

Issuer	Coupon	Maturity	TRPS / Composite Price	Yield to Maturity	ISIN	Coupon Type	Amount Issued (EUR)	Bond Grade	Price Source		Price Date	Minimum Denomination
									ITALIAN STOCK EXCHANGE	EURO TLX (Exchange)		
Banca Monte dei Paschi di Siena SpA	8,5000	10/09/2030	87,2500	13,0667420	XS2228919739	Fixed Resettable	299.999.999	High Yield		XS2228919739=TX	06/01/2023	100.000,000
Banca Monte dei Paschi di Siena SpA	8,0000	22/01/2030	87,0000	12,8741400	XS2106849727	Fixed Resettable	400.000.000	High Yield		XS2106849727=TX	06/01/2023	100.000,000
Banca Monte dei Paschi di Siena SpA	10,5000	23/07/2029	92,0000	12,3181260	XS2031926731	Plain Vanilla Fixed Coupon	299.999.999	High Yield		XS2031926731=TX	06/01/2023	100.000,000
Superior Industries International Inc	6,0000	15/06/2025	90,0190	11,0621050	XS1577958058	Plain Vanilla Fixed Coupon	249.999.999	High Yield		XS1577958058=TX	06/01/2023	100.000,000
Jaguar Land Rover Automotive PLC	6,8750	15/11/2026	90,0190	10,3151500	XS2010037682	Plain Vanilla Fixed Coupon	499.999.999	High Yield		XS2010037682=TX	06/01/2023	100.000,000
Webuild SpA	5,8750	15/12/2025	90,4800	9,7600490	XS2271356201	Plain Vanilla Fixed Coupon	750.000.000	High Yield		XS2271356201=TX	06/01/2023	100.000,000
Jaguar Land Rover Automotive PLC	4,5000	15/01/2026	87,2130	9,7003280	XS1881005976	Plain Vanilla Fixed Coupon	499.999.999	High Yield		XS1881005976=TX	06/01/2023	100.000,000
Banca Popolare Di Sondrio SpA	6,2500	30/07/2029	97,5000	9,1137120	XS2034847637	Fixed Resettable	200.000.000	High Yield		XS2034847637=TX	06/01/2023	100.000,000
Banca IFIS SpA	7,3800	17/10/2027	94,5000	8,7303100	XS1700435453	Fixed Resettable	400.000.000	High Yield		XS1700435453=TX	06/01/2023	100.000,000
Lottomatica SpA	9,7500	30/09/2027	105,0900	8,6029060	XS2536848448	Plain Vanilla Fixed Coupon	350.000.000	High Yield	XS253684844=MI		06/01/2023	100.000,000
SoftBank Group Corp	5,0000	15/04/2028	85,7870	8,5686950	XS1793255941	Plain Vanilla Fixed Coupon	1.173.606.999	High Yield		XS1793255941=TX	06/01/2023	100.000,000
Iccrea Banca SpA Istituto Centrale del Credito Cooperativo	4,7500	18/01/2032	85,7500	8,5062130	XS2397352662	Fixed Resettable	299.999.999	High Yield		XS2397352662=TX	06/01/2023	100.000,000
Lottomatica SpA	9,7500	30/09/2027	105,1000	8,4229040	XS2536848877	Plain Vanilla Fixed Coupon	350.000.000	High Yield	XS253684887=MI		06/01/2023	100.000,000
Lottomatica SpA	7,3780	15/07/2025	100,1170	8,3042010	XS2208645882	Fixed Margin over Index	299.999.999	High Yield	XS220864588=MI		06/01/2023	100.000,000
Lottomatica SpA	7,3780	15/07/2025	100,1150	8,3040220	XS2208646344	Fixed Margin over Index	299.999.999	High Yield	XS220864634=MI		06/01/2023	100.000,000
Intesa Sanpaolo SpA	5,8750	04/03/2029	101,1250	7,8751110	XS1958656552	Fixed Resettable	499.999.999	High Yield		XS1958656552=TX	06/01/2023	100.000,000
Iccrea Banca SpA Istituto Centrale del Credito Cooperativo	4,1250	28/11/2029	92,1250	7,8193470	XS2084827935	Fixed Resettable	400.000.000	High Yield		XS2084827935=TX	06/01/2023	100.000,000
Mooney SpA	5,9370	17/12/2026	94,8040	7,7542770	XS2092610141	Fixed Margin over Index	530.000.000	High Yield	XS209261014=MI	XS2092610141=TX	06/01/2023	100.000,000
Mooney SpA	5,9370	17/12/2026	94,8040	7,7542770	XS2092613244	Fixed Margin over Index	530.000.000	High Yield	XS209261324=MI		06/01/2023	100.000,000
Deutsche Bank AG	5,6250	19/05/2031	97,8750	7,7429830	DE000DL19VB0	Fixed Resettable	1.250.000.000	Investment Grade		DE000DL19VB0=TX	06/01/2023	100.000,000
Petroleos Mexicanos	3,6250	24/11/2025	89,8950	7,6731720	XS1824425182	Plain Vanilla Fixed Coupon	649.999.999	Investment Grade		XS1824425182=TX	06/01/2023	100.000,000
Banco BPM SpA	4,2500	01/10/2029	94,7500	7,6581300	XS2058908745	Fixed Resettable	350.000.000	High Yield		XS2058908745=TX	06/01/2023	100.000,000
Banco BPM SpA	5,0000	14/09/2030	97,0000	7,5350470	XS2229021261	Fixed Resettable	499.999.999	High Yield		XS2229021261=TX	06/01/2023	100.000,000
Bper Banca SpA	3,6250	30/11/2030	89,1250	7,4618770	XS2264034260	Fixed Resettable	400.000.000	High Yield		XS2264034260=TX	06/01/2023	100.000,000
UniCredit SpA	4,8750	20/02/2029	98,5000	7,4409860	XS1953271225	Fixed Resettable	1.000.000.000	Investment Grade		XS1953271225=TX	06/01/2023	200.000,000
Lottomatica SpA	6,2500	15/07/2025	97,6450	7,4244470	XS2208646690	Plain Vanilla Fixed Coupon	339.999.999	High Yield	XS220864669=MI		06/01/2023	100.000,000
Lottomatica SpA	5,1250	15/07/2025	95,2520	7,3541070	XS2321537255	Plain Vanilla Fixed Coupon	575.000.000	High Yield	XS232153725=MI		06/01/2023	100.000,000
Banco BPM SpA	3,2500	14/01/2031	87,6250	7,3296000	XS2271367315	Fixed Resettable	350.000.000	High Yield		XS2271367315=TX	06/01/2023	100.000,000
SoftBank Group Corp	4,5000	20/04/2025	94,4300	7,3191630	XS1811213864	Plain Vanilla Fixed Coupon	449.999.999	High Yield		XS1811213864=TX	06/01/2023	100.000,000
Lottomatica SpA	6,2500	15/07/2025	97,6390	7,2942260	XS2208645379	Plain Vanilla Fixed Coupon	339.999.999	High Yield	XS220864537=MI		06/01/2023	100.000,000
Lottomatica SpA	5,1250	15/07/2025	95,2510	7,2241090	XS2321539970	Plain Vanilla Fixed Coupon	575.000.000	High Yield	XS232153997=MI		06/01/2023	100.000,000
Banca Monte dei Paschi di Siena SpA	1,8750	09/01/2026	86,2120	7,1473590	XS2270393379	Plain Vanilla Fixed Coupon	750.000.000	High Yield		XS2270393379=TX	06/01/2023	100.000,000
SoftBank Group Corp	3,1250	19/09/2025	90,5850	7,1453050	XS1684385161	Plain Vanilla Fixed Coupon	1.499.999.999	High Yield		XS1684385161=TX	06/01/2023	100.000,000
Banca Monte dei Paschi di Siena SpA	2,6250	28/04/2025	90,8270	7,0845960	XS2110110686	Plain Vanilla Fixed Coupon	750.000.000	High Yield		XS2110110686=TX	06/01/2023	100.000,000
Dovalue SpA	3,3750	31/07/2026	89,0460	7,0199470	XS2367103780	Plain Vanilla Fixed Coupon	299.999.999	High Yield		XS2367103780=TX	06/01/2023	100.000,000
Intesa Sanpaolo SpA	4,3750	12/07/2029	99,3750	6,9597780	XS2026295126	Fixed Resettable	299.999.999	High Yield		XS2026295126=TX	06/01/2023	100.000,000
Telecom Italia Finance SA	7,7500	24/01/2033	106,5000	6,8328160	XS0161100515	Plain Vanilla Fixed Coupon	1.050.000.000	High Yield		LU016110051=TX	06/01/2023	1.000,000
Dovalue SpA	5,0000	04/08/2025	96,2330	6,7273570	XS2212625656	Plain Vanilla Fixed Coupon	265.000.000	High Yield		XS2212625656=TX	06/01/2023	100.000,000
RCI Banque SA	2,6250	18/02/2030	89,1250	6,7155390	FR0013459765	Fixed Resettable	850.000.000	High Yield		FR0013459765=TX	06/01/2023	100.000,000
Teva Pharmaceutical Finance Netherlands II BV	6,0000	31/01/2025	99,4680	6,3760020	XS2198213956	Plain Vanilla Fixed Coupon	1.000.000.000	High Yield		XS2198213956=TX	06/01/2023	100.000,000
Bper Banca SpA	6,1250	01/02/2028	98,9510	6,3527810	IT0005523896	Fixed then Floating	499.999.999	High Yield		IT0005523896=TX	06/01/2023	150.000,000
Guala Closures SpA	3,2500	15/06/2028	86,3400	6,3526560	XS2357812556	Plain Vanilla Fixed Coupon	499.999.999	High Yield		XS2357812556=TX	06/01/2023	100.000,000
Avis Budget Finance PLC	4,5000	15/05/2025	96,2170	6,3523050	XS1576621632	Plain Vanilla Fixed Coupon	249.999.999	High Yield		XS1576621632=TX	06/01/2023	100.000,000
Teva Pharmaceutical Finance Netherlands II BV	4,5000	01/03/2025	96,7483	6,2342220	XS1813724603	Plain Vanilla Fixed Coupon	897.799.999	High Yield		XS1813724603=TX	06/01/2023	100.000,000
Mediobanca Banca di Credito Finanziario SpA	2,3000	23/11/2030	88,5000	6,2272230	XS2262077675	Fixed Resettable	249.999.999	High Yield	XS226207767=MI	XS2262077675=TX	06/01/2023	250.000,000
Saipem Finance International BV	3,3750	15/07/2026	91,7460	6,0473600	XS2202907510	Plain Vanilla Fixed Coupon	499.999.999	High Yield		XS2202907510=TX	06/01/2023	100.000,000
Credit Suisse Ag London Branch	1,5000	10/04/2026	86,9760	6,0339850	XS1392459381	Plain Vanilla Fixed Coupon	1.499.999.999	Investment Grade	XS139245938=MI		06/01/2023	100.000,000
Vittoria Assicurazioni SpA	5,7500	11/07/2028	99,0290	5,9531430	XS1855456288	Plain Vanilla Fixed Coupon	249.999.999	Investment Grade		XS1855456288=TX	06/01/2023	100.000,000
UniCredit SpA	2,0000	23/09/2029	91,8750	5,9199420	XS2055089457	Fixed then Floating	1.250.000.000	Investment Grade		XS2055089457=TX	06/01/2023	200.000,000
Banco BPM SpA	6,0000	21/01/2028	100,3710	5,8560490	XS2558591967	Fixed then Floating	499.999.999	High Yield		XS2558591967=TX	06/01/2023	150.000,000
Renault SA	1,2500	24/06/2025	89,8090	5,8258050	FR0013428414	Plain Vanilla Fixed Coupon	1.000.000.000	High Yield		FR0013428414=TX	06/01/2023	100.000,000
Telecom Italia SpA	2,3750	12/10/2027	86,1740	5,7813260	XS1698218523	Plain Vanilla Fixed Coupon	1.250.000.000	High Yield		XS1698218523=TX	06/01/2023	100.000,000
Telecom Italia SpA	2,7500	15/04/2025	93,9820	5,6536530	XS1982819994	Plain Vanilla Fixed Coupon	1.000.000.000	High Yield		XS1982819994=TX	06/01/2023	100.000,000
Atlantia SpA	1,8750	13/07/2027	85,3680	5,6407170	XS1645722262	Plain Vanilla Fixed Coupon	1.000.000.000	High Yield		XS1645722262=TX	06/01/2023	100.000,000
Ineos Finance PLC	2,1250	15/11/2025	91,1620	5,5970140	XS1577947440	Plain Vanilla Fixed Coupon	550.000.000	High Yield	XS157794744=MI		06/01/2023	100.000,000
UniCredit SpA	3,9000	28/09/2026	94,6100	5,5383920	XS2529280062	Plain Vanilla Fixed Coupon	299.999.999	Investment Grade		XS2529280062=TX	06/01/2023	150.000,000
Saipem Finance International BV	2,6250	07/01/2025	94,6570	5,5311400	XS1711584430	Plain Vanilla Fixed Coupon	499.999.999	High Yield		XS1711584430=TX	06/01/2023	100.000,000

Bper Banca SpA	1,3750	31/03/2027	86,9660	5,5074360	XS2325743990	Fixed then Floating	499.999.999	High Yield	XS232574399=MI	XS2325743990=TX	06/01/2023	100.000,000
Telecom Italia SpA	2,8750	28/01/2026	93,0630	5,4019140	XS1846631049	Plain Vanilla Fixed Coupon	750.000.000	High Yield		XS1846631049=TX	06/01/2023	100.000,000
Bper Banca SpA	1,8750	07/07/2025	92,0080	5,3880110	XS2190502323	Plain Vanilla Fixed Coupon	499.999.999	High Yield		XS2190502323=TX	06/01/2023	100.000,000
Banco Bilbao Vizcaya Argentaria SA	2,5750	22/02/2029	97,3750	5,3774470	XS1954087695	Fixed Resettable	750.000.000	Investment Grade	XS195408769=MI		06/01/2023	100.000,000
Atlantia SpA	1,6250	03/02/2025	92,9050	5,3420580	XS1558491855	Plain Vanilla Fixed Coupon	750.000.000	High Yield		XS1558491855=TX	06/01/2023	100.000,000
Banca Monte dei Paschi di Siena SpA	0,0000	01/02/2029	161,1690	5,2687620	IT0001302733	Step Up / Step Down	100.000.000	High Yield	IT130273=MI		06/01/2023	1.000,000
UnipolSai Assicurazioni SpA	3,8750	01/03/2028	94,0030	5,2338200	XS1784311703	Plain Vanilla Fixed Coupon	499.999.999	High Yield		XS1784311703=TX	06/01/2023	100.000,000
Ford Motor Credit Company LLC	2,3860	17/02/2026	92,0310	5,2317420	XS2013574384	Plain Vanilla Fixed Coupon	750.000.000	High Yield		XS2013574384=TX	06/01/2023	100.000,000
Iccrea Banca SpA Istituto Centrale del Credito Cooperativo	2,2500	20/10/2025	95,0040	5,2057190	XS2239094936	Fixed then Floating	499.999.999	High Yield		XS2239094936=TX	06/01/2023	100.000,000
International Game Technology PLC	2,3750	15/04/2028	87,4490	5,1904870	XS2051904733	Plain Vanilla Fixed Coupon	499.999.999	High Yield		XS2051904733=TX	06/01/2023	100.000,000
Telecom Italia SpA	3,6250	25/05/2026	95,2730	5,1826570	XS1419869885	Plain Vanilla Fixed Coupon	1.000.000.000	High Yield		XS1419869885=TX	06/01/2023	100.000,000
Autostrade per l'Italia SpA	1,7500	01/02/2027	87,7480	5,1718320	XS1528093799	Plain Vanilla Fixed Coupon	600.000.000	Investment Grade		XS1528093799=TX	06/01/2023	100.000,000
Banco BPM SpA	1,6250	18/02/2025	93,0990	5,1636710	XS2121417989	Plain Vanilla Fixed Coupon	750.000.000	High Yield		XS2121417989=TX	06/01/2023	250.000,000
Telecom Italia SpA	3,0000	30/09/2025	94,7250	5,1202190	XS1497606365	Plain Vanilla Fixed Coupon	1.000.000.000	High Yield		XS1497606365=TX	06/01/2023	100.000,000
Petroleos Mexicanos	5,5000	24/02/2025	100,7320	5,1198290	XS0213101073	Plain Vanilla Fixed Coupon	1.000.000.000	Investment Grade		US021310107=TX	06/01/2023	10.000,000
UniCredit SpA	2,2000	22/07/2027	90,8350	5,0555800	XS2207976783	Fixed then Floating	1.250.000.000	Investment Grade		XS2207976783=TX	06/01/2023	250.000,000
RCI Banque SA	4,8750	21/09/2028	99,5490	4,9627070	FR001400CRG6	Plain Vanilla Fixed Coupon	649.999.999	Investment Grade		FR001400CRG6=TX	06/01/2023	1.000,000
Assicurazioni Generali SpA	5,8000	06/07/2032	106,2500	4,9535650	XS2468223107	Plain Vanilla Fixed Coupon	499.999.999	Investment Grade	XS246822310=MI		06/01/2023	200.000,000
International Game Technology PLC	3,5000	15/06/2026	95,7200	4,9282630	XS2009038113	Plain Vanilla Fixed Coupon	750.000.000	High Yield		XS2009038113=TX	06/01/2023	100.000,000
Autostrade per l'Italia SpA	1,7500	26/06/2026	90,1370	4,9180840	XS1327504087	Plain Vanilla Fixed Coupon	750.000.000	Investment Grade		XS1327504087=TX	06/01/2023	100.000,000
Valeo SE	1,6250	18/03/2026	90,5840	4,8883540	FR0013139482	Plain Vanilla Fixed Coupon	600.000.000	Investment Grade	FR001313948=MI		06/01/2023	100.000,000
Credito Emiliano SpA	1,5000	25/10/2025	93,7630	4,8433200	XS2068978050	Fixed then Floating	499.999.999	High Yield		XS2068978050=TX	06/01/2023	250.000,000
Deutsche Bank AG	1,7500	17/01/2028	86,5220	4,8385170	DE000DL19T26	Plain Vanilla Fixed Coupon	1.250.000.000	Investment Grade		DE000DL19T26=TX	06/01/2023	100.000,000
Banco BPM SpA	0,8750	15/07/2026	87,4890	4,8344270	XS2365097455	Plain Vanilla Fixed Coupon	499.999.999	High Yield		XS2365097455=TX	06/01/2023	100.000,000
Volvo Car AB	2,0000	24/01/2025	94,6610	4,8113550	XS1724626699	Plain Vanilla Fixed Coupon	499.999.999	High Yield	XS172462669=MI		06/01/2023	100.000,000
Danske Bank A/S	1,0000	15/05/2031	87,2500	4,7722560	XS2299135819	Fixed then Floating	750.000.000	Investment Grade		XS2299135819=TX	06/01/2023	100.000,000
ING Groep NV	2,0000	22/03/2030	92,7500	4,7694700	XS1796079488	Fixed Resettable	750.000.000	Investment Grade	XS179607948=MI		06/01/2023	100.000,000
Mediobanca Banca di Credito Finanziario SpA	3,7500	16/06/2026	96,8380	4,7638770	IT0005188351	Plain Vanilla Fixed Coupon	299.999.999	High Yield	IT000518835=MI		06/01/2023	1.000,000
Deutsche Bank AG	4,5000	19/05/2026	99,2020	4,7551540	DE000DL40SR8	Plain Vanilla Fixed Coupon	750.000.000	Investment Grade		DE000DL40SR8=TX	06/01/2023	100.000,000
Deutsche Bank AG	0,7500	17/02/2027	87,7500	4,7293590	DE000DL19VT2	Fixed then Floating	1.499.999.999	Investment Grade		DE000DL19VT2=TX	06/01/2023	100.000,000
Commerzbank AG	4,0000	30/03/2027	97,2790	4,7225870	DE000CZ40LW5	Plain Vanilla Fixed Coupon	648.900.000	Investment Grade	DE000CZ40LW=MI		06/01/2023	1.000,000
Anima Holding SpA	1,7500	23/10/2026	89,9530	4,7088830	XS2069040389	Plain Vanilla Fixed Coupon	299.999.999	Investment Grade		XS2069040389=TX	06/01/2023	100.000,000
Assicurazioni Generali SpA	3,8750	29/01/2029	95,6950	4,7081270	XS1941841311	Plain Vanilla Fixed Coupon	499.999.999	Investment Grade		XS1941841311=TX	06/01/2023	100.000,000
Autostrade per l'Italia SpA	1,8750	04/11/2025	92,6980	4,7009530	XS1316569638	Plain Vanilla Fixed Coupon	499.999.999	Investment Grade		XS1316569638=TX	06/01/2023	100.000,000
Barclays Bank PLC	5,8948	29/01/2025	101,1000	4,6974890	IT0006712142	Fixed then Reverse Float	200.000.000	Investment Grade	IT671214=MI		06/01/2023	1.000,000
Goldman Sachs International	0,0010	10/03/2028	90,8320	4,6940830	XS1317187646	Fixed then Floating	74.999.999	Investment Grade	XS131718764=MI		06/01/2023	1.000,000
Commerzbank AG	4,0000	23/03/2026	97,9970	4,6840790	DE000CZ40LD5	Plain Vanilla Fixed Coupon	1.000.000.000	Investment Grade	DE000CZ40LD=MI		06/01/2023	1.000,000
Cassa Centrale Raiffeisen dell Alto Adige SpA	0,8500	26/10/2026	86,9590	4,6823890	XS2401565630	Plain Vanilla Fixed Coupon	150.000.000	Investment Grade		XS2401565630=TX	06/01/2023	100.000,000
Credito Emiliano SpA	1,1250	19/01/2028	86,2880	4,6532350	XS2412556461	Fixed then Floating	600.000.000	Investment Grade	XS241255646=MI		06/01/2023	100.000,000
RCI Banque SA	4,7500	06/07/2027	100,5030	4,6165290	FR001400B1L7	Plain Vanilla Fixed Coupon	499.999.999	Investment Grade		FR001400B1L7=TX	06/01/2023	1.000,000
Cassa Centrale Raiffeisen dell Alto Adige SpA	1,0000	01/12/2025	90,4500	4,6032500	XS2264064259	Plain Vanilla Fixed Coupon	150.000.000	Investment Grade		XS2264064259=TX	06/01/2023	100.000,000
UniCredit SpA	1,2000	20/01/2026	92,7500	4,5972000	XS2104967695	Fixed then Floating	1.250.000.000	Investment Grade		XS2104967695=TX	06/01/2023	250.000,000
Autostrade per l'Italia SpA	4,3750	16/09/2025	99,4570	4,5861720	XS0542534192	Plain Vanilla Fixed Coupon	499.999.999	Investment Grade		XS0542534192=TX	06/01/2023	50.000,000