

NOTICE n. 694

October 7, 2015

EuroTLX

Sender: **EuroTLX SIM**

Target Company: ---

Object: **Extension of liquidity requirements to other financial instruments**

Text

Please be informed that, starting from **October 8, 2015**, the Liquidity Provider UniCredit Bank AG will be Market Maker of the following instruments:

| ISIN | ISIN | Instrument Description | Description | Trading Code | Instrument ID | Type | Liquidity Provider | Liquidity requirements | Minimum quantity requirements |
|--------------|--|------------------------|--------------|--------------|--|--|--------------------|------------------------|-------------------------------|
| US29874QBW33 | EUROPEAN BANK FOR RECONSTRUCTION AND DEVELOPMENT 2.5% 15.03.2016 USD | EBRD 2.5% 15MZ16 | US29874QBW33 | 23830 | Other Bonds - SOPRANATIONAL/AGENCY BONDS | Banca IMI S.p.A.; Banca Sella Holding S.p.A.; BNL SpA; UniCredit Bank AG | Buy - Sell | 150,000 | Not applicable |
| US29874QCE26 | EUROPEAN BANK FOR RECONSTRUCTION AND DEVELOPMENT | EBRD 1% 16FB17 | US29874QCE26 | 23831 | Other Bonds - SOPRANATIONAL/AGENCY BONDS | Banca IMI S.p.A.; Banca Sella Holding S.p.A.; BNL SpA; UniCredit Bank AG | Buy - Sell | 150,000 | Not applicable |

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| | 1% 16.02.2017 USD | | | | | | | | |
| US29874QCF90 | EUROPEAN BANK FOR RECONSTRUCTION AND DEVELOPMENT 0.75% 01.09.2017 USD | EBRD 0.75% 01ST17 | US29874QCF90 | 23832 | Other Bonds - SOPRANATIONAL/AGENCY BONDS | Banca IMI S.p.A.; Banca Sella Holding S.p.A.; BNL SpA; UniCredit Bank AG | Buy - Sell | 150,000 | Not applicable |
| US29874QCH56 | EUROPEAN BANK FOR RECONSTRUCTION AND DEVELOPMENT 1.5% 16.03.2020 USD | EBRD 1.5% 16MZ20 | US29874QCH56 | 23833 | Other Bonds - SOPRANATIONAL/AGENCY BONDS | Banca IMI S.p.A.; Banca Sella Holding S.p.A.; BNL SpA; UniCredit Bank AG | Buy - Sell | 150,000 | Not applicable |
| US29874QCJ13 | EUROPEAN BANK FOR RECONSTRUCTION AND DEVELOPMENT 1% 15.06.2018 USD | EBRD 1% 15GN18 | US29874QCJ13 | 23834 | Other Bonds - SOPRANATIONAL/AGENCY BONDS | Banca IMI S.p.A.; Banca Sella Holding S.p.A.; BNL SpA; UniCredit Bank AG | Buy - Sell | 150,000 | Not applicable |
| US298785DR49 | BEI 4.625% 20.10.2015 USD | BEI 4.625% 20OT15 | US298785DR49 | 23836 | Other Bonds - SOPRANATIONAL/AGENCY BONDS | Banca IMI S.p.A.; BNL SpA; Iccrea Banca S.p.A.; UniCredit Bank AG | Buy - Sell | 150,000 | Not applicable |
| US298785DU77 | BEI 4.875% 16.02.2016 USD | BEI 4.875% 16FB16 | US298785DU77 | 23837 | Other Bonds - SOPRANATIONAL/AGENCY BONDS | Banca IMI S.p.A.; Banca Sella Holding S.p.A.; BNL SpA; UniCredit Bank AG | Buy - Sell | 150,000 | Not applicable |
| US298785DV50 | BEI 4.875% 15.02.2036 USD | BEI 4.875% 15FB36 | US298785DV50 | 23838 | Other Bonds - SOPRANATIONAL/AGENCY BONDS | Banca IMI S.p.A.; Banca Sella Holding S.p.A.; Banca Simetica S.p.A.; BNL SpA; UniCredit Bank | Buy - Sell | 150,000 | Not applicable |



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| | | | | | | AG | | | |
| US298785DY99 | BEI 5.125% 13.09.2016 USD | BEI 5.125% 13ST16 | US298785DY99 | 23839 | Other Bonds - SOPRANATIONAL/AGENCY BONDS | Banca IMI S.p.A.; Banca Sella Holding S.p.A.; BNL SpA; UniCredit Bank AG | Buy - Sell | 150,000 | Not applicable |
| US298785EG74 | BEI 5.125% 30.05.2017 USD | BEI 5.125% 30MG17 | US298785EG74 | 23840 | Other Bonds - SOPRANATIONAL/AGENCY BONDS | Banca IMI S.p.A.; Banca Sella Holding S.p.A.; BNL SpA; UniCredit Bank AG | Buy - Sell | 150,000 | Not applicable |
| US298785FH49 | BEI 2.875% 15.09.2020 USD | BEI 2.875% 15ST20 | US298785FH49 | 23844 | Other Bonds - SOPRANATIONAL/AGENCY BONDS | Banca IMI S.p.A.; Banca Sella Holding S.p.A.; BNL SpA; Iccrea Banca S.p.A.; UniCredit Bank AG | Buy - Sell | 150,000 | Not applicable |
| US298785FJ05 | BEI 1.375% 20.10.2015 USD | BEI 1.375% 20OT15 | US298785FJ05 | 23845 | Other Bonds - SOPRANATIONAL/AGENCY BONDS | Banca IMI S.p.A.; BNL SpA; UniCredit Bank AG | Buy - Sell | 150,000 | Not applicable |
| US298785FK77 | BEI 2.25% 15.03.2016 USD | BEI 2.25% 15MZ16 | US298785FK77 | 23846 | Other Bonds - SOPRANATIONAL/AGENCY BONDS | Banca IMI S.p.A.; Banca Sella Holding S.p.A.; BNL SpA; UniCredit Bank AG | Buy - Sell | 150,000 | Not applicable |
| US298785FM34 | BEI 4% 16.02.2021 USD | BEI 4% 16FB21 | US298785FM34 | 23847 | Other Bonds - SOPRANATIONAL/AGENCY BONDS | Banca IMI S.p.A.; Banca Sella Holding S.p.A.; BNL SpA; UniCredit Bank AG | Buy - Sell | 150,000 | Not applicable |
| US298785FN17 | BEI 2.5% 16.05.2016 USD | BEI 2.5% 16MG16 | US298785FN17 | 23848 | Other Bonds - SOPRANATIONAL/AGENCY BONDS | Banca IMI S.p.A.; Banca Sella Holding S.p.A.; BNL SpA; UniCredit Bank AG | Buy - Sell | 150,000 | Not applicable |

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| US298785FQ48 | BEI 2.125% 15.07.2016 USD | BEI 2.125% 15LG16 | US298785FQ48 | 23849 | Other Bonds - SOPRANATIONAL/AGENCY BONDS | Banca IMI S.p.A.; Banca Sella Holding S.p.A.; BNL SpA; UniCredit Bank AG | Buy - Sell | 150,000 | Not applicable |
| US298785FS04 | BEI 1.25% 14.10.2016 USD | BEI 1.25% 14OT16 | US298785FS04 | 23850 | Other Bonds - SOPRANATIONAL/AGENCY BONDS | Banca IMI S.p.A.; Banca Sella Holding S.p.A.; BNL SpA; UniCredit Bank AG | Buy - Sell | 150,000 | Not applicable |
| US298785FU59 | BEI 1.75% 15.03.2017 USD | BEI 1.75% 15MZ17 | US298785FU59 | 23852 | Other Bonds - SOPRANATIONAL/AGENCY BONDS | Banca IMI S.p.A.; Banca Sella Holding S.p.A.; BNL SpA; UniCredit Bank AG | Buy - Sell | 150,000 | Not applicable |
| US298785FW16 | BEI 1.625% 15.06.2017 USD | BEI 1.625% 15GN17 | US298785FW16 | 23854 | Other Bonds - SOPRANATIONAL/AGENCY BONDS | Banca IMI S.p.A.; Banca Sella Holding S.p.A.; BNL SpA; UniCredit Bank AG | Buy - Sell | 150,000 | Not applicable |
| US298785FY71 | BEI 1.125% 15.09.2017 USD | BEI 1.125% 15ST17 | US298785FY71 | 23856 | Other Bonds - SOPRANATIONAL/AGENCY BONDS | Banca IMI S.p.A.; Banca Sella Holding S.p.A.; BNL SpA; UniCredit Bank AG | Buy - Sell | 150,000 | Not applicable |
| US298785FZ47 | BEI 1% 15.12.2017 USD | BEI 1% 15DC17 | US298785FZ47 | 23857 | Other Bonds - SOPRANATIONAL/AGENCY BONDS | Banca IMI S.p.A.; Banca Sella Holding S.p.A.; BNL SpA; UniCredit Bank AG | Buy - Sell | 150,000 | Not applicable |
| US298785GA86 | BEI 1% 15.03.2018 USD | BEI 1% 15MZ18 | US298785GA86 | 23858 | Other Bonds - SOPRANATIONAL/AGENCY BONDS | Banca IMI S.p.A.; Banca Sella Holding S.p.A.; BNL SpA; UniCredit Bank AG | Buy - Sell | 150,000 | Not applicable |
| US298785GB69 | BEI 0.625% 15.04.2016 USD | BEI 0.625% 15AP16 | US298785GB69 | 23859 | Other Bonds - SOPRANATIONAL/AGENCY BONDS | Banca IMI S.p.A.; Banca Sella Holding S.p.A.; BNL SpA; UniCredit Bank AG | Buy - Sell | 150,000 | Not applicable |



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| US298785GC43 | BEI 1% 15.06.2018 USD | BEI 1% 15GN18 | US298785GC43 | 23860 | Other Bonds - SOPRANATIONAL/AGENCY BONDS | Banca IMI S.p.A.; Banca Sella Holding S.p.A.; BNL SpA; Nuovi Investimenti SIM S.p.A.; UniCredit Bank AG | Buy - Sell | 150,000 | Not applicable |
| US298785GD26 | BEI 0.5% 15.08.2016 USD | BEI 0.5% 15AG16 | US298785GD26 | 23861 | Other Bonds - SOPRANATIONAL/AGENCY BONDS | Banca IMI S.p.A.; Banca Sella Holding S.p.A.; BNL SpA; UniCredit Bank AG | Buy - Sell | 200,000 | Not applicable |
| US298785GG56 | BEI 1.625% 18.12.2018 USD | BEI 1.625% 18DC18 | US298785GG56 | 23862 | Other Bonds - SOPRANATIONAL/AGENCY BONDS | Banca IMI S.p.A.; Banca Sella Holding S.p.A.; BNL SpA; UniCredit Bank AG | Buy - Sell | 150,000 | Not applicable |
| US298785GH30 | BEI 1.875% 15.03.2019 USD | BEI 1.875% 15MZ19 | US298785GH30 | 23863 | Other Bonds - SOPRANATIONAL/AGENCY BONDS | Banca IMI S.p.A.; BNL SpA; UniCredit Bank AG | Buy - Sell | 150,000 | Not applicable |
| US298785GJ95 | BEI 3.25% 29.01.2024 USD | BEI 3.25% 29GE24 | US298785GJ95 | 23864 | Other Bonds - SOPRANATIONAL/AGENCY BONDS | Banca IMI S.p.A.; Banca Sella Holding S.p.A.; Banca Simetica S.p.A.; BNL SpA; MPS Capital Services S.p.A.; UniCredit Bank AG | Buy - Sell | 150,000 | Not applicable |
| US4590568Y65 | INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPMENT 5% 01.04.2016 USD | IBRD 5% 01AP16 | US4590568Y65 | 23938 | Other Bonds - SOPRANATIONAL/AGENCY BONDS | Banca IMI S.p.A.; Banca Sella Holding S.p.A.; BNL SpA; UniCredit Bank AG | Buy - Sell | 150,000 | Not applicable |
| US459058BS14 | INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPMENT | IBRD 1% 15ST16 | US459058BS14 | 23940 | Other Bonds - SOPRANATIONAL/AGENCY BONDS | Banca IMI S.p.A.; Banca Sella Holding S.p.A.; BNL SpA; Iccrea Banca S.p.A.; | Buy - Sell | 150,000 | Not applicable |



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| | 1% 15.09.2016 USD | | | | | UniCredit Bank AG | | | |
| US459058CG66 | INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPMENT 0.875% 17.04.2017 USD | IBRD 0.875% 17AP17 | US459058CG66 | 23941 | Other Bonds - SOPRANATIONAL/AGENCY BONDS | Banca IMI S.p.A.; Banca Sella Holding S.p.A.; BNL SpA; UniCredit Bank AG | Buy - Sell | 150,000 | Not applicable |
| US459058CX99 | INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPMENT 0.5% 15.04.2016 USD | IBRD 0.5% 15AP16 | US459058CX99 | 23942 | Other Bonds - SOPRANATIONAL/AGENCY BONDS | Banca IMI S.p.A.; Banca Sella Holding S.p.A.; BNL SpA; UniCredit Bank AG | Buy - Sell | 150,000 | Not applicable |
| US459058CY72 | INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPMENT 2.125% 13.02.2023 USD | IBRD 2.125% 13FB23 | US459058CY72 | 23943 | Other Bonds - SOPRANATIONAL/AGENCY BONDS | Banca IMI S.p.A.; Banca Sella Holding S.p.A.; Banca Simeica S.p.A.; BNL SpA; UniCredit Bank AG | Buy - Sell | 150,000 | Not applicable |
| US459058DL43 | INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPMENT 1.875% 15.03.2019 USD | IBRD 1.875% 15MZ19 | US459058DL43 | 23944 | Other Bonds - SOPRANATIONAL/AGENCY BONDS | Banca IMI S.p.A.; Banca Sella Holding S.p.A.; BNL SpA; UniCredit Bank AG | Buy - Sell | 150,000 | Not applicable |
| US459058DM26 | INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPMENT 0.5% 16.05.2016 USD | IBRD 0.5% 16MG16 | US459058DM26 | 23945 | Other Bonds - SOPRANATIONAL/AGENCY BONDS | Banca IMI S.p.A.; Banca Sella Holding S.p.A.; BNL SpA; UniCredit Bank AG | Buy - Sell | 150,000 | Not applicable |

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| US459058DN09 | INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPMENT 1.375% 10.04.2018 USD | IBRD 1.375% 10AP18 | US459058DN09 | 23946 | Other Bonds - SOPRANATIONAL/AGENCY BONDS | Banca Sella Holding S.p.A.; BNL SpA; UniCredit Bank AG | Buy - Sell | 150,000 | Not applicable |
| US459058DX80 | INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPMENT 2.5% 25.11.2024 USD | IBRD 2.50% 25NV24 | US459058DX80 | 26502 | Other Bonds - SOPRANATIONAL/AGENCY BONDS | Banca IMI S.p.A.; Banca Sella Holding S.p.A.; BNL SpA; UniCredit Bank AG | Buy - Sell | 150,000 | Not applicable |
| US45950KBS87 | INTERNATIONAL FINANCE CORPORATION 1% 24.04.2017 USD | IFC 1% 24AP17 | US45950KBS87 | 23948 | Other Bonds - SOPRANATIONAL/AGENCY BONDS | Banca IMI S.p.A.; BNL SpA; UniCredit Bank AG | Buy - Sell | 150,000 | Not applicable |
| US45950KBX72 | INTERNATIONAL FINANCE CORPORATION 0.875% 15.06.2018 USD | IFC 0.875% 15GN18 | US45950KBX72 | 23949 | Other Bonds - SOPRANATIONAL/AGENCY BONDS | Banca IMI S.p.A.; BNL SpA; UniCredit Bank AG | Buy - Sell | 150,000 | Not applicable |
| US45950KCA60 | INTERNATIONAL FINANCE CORPORATION 1.75% 04.09.2018 USD | IFC 1.75% 04ST18 | US45950KCA60 | 23950 | Other Bonds - SOPRANATIONAL/AGENCY BONDS | BNL SpA; UniCredit Bank AG | Buy - Sell | 150,000 | Not applicable |
| US45950VCJ35 | INTERNATIONAL FINANCE CORPORATION 0.5% 16.05.2016 USD | IFC 0.5% 16MG16 | US45950VCJ35 | 23952 | Other Bonds - SOPRANATIONAL/AGENCY BONDS | Banca IMI S.p.A.; BNL SpA; UniCredit Bank AG | Buy - Sell | 150,000 | Not applicable |

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| US500769BP83 | KFW 5.125% 14.03.2016 USD | KFW 5.125% 14MZ16 | US500769BP83 | 23963 | Other Bonds - FINANCIALS BONDS | Banca IMI S.p.A.; BNL SpA; UniCredit Bank AG | Buy - Sell | 75,000 | Not applicable |
| US500769CU69 | KFW 4.5% 16.07.2018 USD | KFW 4.5% 16LG18 | US500769CU69 | 23964 | Other Bonds - FINANCIALS BONDS | Banca IMI S.p.A.; BNL SpA; UniCredit Bank AG | Buy - Sell | 75,000 | Not applicable |
| US500769DP65 | KFW 4% 27.01.2020 USD | KFW 4% 27GE20 | US500769DP65 | 23966 | Other Bonds - FINANCIALS BONDS | Banca IMI S.p.A.; BNL SpA; UniCredit Bank AG | Buy - Sell | 75,000 | Not applicable |
| US912810EW46 | USA -T-BOND 6% 15.02.2026 USD | USA -T-BOND 6% 15FB26 | US912810EW46 | 23991 | Not Italian Government Bonds - T-BOND | Banca IMI S.p.A.; UniCredit Bank AG | Buy - Sell | 150,000 | Not applicable |
| US912810FD55 | USA - TIPS 3.625% 15.04.2028 USD | USA-TIPS 3.625% 15AP28 | US912810FD55 | 23992 | Not Italian Government Bonds - TIPS | UniCredit Bank AG | Buy - Sell | 150,000 | Not applicable |
| US912810FE39 | USA -T-BOND 5.5% 15.08.2028 USD | USA -T-BOND 5.5% 15AG28 | US912810FE39 | 23993 | Not Italian Government Bonds - T-BOND | UniCredit Bank AG | Buy - Sell | 150,000 | Not applicable |
| US912810FF04 | USA -T-BOND 5.25% 15.11.2028 USD | USA -T-BOND 5.25% 15NV28 | US912810FF04 | 23994 | Not Italian Government Bonds - T-BOND | UniCredit Bank AG | Buy - Sell | 150,000 | Not applicable |
| US912810FG86 | USA -T-BOND 5.25% 15.02.2029 USD | USA -T-BOND 5.25% 15FB29 | US912810FG86 | 23995 | Not Italian Government Bonds - T-BOND | UniCredit Bank AG | Buy - Sell | 150,000 | Not applicable |
| US912810FH69 | USA - TIPS 3.875% 15.04.2029 USD | USA-TIPS 3.875% 15AP29 | US912810FH69 | 23996 | Not Italian Government Bonds - TIPS | UniCredit Bank AG | Buy - Sell | 150,000 | Not applicable |
| US912810FJ26 | USA -T-BOND 6.125% 15.08.2029 USD | USA -T-BOND 6.125% 15AG29 | US912810FJ26 | 23997 | Not Italian Government Bonds - T-BOND | UniCredit Bank AG | Buy - Sell | 150,000 | Not applicable |



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| US912810FM54 | USA -T-BOND 6.25% 15.05.2030 USD | USA -T-BOND 6.25% 15MG30 | US912810FM54 | 23998 | Not Italian Government Bonds - T-BOND | UniCredit Bank AG | Buy - Sell | 150,000 | Not applicable |
| US912810FP85 | USA -T-BOND 5.375% 15.02.2031 USD | USA -T-BOND 5.375% 15FB31 | US912810FP85 | 23999 | Not Italian Government Bonds - T-BOND | Banca IMI S.p.A.; UniCredit Bank AG | Buy - Sell | 150,000 | Not applicable |
| US912810FQ68 | USA - TIPS 3.375% 15.04.2032 USD | USA-TIPS 3.375% 15AP32 | US912810FQ68 | 24000 | Not Italian Government Bonds - TIPS | UniCredit Bank AG | Buy - Sell | 150,000 | Not applicable |
| US912810FR42 | USA - TIPS 2.375% 15.01.2025 USD | USA-TIPS 2.375% 15GE25 | US912810FR42 | 24001 | Not Italian Government Bonds - TIPS | UniCredit Bank AG | Buy - Sell | 150,000 | Not applicable |
| US912810FS25 | USA - TIPS 2% 15.01.2026 USD | USA-TIPS 2% 15GE26 | US912810FS25 | 24002 | Not Italian Government Bonds - TIPS | UniCredit Bank AG | Buy - Sell | 150,000 | Not applicable |
| US912810FT08 | USA -T-BOND 4.5% 15.02.2036 USD | USA -T-BOND 4.5% 15FB36 | US912810FT08 | 24003 | Not Italian Government Bonds - T-BOND | Banca Sella Holding S.p.A.; Iccrea Banca S.p.A.; UniCredit Bank AG | Buy - Sell | 150,000 | Not applicable |
| US912810PS15 | USA - TIPS 2.375% 15.01.2027 USD | USA-TIPS 2.375% 15GE27 | US912810PS15 | 24004 | Not Italian Government Bonds - TIPS | UniCredit Bank AG | Buy - Sell | 150,000 | Not applicable |
| US912810PT97 | USA -T-BOND 4.75% 15.02.2037 USD | USA -T-BOND 4.75% 15FB37 | US912810PT97 | 24005 | Not Italian Government Bonds - T-BOND | UniCredit Bank AG | Buy - Sell | 150,000 | Not applicable |
| US912810PU60 | USA -T-BOND 5% 15.05.2037 USD | USA -T-BOND 5% 15MG37 | US912810PU60 | 24006 | Not Italian Government Bonds - T-BOND | UniCredit Bank AG | Buy - Sell | 150,000 | Not applicable |
| US912810PV44 | USA - TIPS 1.75% 15.01.2028 USD | USA-TIPS 1.75% 15GE28 | US912810PV44 | 24007 | Not Italian Government Bonds - TIPS | UniCredit Bank AG | Buy - Sell | 150,000 | Not applicable |



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| US912810PZ57 | USA - TIPS 2.5% 15.01.2029 USD | USA-TIPS 2.5% 15GE29 | US912810PZ57 | 24008 | Not Italian Government Bonds - TIPS | UniCredit Bank AG | Buy - Sell | 150,000 | Not applicable |
| US912810QE10 | USA -T-BOND 4.625% 15.02.2040 USD | USA -T-BOND 4.625% 15FB40 | US912810QE10 | 24009 | Not Italian Government Bonds - T-BOND | Banca IMI S.p.A.; UniCredit Bank AG | Buy - Sell | 150,000 | Not applicable |
| US912810QF84 | USA - TIPS 2.125% 15.02.2040 USD | USA-TIPS 2.125% 15FB40 | US912810QF84 | 24010 | Not Italian Government Bonds - TIPS | UniCredit Bank AG | Buy - Sell | 150,000 | Not applicable |
| US912810QK79 | USA -T-BOND 3.875% 15.08.2040 USD | USA -T-BOND 3.875% 15AG40 | US912810QK79 | 24011 | Not Italian Government Bonds - T-BOND | Banca IMI S.p.A.; UniCredit Bank AG | Buy - Sell | 150,000 | Not applicable |
| US912810QL52 | USA -T-BOND 4.25% 15.11.2040 USD | USA -T-BOND 4.25% 15NV40 | US912810QL52 | 24012 | Not Italian Government Bonds - T-BOND | Banca IMI S.p.A.; UniCredit Bank AG | Buy - Sell | 150,000 | Not applicable |
| US912810QN19 | USA -T-BOND 4.75% 15.02.2041 USD | USA -T-BOND 4.75% 15FB41 | US912810QN19 | 24013 | Not Italian Government Bonds - T-BOND | Banca IMI S.p.A.; UniCredit Bank AG | Buy - Sell | 150,000 | Not applicable |
| US912810QP66 | USA - TIPS 2.125% 15.02.2041 USD | USA-TIPS 2.125% 15FB41 | US912810QP66 | 24014 | Not Italian Government Bonds - TIPS | UniCredit Bank AG | Buy - Sell | 150,000 | Not applicable |
| US912810QZ49 | USA -T-BOND 3.125% 15.02.2043 USD | USA -T-BOND 3.125% 15FB43 | US912810QZ49 | 24015 | Not Italian Government Bonds - T-BOND | Iccrea Banca S.p.A.; UniCredit Bank AG | Buy - Sell | 150,000 | Not applicable |
| US912810RA88 | USA - TIPS 0.625% 15.02.2043 USD | USA-TIPS 0.625% 15FB43 | US912810RA88 | 24016 | Not Italian Government Bonds - TIPS | UniCredit Bank AG | Buy - Sell | 150,000 | Not applicable |
| US912810RB61 | USA -T-BOND 2.875% 15.05.2043 USD | USA -T-BOND 2.875% 15MG43 | US912810RB61 | 24017 | Not Italian Government Bonds - T-BOND | Banca Sella Holding S.p.A.; Iccrea Banca S.p.A.; UniCredit Bank AG | Buy - Sell | 150,000 | Not applicable |

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| US912810RC45 | USA -T-BOND 3.625% 15.08.2043 USD | USA -T-BOND 3.625% 15AG43 | US912810RC45 | 24018 | Not Italian Government Bonds - T-BOND | Banca IMI S.p.A.; Iccrea Banca S.p.A.; UniCredit Bank AG | Buy - Sell | 150,000 | Not applicable |
| US912810RF75 | USA - TIPS 1.375% 15.02.2044 USD | USA-TIPS 1.375% 15FB44 | US912810RF75 | 26808 | Not Italian Government Bonds - TIPS | UniCredit Bank AG | Buy - Sell | 150,000 | Not applicable |
| US912810RG58 | USA -T-BOND 3.375% 15.05.2044 USD | USA -T-BOND 3.375% 15MG44 | US912810RG58 | 26850 | Not Italian Government Bonds - T-BOND | UniCredit Bank AG | Buy - Sell | 150,000 | Not applicable |
| US912810RH32 | USA -T-BOND 3.125% 15.08.2044 USD | USA -T-BOND 3.125% 15AG44 | US912810RH32 | 26851 | Not Italian Government Bonds - T-BOND | UniCredit Bank AG | Buy - Sell | 150,000 | Not applicable |
| US912810RJ97 | USA -T-BOND 3% 15.11.2044 USD | USA -T-BOND 3% 15NV44 | US912810RJ97 | 26852 | Not Italian Government Bonds - T-BOND | UniCredit Bank AG | Buy - Sell | 150,000 | Not applicable |
| US912810RK60 | USA -T-BOND 2.5% 15.02.2045 USD | USA -T-BOND 2.5% 15FB45 | US912810RK60 | 27031 | Not Italian Government Bonds - T-BOND | Banca Sella Holding S.p.A.; Iccrea Banca S.p.A.; UniCredit Bank AG | Buy - Sell | 150,000 | Not applicable |
| US912810RL44 | USA - TIPS 0.75% 15.02.2045 USD | USA-TIPS 0.75% 15FB45 | US912810RL44 | 27305 | Not Italian Government Bonds - TIPS | UniCredit Bank AG | Buy - Sell | 150,000 | Not applicable |
| US912810RM27 | USA -T-BOND 3% 15.05.2045 USD | USA -T-BOND 3% 15MG45 | US912810RM27 | 27852 | Not Italian Government Bonds - T-BOND | Banca Sella Holding S.p.A.; UniCredit Bank AG | Buy - Sell | 150,000 | Not applicable |
| US912828C996 | USA - TIPS 0.125% 15.04.2019 USD | USA-TIPS 0.125% 15AP19 | US912828C996 | 26809 | Not Italian Government Bonds - TIPS | UniCredit Bank AG | Buy - Sell | 150,000 | Not applicable |
| US912828D564 | USA -T-NOTE 2.375% 15.08.2024 USD | USA -T-NOTE 2.375% 15AG24 | US912828D564 | 26853 | Not Italian Government Bonds - T-NOTE | UniCredit Bank AG | Buy - Sell | 150,000 | Not applicable |



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| US912828EN62 | USA -T-NOTE 4.5% 15.11.2015 USD | USA -T-NOTE 4.5% 15NV15 | US912828EN62 | 24026 | Not Italian Government Bonds - T-NOTE | Banca IMI S.p.A.; Banca Sella Holding S.p.A.; UniCredit Bank AG | Buy - Sell | 150,000 | Not applicable |
| US912828ET33 | USA - TIPS 2.00% 15.01.2016 USD | USA-TIPS 2.00% 15GE16 | US912828ET33 | 24027 | Not Italian Government Bonds - TIPS | UniCredit Bank AG | Buy - Sell | 150,000 | Not applicable |
| US912828EW61 | USA -T-NOTE 4.5% 15.02.2016 USD | USA -T-NOTE 4.5% 15FB16 | US912828EW61 | 24028 | Not Italian Government Bonds - T-NOTE | Banca IMI S.p.A.; Banca Sella Holding S.p.A.; UniCredit Bank AG | Buy - Sell | 150,000 | Not applicable |
| US912828F544 | USA -T-NOTE 0.875% 15.10.2017 USD | USA -T-NOTE 0.875% 15OT17 | US912828F544 | 26854 | Not Italian Government Bonds - T-NOTE | UniCredit Bank AG | Buy - Sell | 150,000 | Not applicable |
| US912828F627 | USA -T-NOTE 1.5% 31.10.2019 USD | USA -T-NOTE 1.5% 31OT19 | US912828F627 | 26855 | Not Italian Government Bonds - T-NOTE | UniCredit Bank AG | Buy - Sell | 150,000 | Not applicable |
| US912828F882 | USA -T-NOTE 0.375% 31.10.2016 USD | USA -T-NOTE 0.375% 31OT16 | US912828F882 | 26856 | Not Italian Government Bonds - T-NOTE | Banca Sella Holding S.p.A.; UniCredit Bank AG | Buy - Sell | 150,000 | Not applicable |
| US912828FF20 | USA -T-NOTE 5.125% 15.05.2016 USD | USA -T-NOTE 5.125% 15MG16 | US912828FF20 | 24029 | Not Italian Government Bonds - T-NOTE | UniCredit Bank AG | Buy - Sell | 150,000 | Not applicable |
| US912828FL97 | USA - TIPS 2.5% 15.07.2016 USD | USA-TIPS 2.5% 15LG16 | US912828FL97 | 24030 | Not Italian Government Bonds - TIPS | UniCredit Bank AG | Buy - Sell | 150,000 | Not applicable |
| US912828FQ84 | USA -T-NOTE 4.875% 15.08.2016 USD | USA -T-NOTE 4.875% 15AG16 | US912828FQ84 | 24031 | Not Italian Government Bonds - T-NOTE | UniCredit Bank AG | Buy - Sell | 150,000 | Not applicable |

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| US912828FY19 | USA -T-NOTE 4.625% 15.11.2016 USD | USA -T-NOTE 4.625% 15NV16 | US912828FY19 | 24032 | Not Italian Government Bonds - T-NOTE | Banca IMI S.p.A.; UniCredit Bank AG | Buy - Sell | 150,000 | Not applicable |
| US912828G203 | USA -T-NOTE 0.875% 15.11.2017 USD | USA -T-NOTE 0.875% 15NV17 | US912828G203 | 26857 | Not Italian Government Bonds - T-NOTE | UniCredit Bank AG | Buy - Sell | 150,000 | Not applicable |
| US912828G385 | USA -T-NOTE 2.25% 15.11.2024 USD | USA -T-NOTE 2.25% 15NV24 | US912828G385 | 26858 | Not Italian Government Bonds - T-NOTE | Banca Sella Holding S.p.A.; UniCredit Bank AG | Buy - Sell | 150,000 | Not applicable |
| US912828G468 | USA -T-NOTE 0.5% 30.11.2016 USD | USA -T-NOTE 0.5% 30NV16 | US912828G468 | 26859 | Not Italian Government Bonds - T-NOTE | Banca Sella Holding S.p.A.; UniCredit Bank AG | Buy - Sell | 150,000 | Not applicable |
| US912828G534 | USA -T-NOTE 1.875% 30.11.2021 USD | USA -T-NOTE 1.875% 30NV21 | US912828G534 | 26860 | Not Italian Government Bonds - T-NOTE | UniCredit Bank AG | Buy - Sell | 150,000 | Not applicable |
| US912828G799 | USA -T-NOTE 1% 15.12.2017 USD | USA -T-NOTE 1% 15DC17 | US912828G799 | 26861 | Not Italian Government Bonds - T-NOTE | UniCredit Bank AG | Buy - Sell | 150,000 | Not applicable |
| US912828G872 | USA -T-NOTE 2.125% 31.12.2021 USD | USA -T-NOTE 2.125% 31DC21 | US912828G872 | 26862 | Not Italian Government Bonds - T-NOTE | UniCredit Bank AG | Buy - Sell | 150,000 | Not applicable |
| US912828G955 | USA -T-NOTE 1.625% 31.12.2019 USD | USA -T-NOTE 1.625% 31DC19 | US912828G955 | 26863 | Not Italian Government Bonds - T-NOTE | UniCredit Bank AG | Buy - Sell | 150,000 | Not applicable |
| US912828GD62 | USA - TIPS 2.375% 15.01.2017 USD | USA-TIPS 2.375% 15GE17 | US912828GD62 | 24033 | Not Italian Government Bonds - TIPS | UniCredit Bank AG | Buy - Sell | 150,000 | Not applicable |
| US912828GS32 | USA -T-NOTE 4.5% 15.05.2017 USD | USA -T-NOTE 4.5% 15MG17 | US912828GS32 | 24034 | Not Italian Government Bonds - T-NOTE | Banca IMI S.p.A.; UniCredit Bank AG | Buy - Sell | 150,000 | Not applicable |



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| US912828GX27 | USA - TIPS 2.625% 15.07.2017 USD | USA-TIPS 2.625% 15LG17 | US912828GX27 | 24035 | Not Italian Government Bonds - TIPS | UniCredit Bank AG | Buy - Sell | 150,000 | Not applicable |
| US912828H292 | USA - T-NOTE 0.625% 31.12.2016 USD | USA - T-NOTE 0.625% 31DC16 | US912828H292 | 26864 | Not Italian Government Bonds - T-NOTE | UniCredit Bank AG | Buy - Sell | 150,000 | Not applicable |
| US912828H375 | USA - T-NOTE 0.875% 15.01.2018 USD | USA-T-NOTE 0.875% 15GE18 | US912828H375 | 27032 | Not Italian Government Bonds - T-NOTE | Iccrea Banca S.p.A.; UniCredit Bank AG | Buy - Sell | 150,000 | Not applicable |
| US912828H458 | USA - TIPS 0.25% 15.01.2025 USD | USA-TIPS 0.25% 15GE25 | US912828H458 | 27306 | Not Italian Government Bonds - TIPS | UniCredit Bank AG | Buy - Sell | 150,000 | Not applicable |
| US912828H524 | USA - T-NOTE 1.25% 31.01.2020 USD | USA-T-NOTE 1.25% 31GE20 | US912828H524 | 27033 | Not Italian Government Bonds - T-NOTE | Iccrea Banca S.p.A.; UniCredit Bank AG | Buy - Sell | 150,000 | Not applicable |
| US912828H789 | USA - T-NOTE 0.5% 31.01.2017 USD | USA - T-NOTE 0.5% 31GE17 | US912828H789 | 27034 | Not Italian Government Bonds - T-NOTE | Iccrea Banca S.p.A.; UniCredit Bank AG | Buy - Sell | 150,000 | Not applicable |
| US912828H862 | USA - T-NOTE 1.5% 31.01.2022 USD | USA-T-NOTE 1.5% 31GE22 | US912828H862 | 27035 | Not Italian Government Bonds - T-NOTE | Iccrea Banca S.p.A.; UniCredit Bank AG | Buy - Sell | 150,000 | Not applicable |
| US912828H946 | USA - T-NOTE 1% 15.02.2018 USD | USA-T-NOTE 1% 15FB18 | US912828H946 | 27036 | Not Italian Government Bonds - T-NOTE | Iccrea Banca S.p.A.; UniCredit Bank AG | Buy - Sell | 150,000 | Not applicable |
| US912828HA15 | USA - T-NOTE 4.75% 15.08.2017 USD | USA - T-NOTE 4.75% 15AG17 | US912828HA15 | 24036 | Not Italian Government Bonds - T-NOTE | UniCredit Bank AG | Buy - Sell | 150,000 | Not applicable |
| US912828HH67 | USA - T-NOTE 4.25% 15.11.2017 USD | USA - T-NOTE 4.25% 15NV17 | US912828HH67 | 24037 | Not Italian Government Bonds - T-NOTE | UniCredit Bank AG | Buy - Sell | 150,000 | Not applicable |

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| US912828HN36 | USA - TIPS 1.625% 15.01.2018 USD | USA-TIPS 1.625% 15GE18 | US912828HN36 | 24038 | Not Italian Government Bonds - TIPS | UniCredit Bank AG | Buy - Sell | 150,000 | Not applicable |
| US912828J272 | USA - T-NOTE 2% 15.02.2025 USD | USA-T-NOTE 2% 15FB25 | US912828J272 | 27037 | Not Italian Government Bonds - T-NOTE | Banca Sella Holding S.p.A.; Iccrea Banca S.p.A.; UniCredit Bank AG | Buy - Sell | 150,000 | Not applicable |
| US912828J355 | USA -T-NOTE 0.5% 28.02.2017 USD | USA -T-NOTE 0.5% 28FB17 | US912828J355 | 27038 | Not Italian Government Bonds - T-NOTE | Iccrea Banca S.p.A.; UniCredit Bank AG | Buy - Sell | 150,000 | Not applicable |
| US912828J439 | USA -T-NOTE 1.75% 28.02.2022 USD | USA -T-NOTE 1.75% 28FB22 | US912828J439 | 27039 | Not Italian Government Bonds - T-NOTE | Iccrea Banca S.p.A.; UniCredit Bank AG | Buy - Sell | 150,000 | Not applicable |
| US912828J504 | USA -T-NOTE 1.375% 29.02.2020 USD | USA -T-NOTE 1.375% 29FB20 | US912828J504 | 27040 | Not Italian Government Bonds - T-NOTE | Iccrea Banca S.p.A.; UniCredit Bank AG | Buy - Sell | 150,000 | Not applicable |
| US912828J686 | USA -T-NOTE 1% 15.03.2018 USD | USA -T-NOTE 1% 15MZ18 | US912828J686 | 27311 | Not Italian Government Bonds - T-NOTE | Banca Sella Holding S.p.A.; UniCredit Bank AG | Buy - Sell | 150,000 | Not applicable |
| US912828J769 | USA -T-NOTE 1.75% 31.03.2022 USD | USA -T-NOTE 1.75% 31MZ22 | US912828J769 | 27312 | Not Italian Government Bonds - T-NOTE | UniCredit Bank AG | Buy - Sell | 150,000 | Not applicable |
| US912828J843 | USA -T-NOTE 1.375% 31.03.2020 USD | USA -T-NOTE 1.375% 31MZ20 | US912828J843 | 27313 | Not Italian Government Bonds - T-NOTE | UniCredit Bank AG | Buy - Sell | 150,000 | Not applicable |
| US912828J926 | USA -T-NOTE 0.5% 31.03.2017 USD | USA -T-NOTE 0.5% 31MZ17 | US912828J926 | 27314 | Not Italian Government Bonds - T-NOTE | UniCredit Bank AG | Buy - Sell | 150,000 | Not applicable |
| US912828JE19 | USA - TIPS 1.375% 15.07.2018 USD | USA-TIPS 1.375% 15LG18 | US912828JE19 | 24039 | Not Italian Government Bonds - TIPS | UniCredit Bank AG | Buy - Sell | 150,000 | Not applicable |



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| US912828JX99 | USA - TIPS 2.125% 15.01.2019 USD | USA-TIPS 2.125% 15GE19 | US912828JX99 | 24040 | Not Italian Government Bonds - TIPS | UniCredit Bank AG | Buy - Sell | 150,000 | Not applicable |
| US912828K254 | USA - T-NOTE 0.75% 15.04.2018 USD | USA - T-NOTE 0.75% 15AP18 | US912828K254 | 27315 | Not Italian Government Bonds - T-NOTE | UniCredit Bank AG | Buy - Sell | 150,000 | Not applicable |
| US912828K338 | USA - TIPS 0.125% 15.04.2020 USD | USA-TIPS 0.125% 15AP20 | US912828K338 | 27867 | Not Italian Government Bonds - TIPS | UniCredit Bank AG | Buy - Sell | 150,000 | Not applicable |
| US912828K585 | USA - T-NOTE 1.375% 30.04.2020 USD | USA - T-NOTE 1.375% 30AP20 | US912828K585 | 27853 | Not Italian Government Bonds - T-NOTE | UniCredit Bank AG | Buy - Sell | 150,000 | Not applicable |
| US912828K668 | USA - T-NOTE 0.5% 30.04.2017 USD | USA - T-NOTE 0.5% 30AP17 | US912828K668 | 27854 | Not Italian Government Bonds - T-NOTE | UniCredit Bank AG | Buy - Sell | 150,000 | Not applicable |
| US912828KQ20 | USA - T-NOTE 3.125% 15.05.2019 USD | USA - T-NOTE 3.125% 15MG19 | US912828KQ20 | 24041 | Not Italian Government Bonds - T-NOTE | UniCredit Bank AG | Buy - Sell | 150,000 | Not applicable |
| US912828KT68 | USA - T-NOTE 2.375% 31.03.2016 USD | USA - T-NOTE 2.375% 31MZ16 | US912828KT68 | 24042 | Not Italian Government Bonds - T-NOTE | Banca IMI S.p.A.; Banca Sella Holding S.p.A.; UniCredit Bank AG | Buy - Sell | 150,000 | Not applicable |
| US912828LA68 | USA - TIPS 1.875% 15.07.2019 USD | USA-TIPS 1.875% 15LG19 | US912828LA68 | 24043 | Not Italian Government Bonds - TIPS | UniCredit Bank AG | Buy - Sell | 150,000 | Not applicable |
| US912828LY45 | USA - T-NOTE 3.375% 15.11.2019 USD | USA - T-NOTE 3.375% 15NV19 | US912828LY45 | 24044 | Not Italian Government Bonds - T-NOTE | Banca IMI S.p.A.; UniCredit Bank AG | Buy - Sell | 150,000 | Not applicable |
| US912828MF47 | USA - TIPS 1.375% 15.01.2020 USD | USA-TIPS 1.375% 15GE20 | US912828MF47 | 24045 | Not Italian Government Bonds - TIPS | UniCredit Bank AG | Buy - Sell | 150,000 | Not applicable |



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| US912828MP29 | USA -T-NOTE 3.625% 15.02.2020 USD | USA -T-NOTE 3.625% 15FB20 | US912828MP29 | 24046 | Not Italian Government Bonds - T-NOTE | Banca IMI S.p.A.; UniCredit Bank AG | Buy - Sell | 150,000 | Not applicable |
| US912828MS67 | USA -T-NOTE 3% 28.02.2017 USD | USA -T-NOTE 3% 28FB17 | US912828MS67 | 24048 | Not Italian Government Bonds - T-NOTE | Banca IMI S.p.A.; UniCredit Bank AG | Buy - Sell | 150,000 | Not applicable |
| US912828NK23 | USA -T-NOTE 2.5% 30.06.2017 USD | USA -T-NOTE 2.5% 30GN17 | US912828NK23 | 24051 | Not Italian Government Bonds - T-NOTE | Banca IMI S.p.A.; UniCredit Bank AG | Buy - Sell | 150,000 | Not applicable |
| US912828NM88 | USA - TIPS 1.25% 15.07.2020 USD | USA-TIPS 1.25% 15LG20 | US912828NM88 | 24052 | Not Italian Government Bonds - TIPS | UniCredit Bank AG | Buy - Sell | 150,000 | Not applicable |
| US912828PC88 | USA -T-NOTE 2.625% 15.11.2020 USD | USA -T-NOTE 2.625% 15NV20 | US912828PC88 | 24054 | Not Italian Government Bonds - T-NOTE | Banca IMI S.p.A.; UniCredit Bank AG | Buy - Sell | 150,000 | Not applicable |
| US912828PP91 | USA - TIPS 1.125% 15.01.2021 USD | USA-TIPS 1.125% 15GE21 | US912828PP91 | 24055 | Not Italian Government Bonds - TIPS | UniCredit Bank AG | Buy - Sell | 150,000 | Not applicable |
| US912828PS31 | USA -T-NOTE 2% 31.01.2016 USD | USA -T-NOTE 2% 31GE16 | US912828PS31 | 24056 | Not Italian Government Bonds - T-NOTE | Banca IMI S.p.A.; UniCredit Bank AG | Buy - Sell | 150,000 | Not applicable |
| US912828PX26 | USA -T-NOTE 3.625% 15.02.2021 USD | USA -T-NOTE 3.625% 15FB21 | US912828PX26 | 24057 | Not Italian Government Bonds - T-NOTE | Banca IMI S.p.A.; UniCredit Bank AG | Buy - Sell | 150,000 | Not applicable |
| US912828PY09 | USA -T-NOTE 2.75% 28.02.2018 USD | USA -T-NOTE 2.75% 28FB18 | US912828PY09 | 24058 | Not Italian Government Bonds - T-NOTE | Banca IMI S.p.A.; UniCredit Bank AG | Buy - Sell | 150,000 | Not applicable |
| US912828QJ23 | USA -T-NOTE 2.125% 29.02.2016 USD | USA -T-NOTE 2.125% 29FB16 | US912828QJ23 | 24059 | Not Italian Government Bonds - T-NOTE | Banca IMI S.p.A.; UniCredit Bank AG | Buy - Sell | 150,000 | Not applicable |

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| US912828RE27 | USA -T-NOTE 1.5% 31.08.2018 USD | USA -T-NOTE 1.5% 31AG18 | US912828RE27 | 24060 | Not Italian Government Bonds - T-NOTE | Banca IMI S.p.A.; Banca Sella Holding S.p.A.; UniCredit Bank AG | Buy - Sell | 150,000 | Not applicable |
| US912828RH57 | USA -T-NOTE 1.375% 30.09.2018 USD | USA -T-NOTE 1.375% 30ST18 | US912828RH57 | 24061 | Not Italian Government Bonds - T-NOTE | Banca IMI S.p.A.; Banca Sella Holding S.p.A.; UniCredit Bank AG | Buy - Sell | 150,000 | Not applicable |
| US912828SA95 | USA - TIPS 0.125% 15.01.2022 USD | USA-TIPS 0.125% 15GE22 | US912828SA95 | 24062 | Not Italian Government Bonds - TIPS | UniCredit Bank AG | Buy - Sell | 150,000 | Not applicable |
| US912828SV33 | USA -T-NOTE 1.75% 15.05.2022 USD | USA -T-NOTE 1.75% 15MG22 | US912828SV33 | 24063 | Not Italian Government Bonds - T-NOTE | UniCredit Bank AG | Buy - Sell | 150,000 | Not applicable |
| US912828TJ95 | USA -T-NOTE 1.625% 15.08.2022 USD | USA -T-NOTE 1.625% 15AG22 | US912828TJ95 | 24064 | Not Italian Government Bonds - T-NOTE | Banca Sella Holding S.p.A.; Iccrea Banca S.p.A.; UniCredit Bank AG | Buy - Sell | 150,000 | Not applicable |
| US912828TM25 | USA -T-NOTE 0.625% 31.08.2017 USD | USA -T-NOTE 0.625% 31AG17 | US912828TM25 | 24066 | Not Italian Government Bonds - T-NOTE | UniCredit Bank AG | Buy - Sell | 150,000 | Not applicable |
| US912828TR12 | USA -T-NOTE 1% 30.09.2019 USD | USA -T-NOTE 1% 30ST19 | US912828TR12 | 24068 | Not Italian Government Bonds - T-NOTE | Banca Sella Holding S.p.A.; Iccrea Banca S.p.A.; UniCredit Bank AG | Buy - Sell | 150,000 | Not applicable |
| US912828TS94 | USA -T-NOTE 0.625% 30.09.2017 USD | USA -T-NOTE 0.625% 30ST17 | US912828TS94 | 24069 | Not Italian Government Bonds - T-NOTE | Banca Sella Holding S.p.A.; Iccrea Banca S.p.A.; UniCredit Bank AG | Buy - Sell | 150,000 | Not applicable |

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| US912828UN88 | USA -T-NOTE 2% 15.02.2023 USD | USA -T-NOTE 2% 15FB23 | US912828UN88 | 24070 | Not Italian Government Bonds - T-NOTE | UniCredit Bank AG | Buy - Sell | 150,000 | Not applicable |
| US912828VB32 | USA -T-NOTE 1.75% 15.05.2023 USD | USA -T-NOTE 1.75% 15MG23 | US912828VB32 | 24071 | Not Italian Government Bonds - T-NOTE | Banca Sella Holding S.p.A.; Iccrea Banca S.p.A.; UniCredit Bank AG | Buy - Sell | 150,000 | Not applicable |
| US912828VM96 | USA - TIPS 0.375% 15.07.2023 USD | USA-TIPS 0.375% 15LG23 | US912828VM96 | 24072 | Not Italian Government Bonds - TIPS | UniCredit Bank AG | Buy - Sell | 150,000 | Not applicable |
| US912828VQ01 | USA -T-NOTE 1.375% 31.07.2018 USD | USA -T-NOTE 1.375% 31LG18 | US912828VQ01 | 24074 | Not Italian Government Bonds - T-NOTE | Banca IMI S.p.A.; UniCredit Bank AG | Buy - Sell | 150,000 | Not applicable |
| US912828VR83 | USA -T-NOTE 0.625% 15.08.2016 USD | USA -T-NOTE 0.625% 15AG16 | US912828VR83 | 24075 | Not Italian Government Bonds - T-NOTE | Banca Sella Holding S.p.A.; UniCredit Bank AG | Buy - Sell | 150,000 | Not applicable |
| US912828VS66 | USA -T-NOTE 2.5% 15.08.2023 USD | USA -T-NOTE 2.5% 15AG23 | US912828VS66 | 24076 | Not Italian Government Bonds - T-NOTE | Banca IMI S.p.A.; Iccrea Banca S.p.A.; UniCredit Bank AG | Buy - Sell | 150,000 | Not applicable |
| US912828VV95 | USA -T-NOTE 2.125% 31.08.2020 USD | USA -T-NOTE 2.125% 31AG20 | US912828VV95 | 24078 | Not Italian Government Bonds - T-NOTE | Banca IMI S.p.A.; UniCredit Bank AG | Buy - Sell | 150,000 | Not applicable |
| US912828VW78 | USA -T-NOTE 0.875% 15.09.2016 USD | USA -T-NOTE 0.875% 15ST16 | US912828VW78 | 24079 | Not Italian Government Bonds - T-NOTE | UniCredit Bank AG | Buy - Sell | 150,000 | Not applicable |
| US912828VZ00 | USA -T-NOTE 2% 30.09.2020 USD | USA -T-NOTE 2% 30ST20 | US912828VZ00 | 24081 | Not Italian Government Bonds - T-NOTE | Iccrea Banca S.p.A.; UniCredit Bank AG | Buy - Sell | 150,000 | Not applicable |
| US912828WA40 | USA -T-NOTE 0.625% 15.10.2016 | USA -T-NOTE 0.625% 15OT16 | US912828WA40 | 24082 | Not Italian Government Bonds - T-NOTE | Banca IMI S.p.A.; Banca Sella Holding S.p.A.; Iccrea Banca | Buy - Sell | 150,000 | Not applicable |



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| US912828WJ58 | USA -T-NOTE 2.5% 15.05.2024 USD | USA -T-NOTE 2.50% 15MG24 | US912828WJ58 | 26865 | Not Italian Government Bonds - T-NOTE | UniCredit Bank AG | Buy - Sell | 150,000 | Not applicable |
| US912828WU04 | USA - TIPS 0.125% 15.07.2024 USD | USA-TIPS 0.125% 15LG24 | US912828WU04 | 26810 | Not Italian Government Bonds - TIPS | UniCredit Bank AG | Buy - Sell | 150,000 | Not applicable |
| US912828WZ90 | USA -T-NOTE 1.75% 30.04.2022 USD | USA -T-NOTE 1.75% 30AP22 | US912828WZ90 | 27855 | Not Italian Government Bonds - T-NOTE | UniCredit Bank AG | Buy - Sell | 150,000 | Not applicable |
| US912828XA31 | USA -T-NOTE 1% 15.05.2018 USD | USA -T-NOTE 1% 15MG18 | US912828XA31 | 27856 | Not Italian Government Bonds - T-NOTE | UniCredit Bank AG | Buy - Sell | 150,000 | Not applicable |
| US912828XB14 | USA -T-NOTE 2.125% 15.05.2025 USD | USA -T-NOTE 2.125% 15MG25 | US912828XB14 | 27857 | Not Italian Government Bonds - T-NOTE | Banca Sella Holding S.p.A.; UniCredit Bank AG | Buy - Sell | 150,000 | Not applicable |
| US912828XD79 | USA -T-NOTE 1.875% 31.05.2022 USD | USA -T-NOTE 1.875% 31MG22 | US912828XD79 | 27858 | Not Italian Government Bonds - T-NOTE | UniCredit Bank AG | Buy - Sell | 150,000 | Not applicable |
| US912828XE52 | USA -T-NOTE 1.5% 31.05.2020 USD | USA -T-NOTE 1.5% 31MG20 | US912828XE52 | 27859 | Not Italian Government Bonds - T-NOTE | UniCredit Bank AG | Buy - Sell | 150,000 | Not applicable |
| US912828XF28 | USA -T-NOTE 1.125% 15.06.2018 USD | USA -T-NOTE 1.125% 15GN18 | US912828XF28 | 27860 | Not Italian Government Bonds - T-NOTE | UniCredit Bank AG | Buy - Sell | 150,000 | Not applicable |
| US912828XG01 | USA -T-NOTE 2.125% 30.06.2022 USD | USA -T-NOTE 2.125% 30GN22 | US912828XG01 | 27861 | Not Italian Government Bonds - T-NOTE | UniCredit Bank AG | Buy - Sell | 150,000 | Not applicable |



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| US912828XH83 | USA -T-NOTE 1.625% 30.06.2020 USD | USA -T-NOTE 1.625% 30GN20 | US912828XH83 | 27862 | Not Italian Government Bonds - T-NOTE | UniCredit Bank AG | Buy - Sell | 150,000 | Not applicable |
| US912828XJ40 | USA -T-NOTE 0.625% 30.06.2017 USD | USA -T-NOTE 0.625% 30GN17 | US912828XJ40 | 27863 | Not Italian Government Bonds - T-NOTE | UniCredit Bank AG | Buy - Sell | 150,000 | Not applicable |
| US912828XK13 | USA -T-NOTE 0.875% 15.07.2018 USD | USA -T-NOTE 0.875% 15LG18 | US912828XK13 | 27864 | Not Italian Government Bonds - T-NOTE | Banca Sella Holding S.p.A.; UniCredit Bank AG | Buy - Sell | 150,000 | Not applicable |
| XS0070553820 | BEI ZC 06.11.2026 USD | BEI ZC 06NV26 | XS0070553820 | 24089 | Other Bonds - SOPRANATIONAL/AGENCY BONDS | Banca IMI S.p.A.; Banca Sella Holding S.p.A.; Banca Simetica S.p.A.; BNL SpA; Nuovi Investimenti SIM S.p.A.; UniCredit Bank AG | Buy - Sell | 150,000 | Not applicable |
| XS0250240875 | EUROFIMA 5.25% 07.04.2016 USD | EUROFIMA 5.25% 07AP16 | XS0250240875 | 24286 | Other Bonds - SOPRANATIONAL/AGENCY BONDS | Banca IMI S.p.A.; BNL SpA; UniCredit Bank AG | Buy - Sell | 150,000 | Not applicable |
| XS0294358634 | EUROFIMA 5% 03.04.2017 USD | EUROFIMA 5% 03AP17 | XS0294358634 | 24333 | Other Bonds - SOPRANATIONAL/AGENCY BONDS | Banca IMI S.p.A.; BNL SpA; UniCredit Bank AG | Buy - Sell | 150,000 | Not applicable |
| XS0468848253 | BEI 3.125% 15.12.2016 USD | BEI 3.125% 15DC16 | XS0468848253 | 24598 | Other Bonds - SOPRANATIONAL/AGENCY BONDS | Banca IMI S.p.A.; BNL SpA; Iccrea Banca S.p.A.; MPS Capital Services S.p.A.; UniCredit Bank AG | Buy - Sell | 150,000 | Not applicable |
| XS0558939269 | BEI 2% 15.12.2017 USD | BEI 2% 15DC17 | XS0558939269 | 24858 | Other Bonds - SOPRANATIONAL/AGENCY BONDS | Banca IMI S.p.A.; Banca Sella Holding S.p.A.; BNL SpA; | Buy - Sell | 150,000 | Not applicable |



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| | | | | | | UniCredit Bank AG | | | |
| XS0742416380 | BEI 2.125% 15.03.2019 USD | BEI 2.125% 15MZ19 | XS0742416380 | 25137 | Other Bonds - SOPRANATIONAL/AGENCY BONDS | Banca IMI S.p.A.; Banca Sella Holding S.p.A.; BNL SpA; UniCredit Bank AG | Buy - Sell | 150,000 | Not applicable |
| XS0821238226 | BEI 1.875% 15.10.2019 USD | BEI 1.875% 15OT19 | XS0821238226 | 25301 | Other Bonds - SOPRANATIONAL/AGENCY BONDS | Banca IMI S.p.A.; Banca Sella Holding S.p.A.; BNL SpA; UniCredit Bank AG | Buy - Sell | 150,000 | Not applicable |
| XS0888089082 | BEI 1.625% 16.03.2020 USD | BEI 1.625% 16MZ20 | XS0888089082 | 25468 | Other Bonds - SOPRANATIONAL/AGENCY BONDS | Banca IMI S.p.A.; Banca Sella Holding S.p.A.; BNL SpA; MPS Capital Services S.p.A.; UniCredit Bank AG | Buy - Sell | 150,000 | Not applicable |

