

ISIN	Name	Coupon	Maturity	Maturity Type	Rating	BID	ASK	YTM - Mid	Outstanding (1M = 1,000)
USU1719MAA63	Citgo	10.75	15-Feb-20	AT MATURITY	B-	105.435	105.764	6.36	1.875MMM
USU17185AE65	Citgo	6.25	15-Aug-22	CALLABLE	B+	99.962	100.173	6.23	650MM
USP7807HAV70	PDVSA	8.5	27-Oct-20	SINKABLE	DDD	86.82	87.1	18.81	2.526MMM
USP7807HAP03	PDVSA	9	17-Nov-21	SINKABLE	DD+	23.5	23.5	86.42	2.394MMM
USP7807HAM71	PDVSA	12.75	17-Feb-22	SINKABLE	NR	23.75	23.75	74.17	3MMM
XS1126891685	PDVSA	6	28-Oct-22	SINKABLE	#N/A N/A	Trade	Restriction	#N/A N/A	3MMM
USP7807HAT25	PDVSA	6	16-May-24	SINKABLE	DD+	21.61	21.61	49.93	5MMM
USP7807HAR68	PDVSA	6	15-Nov-26	SINKABLE	DD+	21.5	21.5	40.48	4.5MMM
XS0294364954	PDVSA	5.375	12-Apr-27	AT MATURITY	DD+	21.11	21.731	37.75	3MMM
USP7807HAQ85	PDVSA	9.75	17-May-35	SINKABLE	C	23.062	23.062	50.69	3MMM
XS0294367205	PDVSA	5.5	12-Apr-37	AT MATURITY	DD+	21.45	21.45	30.09	1.5MMM
USP9395PAA95	VZLA	13.625	15-Aug-18	AT MATURITY	NR	23.861	25.844	54.82	300MM
US922646AT10	VZLA	13.625	15-Aug-18	AT MATURITY	NR	25.441	28.186	50.81	752.811MM
USP97475AD26	VZLA	7	1-Dec-18	AT MATURITY	DD+	25.409	27.032	1,986.22	1MMM
USP97475AN08	VZLA	7.75	13-Oct-19	AT MATURITY	DD+	24.894	26.008	216.90	2.496MMM
USP97475AG56	VZLA	6	9-Dec-20	AT MATURITY	DD+	24.877	26.007	87.54	1.5MMM
USP17625AC16	VZLA	12.75	23-Aug-22	SINKABLE	DD+	25.808	27.161	62.33	3MMM
USP17625AA59	VZLA	9	7-May-23	AT MATURITY	DD+	25.442	26.908	52.81	2MMM
USP97475AP55	VZLA	8.25	13-Oct-24	AT MATURITY	DD+	25.41	26.565	44.20	2.496MMM
XS0217249126	VZLA	7.65	21-Apr-25	AT MATURITY	DD+	25.123	26.268	40.84	1.6MMM
USP17625AE71	VZLA	11.75	21-Oct-26	AT MATURITY	DD+	26.629	27.625	47.12	3MMM
US922646AS37	VZLA	9.25	15-Sep-27	AT MATURITY	DD+	26.423	27.431	35.20	4MMM
USP17625AB33	VZLA	9.25	7-May-28	AT MATURITY	DD+	25.245	26.136	38.90	2MMM
USP17625AD98	VZLA	11.95	5-Aug-31	SINKABLE	DD+	26.669	27.531	40.18	4.2MMM
US922646BL74	VZLA	9.375	13-Jan-34	AT MATURITY	DD+	28.319	29.416	31.06	1.5MMM
USP97475AQ39	VZLA	6.5	29-Dec-36	SINKABLE	#N/A N/A	Trade	Restriction	#N/A N/A	5MMM
USP97475AJ95	VZLA	7	31-Mar-38	AT MATURITY	DD+	24.702	26.059	25.34	1.25MMM