

| ISIN         | Description                      | Maturity   | Trading Currency | Coupon type | Coupon frequency | Coupon % | Bid yield | Nr. of proposals (bid) | Bid quantity | Bid price | Ask price | Ask quantity | Nr. of proposals (ask) | Ask yield | Var % | Data sheet |
|--------------|----------------------------------|------------|------------------|-------------|------------------|----------|-----------|------------------------|--------------|-----------|-----------|--------------|------------------------|-----------|-------|------------|
| IT0000966017 | INTESA S. PAOLO ZC 08/01/2027    | 08/01/2027 | EUR              | Zero Coupon | -                |          |           |                        |              |           |           |              |                        |           |       |            |
| IT0001200390 | INTESA SANPAOLO ZC 17/02/28      | 17/02/2028 | EUR              | Zero Coupon | -                |          |           |                        |              |           |           |              |                        |           |       |            |
| XS1109765005 | INTESA S.PAOLO 3,928% 15/9/26SUB | 15/09/2026 | EUR              | Fixed rate  | 1Y               | 3.93     |           |                        |              |           |           |              |                        |           |       |            |
| DE000A1HG1K6 | ALLIANZ FIN 3,00% 13/03/2028     | 13/03/2028 | EUR              | Fixed rate  | 1Y               | 3.00     |           |                        |              |           |           |              |                        |           |       |            |
| DE000A1UDWN5 | SIEMENS FIN 2,875% 10/03/2028    | 10/03/2028 | EUR              | Fixed rate  | 1Y               | 2.88     |           |                        |              |           |           |              |                        |           |       |            |
| DE000CZ40LW5 | COMMERZBANK 4,00% 30/03/27 SUB   | 30/03/2027 | EUR              | Fixed rate  | 1Y               | 4.00     |           |                        |              |           |           |              |                        |           |       |            |
| DE000DL19WL7 | DB TM GREEN 23/02/2028 CALL      | 23/02/2028 | EUR              | Mixed Rate  | 1Y               | 1.88     |           |                        |              |           |           |              |                        |           |       |            |
| FR0013448859 | SOCIETE GENERALE 0,875% 24/09/29 | 24/09/2029 | EUR              | Fixed rate  | 1Y               | 0.88     |           |                        |              |           |           |              |                        |           |       |            |
| FR0013476090 | RCI BANQUE 1,125% 15/01/27 CALL  | 15/01/2027 | EUR              | Fixed rate  | 1Y               | 1.13     |           |                        |              |           |           |              |                        |           |       |            |
| FR001400B1L7 | RCI BANQUE 4,75% 06/07/27 CAL    | 06/07/2027 | EUR              | Fixed rate  | 1Y               | 4.75     |           |                        |              |           |           |              |                        |           |       |            |
| FR001400CRG6 | RCI BANQUE 4,875% 21/9/28 CALL   | 21/09/2028 | EUR              | Fixed rate  | 1Y               | 4.88     |           |                        |              |           |           |              |                        |           |       |            |
| FR001400H2O3 | RCI BANQUE 4,50% 06/04/27 CALL   | 06/04/2027 | EUR              | Fixed rate  | 1Y               | 4.50     |           |                        |              |           |           |              |                        |           |       |            |
| FR001400KY69 | RCI BANQUE 4,875% 02/10/29 CALL  | 02/10/2029 | EUR              | Fixed rate  | 1Y               | 4.88     |           |                        |              |           |           |              |                        |           |       |            |
| FR001400P3E2 | RCI BANQUE 4,125% 04/04/31 CALL  | 04/04/2031 | EUR              | Fixed rate  | 1Y               | 4.13     |           |                        |              |           |           |              |                        |           |       |            |
| FR001400U4M6 | RCI BANQUE 3,375% 26/07/29 CALL  | 26/07/2029 | EUR              | Fixed rate  | 1Y               | 3.38     |           |                        |              |           |           |              |                        |           |       |            |
| IT0005374043 | CASSA DDPP TM 28/06/2026         | 28/06/2026 | EUR              | Mixed Rate  | 3M               | 4.08     |           |                        |              |           | 100.08    | 50,000       | 1                      | 1.842     | +0.08 |            |













