

Issuer	Coupon	Maturity	Comp Price	Yield to Maturity	ISIN	Amount Issued (USD)	Bond Grade	Minimum Denomination
Rekeep SpA	9,00	15/06/2022	99,47	9,55	XS1642816554	421.846.986,00	High Yield	100.000,00
Marcolin SpA	4,13	15/02/2023	89,00	9,52	XS1562036704	293.599.530,00	High Yield	100.000,00
Marcolin SpA	4,13	15/02/2023	89,00	9,52	XS1562036456	293.599.530,00	High Yield	100.000,00
Rekeep SpA	9,00	15/06/2022	99,47	9,34	XS1642818337	422.783.323,00	High Yield	100.000,00
Casino Guichard Perrachon SA	4,56	25/01/2023	92,85	8,13	FR0011400571	1.174.398.120,00	High Yield	100.000,00
Jaguar Land Rover Automotive PLC	5,88	15/11/2024	94,41	7,63	XS2010037849	585.898.592,00	High Yield	100.000,00
CMA CGM SA	5,25	15/01/2025	92,12	7,60	XS1703065620	878.847.889,00	High Yield	100.000,00
Avis Budget Finance PLC	4,50	15/05/2025	89,00	7,51	XS1576621632	293.599.530,00	High Yield	100.000,00
Avis Budget Finance PLC	4,13	15/11/2024	89,33	7,32	XS149637236	351.539.155,00	High Yield	100.000,00
Jaguar Land Rover Automotive PLC	2,20	15/01/2024	86,30	7,13	XS1551347393	761.668.170,00	High Yield	100.000,00
Tenneco Inc	5,00	15/07/2024	93,64	7,08	XS1639490918	410.129.014,00	High Yield	100.000,00
Sisal Group SpA	7,00	31/07/2023	100,62	6,86	XS1454980159	469.759.248,00	High Yield	100.000,00
Gamma Bidco SpA	6,00	15/07/2025	97,25	6,76	XS2208645882	351.539.155,00	High Yield	100.000,00
Gamma Bidco SpA	6,00	15/07/2025	97,25	6,76	XS2208646344	352.319.436,00	High Yield	100.000,00
Sisal Group SpA	7,00	31/07/2023	100,62	6,75	XS1454980662	469.759.248,00	High Yield	100.000,00
Tenneco Inc	4,88	15/04/2022	97,68	6,64	XS1587905727	487.375.220,00	High Yield	100.000,00
Gamma Bidco SpA	6,25	15/07/2025	99,30	6,52	XS2208646690	398.411.043,00	High Yield	100.000,00
Gamma Bidco SpA	6,25	15/07/2025	99,30	6,42	XS2208645379	399.295.361,00	High Yield	100.000,00
Casino Guichard Perrachon SA	1,87	13/06/2022	93,69	6,00	FR0013260379	880.798.590,00	High Yield	100.000,00
Verisure Midholding AB	5,75	01/12/2023	100,13	5,78	XS1720016531	1.268.349.970,00	High Yield	100.000,00
Petroleos Mexicanos	3,63	24/11/2025	90,70	5,78	XS1824425182	761.668.170,00	Investment Grade	100.000,00
CMA CGM SA	6,50	15/07/2022	101,61	5,58	XS1647100848	761.668.170,00	High Yield	100.000,00
Limacorporate SpA	3,75	15/08/2023	95,50	5,53	XS1662516217	322.959.483,00	High Yield	100.000,00
Limacorporate SpA	3,75	15/08/2023	95,50	5,53	XS1662519153	322.959.483,00	High Yield	100.000,00
doValue SpA	5,00	04/08/2025	98,60	5,40	XS2212625656	310.526.254,00	High Yield	100.000,00
ASR Media and Sponsorship SpA	5,13	01/08/2024	99,49	5,35	XS2037757684	322.244.225,00	High Yield	100.000,00
Adient Global Holdings Ltd	3,50	15/08/2024	94,06	5,30	XS1468662801	1.174.398.120,00	High Yield	100.000,00
Webuild SpA	1,75	26/10/2024	87,46	5,30	XS1707063589	587.199.060,00	High Yield	100.000,00
Bormioli Pharma SpA	3,50	15/11/2024	94,95	4,93	XS1713858576	328.831.473,00	High Yield	100.000,00
Teva Pharmaceutical Finance Netherlands II BV	6,00	31/01/2025	104,67	4,83	XS1298213956	1.171.797.185,00	High Yield	100.000,00
Bausch Health Companies Inc	4,50	15/05/2023	99,34	4,83	XS1205619288	1.761.597.181,00	High Yield	100.000,00
Teva Pharmaceutical Finance Netherlands II BV	4,50	01/03/2025	99,76	4,61	XS1813724603	1.052.039.513,00	High Yield	100.000,00
Petroleos Mexicanos	5,50	24/02/2025	103,46	4,60	XS0213101073	1.174.398.120,00	Investment Grade	10.000,00
Hagag Lloyd AG	5,13	15/07/2024	102,74	4,37	XS1645113322	527.308.733,00	High Yield	100.000,00
Teva Pharmaceutical Finance Netherlands II BV	1,13	15/10/2024	88,52	4,32	XS1439749281	1.757.695.778,00	High Yield	100.000,00
Banca Carige SpA Cassa di Risparmio di Genova e Imperia	5,00	22/12/2022	101,48	4,26	XS1734886887	221.243.511,00	High Yield	100.000,00
Petroleos Mexicanos	2,50	24/11/2022	96,58	4,24	XS1824425349	703.078.311,00	Investment Grade	100.000,00
thyssenkrupp AG	2,88	22/02/2024	95,85	4,23	DE000A2TE088	1.757.695.778,00	High Yield	1.000,00
thyssenkrupp AG	2,50	25/02/2025	93,69	4,11	DE000A14587	704.638.872,00	High Yield	1.000,00
Teva Pharmaceutical Finance Netherlands II BV	1,25	31/03/2023	93,90	3,92	XS1211040917	1.526.717.557,00	High Yield	100.000,00
Guala Closures SpA	3,50	15/04/2024	99,22	3,78	XS1888268064	534.351.145,00	High Yield	100.000,00
thyssenkrupp AG	1,88	06/03/2023	95,81	3,75	DE000A2YNGV1	1.174.398.120,00	High Yield	1.000,00
Ford Motor Credit Company LLC	0,22	01/12/2024	87,09	3,58	XS1729872736	704.638.872,00	High Yield	100.000,00
Ford Motor Credit Company LLC	1,51	17/02/2023	95,82	3,41	XS2013574202	1.174.398.120,00	High Yield	100.000,00
Banca IFIS SpA	1,75	25/06/2024	94,45	3,37	XS2124192654	468.718.874,00	High Yield	100.000,00
Teva Pharmaceutical Finance Netherlands II BV	3,25	15/04/2022	100,14	3,18	XS1812903828	820.258.029,00	High Yield	100.000,00
SoftBank Group Corp	4,50	20/04/2025	105,67	3,16	XS1811213864	527.308.733,00	High Yield	100.000,00
Piaggio & C SpA	3,63	30/04/2025	102,25	3,11	XS1808984501	292.949.296,00	High Yield	100.000,00
Saipem Finance International BV	2,63	07/01/2025	98,33	3,05	XS1711584430	585.898.592,00	High Yield	100.000,00
Ineos Finance PLC	2,13	15/11/2025	95,81	3,05	XS1577947440	644.488.451,00	High Yield	100.000,00
Banca IFIS SpA	2,00	24/04/2023	97,69	2,97	XS1810960390	351.539.155,00	High Yield	100.000,00
SoftBank Group Corp	3,13	19/09/2025	101,02	2,92	XS1684385161	1.757.695.778,00	High Yield	100.000,00
Banca Monte dei Paschi di Siena SpA	2,63	28/04/2025	98,75	2,92	XS2110110686	878.847.889,00	High Yield	100.000,00
Banca Monte dei Paschi di Siena SpA	3,63	24/09/2024	102,63	2,91	XS2050591784	880.798.590,00	High Yield	100.000,00
Renault SA	1,25	24/06/2025	92,87	2,90	FR0013428414	1.174.398.120,00	High Yield	100.000,00
Ryanair DAC	1,13	10/03/2023	96,45	2,68	XS1199964575	996.027.607,00	Investment Grade	100.000,00
Ryanair DAC	1,13	15/08/2023	95,99	2,62	XS1565699763	880.798.590,00	Investment Grade	100.000,00
FCE Bank PLC	1,13	10/02/2022	98,15	2,59	XS1186131717	761.668.170,00	Investment Grade	100.000,00
Saipem Finance International BV	3,75	08/09/2023	103,25	2,57	XS1487495316	587.199.060,00	High Yield	100.000,00
Mediocredito Trentino Alto Adige SpA	2,38	29/07/2022	99,74	2,53	XS2034313762	117.439.812,00	High Yield	100.000,00
Banca Monte dei Paschi di Siena SpA	4,00	10/07/2022	102,50	2,49	XS2026202643	587.199.060,00	High Yield	100.000,00
Renault SA	1,00	18/04/2024	95,10	2,48	FR0013329315	822.078.684,00	High Yield	100.000,00
Deutsche Bank AG	2,75	17/02/2025	101,28	2,43	DE000DB7XJ12	1.464.746.481,00	High Yield	1.000,00
Mediobanca Banca di Credito Finanziario SpA	3,20	26/02/2022	101,00	2,42	IT0004981871	49.539.635,00	Investment Grade	5.000,00
Banco BPM SpA	1,63	18/02/2025	97,25	2,30	XS2121417989	878.847.889,00	High Yield	250.000,00
Autostrade per l'Italia SpA	1,88	04/11/2025	98,06	2,29	XS1316569638	585.898.592,00	High Yield	100.000,00
Renault SA	1,00	28/11/2025	93,87	2,28	FR0013299435	880.798.590,00	High Yield	1.000,00
Saipem Finance International BV	2,75	05/04/2022	100,66	2,28	XS1591523755	585.898.592,00	High Yield	100.000,00
Dexia Crediop SpA	0,00	26/02/2024	185,91	2,20	IT0001308607	93.951.849,00	Investment Grade	1.000,00
UnipolSai Assicurazioni SpA	2,05	28/07/2023	99,42	2,20	XS0173649798	352.319.436,00	High Yield	1.000,00
Mediobanca Banca di Credito Finanziario SpA	0,00	28/02/2023	93,90	2,14	IT0005162448	67.058.132,00	Investment Grade	1.000,00
LKQ Italia Bondco SpA	3,88	01/04/2024	105,79	2,14	XS1395004408	587.199.060,00	High Yield	100.000,00
Atlantia SpA	1,63	03/02/2025	97,93	2,13	XS1558491855	878.847.889,00	High Yield	100.000,00
Banca Popolare di Sondrio Scpa	2,38	03/04/2024	100,82	2,13	XS1975757789	587.199.060,00	High Yield	100.000,00
LKQ Italia Bondco SpA	3,88	01/04/2024	105,79	2,12	XS1395004580	587.199.060,00	High Yield	100.000,00
thyssenkrupp AG	1,38	03/03/2022	99,09	2,05	DE000A2BPT2	1.464.746.481,00	High Yield	1.000,00
Leonardo SpA	4,88	24/03/2025	112,00	2,01	XS0215093534	587.199.060,00	High Yield	50.000,00
Mediobanca Banca di Credito Finanziario SpA	3,00	10/09/2025	104,63	2,01	IT0005127508	439.357.604,00	High Yield	1.000,00
Autostrade per l'Italia SpA	1,63	12/06/2023	99,04	2,00	IT0005108490	880.798.590,00	High Yield	1.000,00
Telecom Italia SpA	3,00	30/09/2025	104,66	2,00	XS1497606365	1.174.398.120,00	High Yield	100.000,00
Petrobras Global Finance BV	4,75	14/01/2025	111,07	2,00	XS0982711714	939.518.496,00	High Yield	100.000,00
Volvo Car AB	2,00	24/01/2025	100,04	1,99	XS1724626699	585.898.592,00	High Yield	100.000,00
Banca Piccolo Credito Valtellinese SpA	2,00	27/11/2022	100,03	1,99	XS2084131122	351.539.155,00	High Yield	100.000,00
Autostrade per l'Italia SpA	5,88	09/06/2024	113,54	1,98	XS0193945655	1.174.398.120,00	High Yield	100.000,00
Intesa Sanpaolo SpA	2,86	23/04/2025	103,75	1,98	XS1222597905	587.199.060,00	High Yield	100.000,00
Autostrade per l'Italia SpA	4,38	16/09/2025	111,20	1,96	XS0542534192	587.199.060,00	High Yield	50.000,00
Unipol Gruppo SpA	3,00	18/03/2025	104,48	1,93	XS1206977495	1.174.398.120,00	High Yield	100.000,00
Orano SA	4,88	23/09/2024	111,19	1,89	FR0010804500	1.174.398.120,00	High Yield	50.000,00
Cassa Centrale Raiffeisen dell'Alto Adige SpA	1,13	27/09/2024	97,18	1,87	XS2056427730	175.769.577,00	Investment Grade	100.000,00
Banca Farmaceutica SpA	1,75	23/05/2023	99,71	1,86	XS2068241400	352.319.436,00	High Yield	100.000,00
Telecom Italia SpA	2,75	15/04/2025	103,85	1,85	XS1982819994	1.174.398.120,00	High Yield	100.000,00
Telecom Italia SpA	4,00	11/04/2024	107,18	1,84	XS1935256369	1.464.746.481,00	High Yield	100.000,00
Bper Banca SpA	1,88	07/07/2025	100,17	1,84	XS2190502323	585.898.592,00	High Yield	100.000,00
Gaz Capital SA	4,36	21/03/2025	110,65	1,83	XS0906949523	585.898.592,00	Investment Grade	100.000,00
Volvo Car AB	2,13	02/04/2024	100,99	1,83	XS1971935223	704.638.872,00	High Yield	100.000,00
Renault SA	1,00	08/03/2023	98,12	1,81	FR0013240835	880.798.590,00	High Yield	1.000,00
ArceflorMittal SA	1,75	19/11/2025	99,73	1,81	XS2082324018	880.798.590,00	Investment Grade	100.000,00
Mediobanca Banca di Credito Finanziario SpA	5,75	18/04/2023	109,59	1,78	IT0004917842	583.162.654,00	High Yield	1.000,00
Azmut Holding SpA	1,63	12/12/2024	99,40	1,78	XS2081611993	587.199.060,00	Investment Grade	100.000,00
Orano SA	3,13	20/03/2023	103,21	1,75	FR0011791391	878.847.889,00	High Yield	100.000,00
Telecom Italia SpA	3,63	19/01/2024	105,88	1,74	XS1347748607	878.847.889,00	High Yield	100.000,00
Intesa Sanpaolo SpA	6,63	13/09/2023	113,77	1,71	XS0971213201	1.694.015.631,00	High Yield	100.000,00
Fiat Chrysler Automobiles NV	3,75	29/03/2024	107,03	1,63	XS1388625425	1.467.997.651,00	High Yield	100.000,00
Fiat Chrysler Automobiles NV	3,38	07/07/2023	104,82	1,55	XS2178832379	1.464.746.481,00	High Yield	100.000,00
Nexi SpA	1,75	31/10/2024	100,94	1,52	XS2066703989	968.878.449,00	High Yield	100.000,00
Valeo SA	3,25	22/01/						

UniCredit SpA	1,63	03/07/2025	100,88	1,40	XS2021993212	880.798.590,00	Investment Grade	250.000,00
RCI Banque SA	0,11	04/11/2024	94,83	1,38	FR0013292687	587.199.060,00	Investment Grade	1.000,00
Vivat NV	2,38	17/05/2024	103,69	1,31	XS1600704982	763.358.778,00	Investment Grade	100.000,00
Iccrea Banca SpA Istituto Centrale del Credito Cooperativo	1,50	11/10/2022	100,38	1,31	XS1696459731	704.638.872,00	High Yield	100.000,00
UniCredit SpA	6,95	31/10/2022	111,25	1,30	XS0849517650	2.055.196.711,00	Investment Grade	100.000,00
ArcelorMittal SA	1,00	19/05/2023	99,25	1,30	XS2082323630	880.798.590,00	Investment Grade	100.000,00
Telecom Italia SpA	2,50	19/07/2023	103,24	1,29	XS1551678409	1.171.797.185,00	High Yield	100.000,00
Banco BPM SpA	2,50	21/06/2024	104,35	1,28	XS2016160777	587.199.060,00	High Yield	100.000,00
General Motors Financial Company Inc	2,20	01/04/2024	103,11	1,27	XS193956645	998.238.402,00	Investment Grade	100.000,00
Intesa Sanpaolo SpA	0,62	30/05/2024	97,68	1,26	XS1623794457	585.898.592,00	Investment Grade	100.000,00
Unione di Banche Italiane SpA	1,63	21/04/2025	101,60	1,26	XS2067213913	587.199.060,00	Investment Grade	250.000,00
Barclays Bank PLC	7,96	29/01/2025	128,20	1,23	IT0006712142	234.879.624,00	Investment Grade	1.000,00
Metro AG	1,50	19/03/2025	101,21	1,22	XS1203941775	703.078.311,00	Investment Grade	1.000,00
Valeo SA	0,38	12/09/2022	98,46	1,20	FR0013281888	704.638.872,00	Investment Grade	100.000,00
Fiat Chrysler Finance Europe SNC	4,75	15/07/2022	106,06	1,19	XS1088515207	1.585.437.463,00	High Yield	100.000,00
RCI Banque SA	1,63	11/04/2025	101,87	1,19	FR0013250693	704.638.872,00	Investment Grade	1.000,00
Intesa Sanpaolo SpA	2,70	25/08/2025	107,06	1,19	XS1278720237	292.949.296,00	Investment Grade	100.000,00
Petrobras Global Finance BV	4,25	02/10/2023	108,99	1,13	XS0835890350	822.078.684,00	High Yield	100.000,00
Azimet Holding SpA	2,00	28/03/2022	101,22	1,13	XS1533918584	410.129.014,00	Investment Grade	100.000,00
RCI Banque SA	2,00	11/07/2024	103,16	1,13	FR0013393774	880.798.590,00	Investment Grade	1.000,00
ArcelorMittal SA	0,95	17/01/2023	99,62	1,12	XS1730873731	585.898.592,00	Investment Grade	100.000,00
Unione di Banche Italiane SpA	2,63	20/06/2024	105,38	1,12	XS2015314037	587.199.060,00	Investment Grade	250.000,00
RCI Banque SA	1,38	08/03/2024	100,91	1,10	FR0013241361	763.358.778,00	Investment Grade	1.000,00
Valeo SA	0,63	11/01/2023	99,00	1,08	FR0013230943	587.199.060,00	Investment Grade	100.000,00
ASTM SpA	3,38	13/02/2024	107,44	1,08	XS1032529205	587.199.060,00	Investment Grade	100.000,00
Mediobanca Banca di Credito Finanziario SpA	1,13	23/04/2025	100,28	1,06	XS2106861771	587.199.060,00	Investment Grade	250.000,00
RCI Banque SA	0,00	12/01/2023	97,66	1,06	FR0013309606	880.798.590,00	Investment Grade	1.000,00
Peugeot SA	2,00	20/03/2025	104,17	1,03	FR0013323326	763.358.778,00	Investment Grade	100.000,00
Esselunga SpA	0,88	25/10/2023	99,55	1,03	XS1706921951	585.898.592,00	High Yield	100.000,00
Telecom Italia SpA	3,25	16/01/2023	104,92	1,02	XS1169832810	1.171.797.185,00	High Yield	100.000,00
RCI Banque SA	0,50	15/09/2023	98,55	1,01	FR0013201597	880.798.590,00	Investment Grade	1.000,00

19/10/2020