

Isin	Description	Company Name	Sector	Maturity	Currency	Coupon	Yield	Duration	RANK	YTM	SOLVIBILI	Type	Amount Out
IT0005383069	Mediobanca 1.75% 17.09.2022	MEDIOBANCA	Banks	1	USD	1.75	1.75	0.02	356.5	7.13	6-	Obbligazioni Plain Vanilla	30000000
IT0005350589	Mediobanca 4.35% 30.11.2022	MEDIOBANCA	Banks	3	USD	4.35	4.36	0.21	28.66667	6.02	6-	Obbligazioni Plain Vanilla	40000000
XS2079689191	Mediobanca 1.70% 12.12.2022	MEDIOBANCA	Banks	3	USD	1.7	1.72	0.24	22.41667	5.38	6-	Obbligazioni Plain Vanilla	40000000
IT0005355232	Mediobanca 4.35% 25.01.2023	MEDIOBANCA	Banks	5	USD	4.35	4.37	0.36	15.77778	5.68	6-	Obbligazioni Plain Vanilla	40000000
IT0005370405	Mediobanca 2.96% 22.05.2023	MEDIOBANCA	Banks	9	USD	2.96	3.03	0.66	9.409091	6.21	6-	Obbligazioni Plain Vanilla	50000000
XS2141593256	Imi 2% 05.06.2023	INTESA SANPAOLO	Banks	9	USD	2	2.03	0.7	7.142857	5	6	Obbligazioni Plain Vanilla	200000000
XS1639080933	Imi 3% 05.07.2023	INTESA SANPAOLO	Banks	10	USD	3	3.05	0.79	6.405063	5.06	6	Obbligazioni Plain Vanilla	300000000
IT0005383713	Mediobanca 2.10% 18.10.2023	MEDIOBANCA	Banks	14	USD	2.1	2.2	1.03	6.252427	6.44	6-	Obbligazioni Plain Vanilla	40000000
XS2066559928	Imi 2.3% 23.10.2023	INTESA SANPAOLO	Banks	14	USD	2.3	2.36	1.05	5.142857	5.4	6	Obbligazioni Plain Vanilla	300000000
US465410AH18	ITALY SET23USD 6,875	ITALY	Government	13	USD	6.875	6.75	0.98	5.122449	5.02	6-	Obbligazioni Plain Vanilla	3500000000
IT0005398943	Mediobanca 2.10% 06.03.2024	MEDIOBANCA	Banks	18	USD	2.1	2.22	1.39	4.582734	6.37	6-	Obbligazioni Plain Vanilla	40000000
IT0005331753	Mediobanca 3.2% 31.05.2024	MEDIOBANCA	Banks	21	USD	0.8	0.84	1.61	3.869565	6.23	6-	Obbligazioni Plain Vanilla	30000000
XS2212625656	Dovalue 5% Call 04.08.2025	DOVALUE	Other Sectors	35	EUR	2.5	2.59	2.63	2.418251	6.36	5	Obbligazioni Plain Vanilla	265000000
XS2351324517	Isp Tf 1.35% 15.06.2026 USD	INTESA SANPAOLO	Other Sectors	46	USD	1.35	1.6	3.5	1.691429	5.92	6		200000000
XS0819573394	Db Zc 21.08.2032	DEUTSCHE BANK AG	Banks	120	ZAR	0	0	9.13	1.189485	10.86	6-	Obbligazioni Zero Coupon	830000000
XS2322452637	Isp 2.25% 29.03.2028	INTESA SANPAOLO	Other Sectors	67	AUD	2.25	2.79	5.02	1.173307	5.89	6	Obbligazioni Plain Vanilla	200000000
XS2294835017	Isp 1.9% 08.02.2029	INTESA SANPAOLO	Other Sectors	77	USD	1.9	2.4	5.74	1.130662	6.49	6	Obbligazioni Plain Vanilla	200000000
US87927VAF58	Tim Cap 6.375% Call 15.11.2033	TIM	Miscellaneous	135	USD	3.188	3.75	7.91	1.088496	8.61	5	Strutturato	999202000
XS2102388597	Isp 2.50% 15.01.2030	INTESA SANPAOLO	Other Sectors	89	GBP	1.25	1.59	6.46	0.965944	6.24	6	Obbligazioni Plain Vanilla	350000000
XS2322452553	Isp 2.7% 29.03.2031	INTESA SANPAOLO	Other Sectors	103	USD	2.7	3.42	7.29	0.942387	6.87	6	Obbligazioni Plain Vanilla	300000000
US87927VAV09	Tim Cap 7.721% Call 04.06.2038	TIM	Miscellaneous	189	USD	3.861	0	9.66	0.891304	8.61	5	Strutturato	1000000000
XS2241390983	Isp 2.1% 13.11.2030	INTESA SANPAOLO	Other Sectors	99	USD	2.1	2.83	7.14	0.868347	6.2	6	Obbligazioni Plain Vanilla	200000000
US465410BG26	ITALY 33USD 5,375	ITALY	Government	130	USD	5.375	5.43	8.18	0.669927	5.48	6-	Obbligazioni Plain Vanilla	2000000000
XS2238533231	Birs ZC 28.09.2040	WORLD BANK	Other Sectors	217	ZAR	0	0	16.54	0.558041	9.23	10		1000000000