANCA SUB II 5% 15/11/20 |
| US91086QBB32 | MESSICO 4,75% 08/03/2044 USD |
| XS0206170390 | MESSICO 5,5% 17/02/2020 |
| US91086QAG38 | MESSICO 8,3% 15/08/2031 USD |
| XS0213972614 | NATIONAL GRID 4,375%10/03/2020 |
| NL0009712470 | NETHERLAND GOVT 3,25% 15/07/2021 |
| FR0010949651 | OAT 2,5% 25/10/2020 |
| FR0011883966 | OAT 2,5% 25/5/2030 |
| FR0011059088 | OAT 3,25% 25/10/2021 |
| FR0010916924 | OAT 3,5% 25/04/2026 |
| FR0010854182 | OAT 3,50% 25/04/2020 |
| FR0010070060 | OAT 4,75% 25/04/2035 |
| FR0000187635 | OAT 5,75% 25/10/2032 |
| US71654QBX97 | PEMEX 5,625% 23/01/2046 CALL USD |
| XS0213101073 | PEMEX PROJ FDG 5,5% 24/02/25 |
| US715638BM30 | PERU 5,625% 18/11/50 USD |
| US715638AU64 | PERU 6,55% 14/03/2037 USD |
| US71647NAA72 | PETROBRAS 5,625% 20/5/43 USD |

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| XS0716979595 | PETROBRAS 5,875% 7/3/22 |
| US71645WAS08 | PETROBRAS 6,75% 27/1/2041 USD |
| US71645WAQ42 | PETROBRAS 6,875% 20/1/2040 USD |
| US71647NAK54 | PETROBRAS 7,25% 17/3/2044 USD |
| US71647NAP42 | PETROBRAS 8,375% 23/5/21 USD |
| US71647NAQ25 | PETROBRAS 8,75% 23/5/26 USD |
| FR0010014845 | PEUGEOT 6% 19/09/33 |
| FR0011567940 | PEUGEOT 6,50% 18/01/2019 |
| US731011AT95 | POLAND 3,00% 17/3/2023 USD |
| XS0841073793 | POLONIA 3,375% 09/07/2024 |
| XS0210314299 | POLONIA 4,2% 15/04/2020 |
| XS0927581842 | PORT TEL 4,625% 08/05/2020 |
| XS0462994343 | PORT TEL 5% 04/11/2019 |
| PTOTEYOE0007 | PORTUGAL 3,85% 15/04/2021 |
| PTOTEBOE0020 | PORTUGAL 4,10% 15/02/2045 |
| PTOTE5OE0007 | PORTUGAL 4,10% 15/04/2037 |
| PTOTENOE0018 | PORTUGAL 4,45% 15/6/2018 |
| PTOTEMOE0027 | PORTUGAL 4,75% 14/6/2019 |
| PTOTECOEO029 | PORTUGAL 4,80% 15/6/2020 |
| PTOTEAOE0021 | PORTUGAL 4,95% 25/10/2023 |
| XS1085735899 | PORTUGAL 5,125% 15/10/2024 USD |
| PTOTEQOE0015 | PORTUGAL 5,65% 15/02/2024 |
| XS0944435121 | POSTE ITALIANE 3,25% 18/06/2018 |
| XS0576532054 | RABOBANK 4,125% 12/01/2021 |
| XS0478074924 | RABOBANK 4,125% 14/01/2020 |
| XS0981632804 | RAFFEISEN 6% 16/10/2023 SUB |
| XS1237519571 | RAI 1,50% 28/05/2020 |
| XS0619437147 | RAIFFEISEN SUB 6,625% 18/5/21 |
| XS0454984765 | RBS 5,375% 30/09/2019 |
| XS0496481200 | RBS 5,5% 23/03/2020 |
| US465410BG26 | REP OF ITALY 5,375% 15/06/33 USD |
| US465410AH18 | REP OF ITALY 6,875% 27/9/2023 USD |
| XS0222189564 | REP OF ITALY CMS 15/06/2020 |
| XS0215153296 | REP. CECA 4,125% 18/03/2020 |
| AT0000A001X2 | REPUBLIC OF AUSTRIA 3,50% 15/09/2021 |
| AT0000A0N9A0 | REPUBLIC OF AUSTRIA 3,65% 20/04/2022 |
| AT0000386115 | REPUBLIC OF AUSTRIA 3,90% 15/07/2020 |
| XS0089375249 | RUSSIA 11,00% 24/7/2018 USD |
| XS0088543193 | RUSSIA 12,75% 24/06/2028 USD |
| XS0767472458 | RUSSIA 4,50% 04/04/22 USD |
| XS0504954347 | RUSSIA 5,00% 29/04/2020 USD |
| XS0114288789 | RUSSIA 7,50% SINK 31/3/30 USD |
| XS0162513211 | RWE FINANCE 5,75% 14/02/33 |
| XS1711584430 | SAIPEM 2,625% 07/01/25 CALL |
| XS1591523755 | SAIPEM 2,75% 05/04/2022 |
| XS1487498922 | SAIPEM 3% 8/3/2021 |
| XS1487495316 | SAIPEM 3,75% 08/9/2023 |
| XS0456451771 | SANOFI AVENTIS 4,125% 11/10/19 |
| XS0428147093 | SHELL 4,375% 14/05/2018 |
| SK4120008871 | SLOVAKIA 3,375% 15/11/2024 |

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| XS1555402145 | SNAM 1,25% 25/1/2025 |
| US836205AQ75 | SUD AFRICA 4,655% 17/01/2024 USD |
| XS1421827269 | SWISS RE REASSURE 1,375% 27/5/23 |
| US912828H524 | T BOND 1,25% 31/1/20 USD |
| US912828J504 | T BOND 1,375% 29/2/20 USD |
| US912828H862 | T BOND 1,50% 31/1/22 USD |
| US912828J439 | T BOND 1,75% 28/2/22 USD |
| US912828J272 | T BOND 2% 15/2/25 USD |
| US912828XB14 | T BOND 2,125% 15/5/25 USD |
| US912810RK60 | T BOND 2,50% 15/2/45 USD |
| US912810RB61 | T BOND 2,875% 15/05/43 USD |
| US912810RM27 | T BOND 3% 15/5/45 USD |
| US912810QZ49 | T BOND 3,125% 15/02/43 USD |
| US912810RC45 | T BOND 3,625% 15/08/43 USD |
| US912810FT08 | T BOND 4,5% 15/02/36 USD |
| US912828TR12 | T NOTE 1% 30/09/19 USD |
| US912828TJ95 | T NOTE 1,625% 15/08/22 USD |
| US912828VB32 | T NOTE 1,75% 15/05/23 USD |
| US912828VZ00 | T NOTE 2% 30/09/20 USD |
| US912828VS66 | T NOTE 2,5% 15/08/23 USD |
| XS1551678409 | TELECOM ITALIA 2,5% 19/7/2023 |
| XS1419869885 | TELECOM ITALIA 3,625% 25/5/26 |
| XS0630463965 | TELECOM ITALIA 4,75% 25/5/18 |
| XS0486101024 | TELECOM ITALIA 5,25% 10/02/2022 |
| XS0184373925 | TELECOM ITALIA 5,375 29/01/2019 |
| XS0161100515 | TELECOM ITALIA 7,75% 24/01/2033 |
| XS1394764689 | TELEFONICA 1,46% 13/4/26 |
| XS0162869076 | TELEFONICA EUROP 5,875%14/02/33 |
| XS1178105851 | TERNA 0,875% 2/2/22 |
| XS1211040917 | TEVA 1,25% 31/3/23 CALL |
| XS0541787783 | TOTAL 3,125% 16/09/22 |
| XS0881362502 | TOYOTA MOTOR 2,375% 01/02/2023 |
| US900123AL40 | TURCHIA 11,875% 15/1/2030 USD |
| US900123CJ75 | TURCHIA 4,25% 14/4/2026 USD |
| US900123AW05 | TURKEY 05/2/2025 7,375% USD |
| XS1033018158 | UBI BANCA 2,875% 18/02/2019 |
| XS0130717134 | UGF ASS. TM SUB CALL 15/06/2021 |
| GB00B7L9SL19 | UK GILT 1,75% 7/9/22 GBP |
| GB00B7Z53659 | UK GILT 2,25% 7/9/23 GBP |
| GB00B84Z9V04 | UK GILT 3,25% 22/1/44 GBP |
| IT0005090813 | UNICREDIT 0,75% 30/4/25 COV |
| XS1078760813 | UNICREDIT 1,50% 19/06/2019 |
| XS1014627571 | UNICREDIT 3,25% 14/01/2021 |
| XS0973623514 | UNICREDIT 3,625% 24/01/2019 |
| XS0207065110 | UNICREDIT 4,375% 29/1/2020 |
| XS0618847775 | UNICREDIT 6,125% SUB 19/04/2021 |
| XS0367777884 | UNICREDIT 6,70% SUB 05/06/2018 |
| XS0849517650 | UNICREDIT 6,95%SUB 31/10/2022 |
| XS0986063864 | UNICREDIT TV SUB CALL 28/10/25 |
| XS1508450688 | UNICREDITO 2,125% 24/10/26 |

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| XS1206977495 | UNIPOL 3% 18/3/25 |
| XS1725580622 | UNIPOL 3,5% 29/11/27 CALL |
| US760942AZ58 | URUGUAY 4,50% 14/08/2024 USD |
| USP17625AE71 | VENEZUELA 11,75% 21/10/2026 USD |
| USP17625AD98 | VENEZUELA 11,95% 5/8/2031 USD |
| USP17625AC16 | VENEZUELA 12,75% 23/8/2022 USD |
| USP97475AJ95 | VENEZUELA 7,00% 31/03/2038 USD |
| USP17625AB33 | VENEZUELA 9,25% 07/05/2028 USD |
| US922646AS37 | VENEZUELA 9,25% 15/09/27 USD |
| FR0010033381 | VEOLIA 6,125% 25/11/33 |
| XS0889401724 | VIMPELCOM 5,95% 13/2/23 USD |
| XS0643183220 | VIMPELCOM 7,5043% 1/3/22 USD |
| XS0361041808 | VIMPELCOM 9,125% 30/4/18 USD |
| FR0010830034 | VIVENDI 4,875% 02/12/2019 |
| XS0479869744 | VODAFONE GROUP 4,65% 20/01/22 |
| XS0169888558 | VODAFONE GROUP 5%04/06/18 |
| XS0731681556 | VOLKSWAGEN 3,25% 21/01/2019 |
| XS0168881760 | VOLKSWAGEN FIN. 5,375% 22/05/18 |
| XS1692348847 | VOLKSWAGEN LEASING 0,25% 5/10/20 |
| XS1692347526 | VOLKSWAGEN LEASING 1,125% 4/4/24 |
| XS1708450561 | WIND TRE 3,125% 20/01/25 CALL |