

| ISIN         | Description                      | Maturity   | 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 |
|--------------|----------------------------------|------------|----------|-------------|------------------|----------|-----------|------------------------|--------------|-----------|-----------|--------------|------------------------|-----------|-------|------------|
| XS0161100515 | TELECOM ITALIA 7,75% 24/01/2033  | 24/01/2033 | EUR      | Fixed rate  | 1Y               | 7.75     | 4.458     | 2                      | 100,000      | 122.11    | 122.7     | 50,000       | 1                      | 4.381     |       |            |
| XS0162513211 | INNOGY FIN. 5,75%14/02/33        | 14/02/2033 | EUR      | Fixed rate  | 1Y               | 5.75     | 3.444     | 1                      | 100,000      | 116.26    | 119.05    | 100,000      | 1                      | 3.090     |       |            |
| XS0162869076 | TELEFONICA EUROPE 5,875%14/02/33 | 14/02/2033 | EUR      | Fixed rate  | 1Y               | 5.88     | 3.287     | 1                      | 100,000      | 118.38    | 121.65    | 100,000      | 1                      | 2.880     |       |            |
| US345370CA64 | FORD MOTOR CREDIT 7 45% 16/07/31 | 16/07/2031 | USD      | Fixed rate  | 6M               | 7.45     | 6.059     | 2                      | 250,000      | 107.5     | 109.729   | 200,000      | 1                      | 5.670     |       |            |
| XS0306646042 | ENEL 5,625% 21/06/2027           | 21/06/2027 | EUR      | Fixed rate  | 1Y               | 5.63     | 2.663     | 1                      | 200,000      | 107.261   | 107.59    | 100,000      | 1                      | 2.536     |       |            |
| XS0215093534 | LEONARDO 4,875% 24/3/2025        | 24/03/2025 | EUR      | Fixed rate  | 1Y               | 4.88     | 3.363     | 1                      | 100,000      | 100.46    | 100.6     | 100,000      | 1                      | 2.952     |       |            |
| XS0542534192 | ATLANTIA 4,375% 16/09/2025       | 16/09/2025 | EUR      | Fixed rate  | 1Y               | 4.38     | 3.127     | 1                      | 100,000      | 100.97    | 101.15    | 100,000      | 1                      | 2.905     |       |            |
| XS0161488498 | DEUTSCHE TEL FIN 7,5% 24/01/2033 | 24/01/2033 | EUR      | Fixed rate  | 1Y               | 7.50     | 3.352     | 2                      | 250,000      | 129.2     | 131.82    | 200,000      | 1                      | 3.040     |       |            |
| XS0162990229 | EDF 5,625% 21/02/2033            | 21/02/2033 | EUR      | Fixed rate  | 1Y               | 5.63     | 3.497     | 2                      | 150,000      | 115       | 118       | 50,000       | 1                      | 3.114     |       |            |
| FR0010014845 | GIE PSA TRESORERIE 6% 19/09/33   | 19/09/2033 | EUR      | Fixed rate  | 1Y               | 6.00     | 3.988     | 1                      | 50,000       | 114.7     | 116.19    | 100,000      | 1                      | 3.803     |       |            |
| US345370BY59 | FORD MOTOR 6,625% 01/10/2028 USD | 01/10/2028 | USD      | Fixed rate  | 6M               | 6.63     | 5.698     | 1                      | 200,000      | 103.155   | 105.483   | 200,000      | 1                      | 5.038     |       |            |
| XS0452187320 | ENEL 5,75% 14/09/2040 GBP        | 14/09/2040 | GBP      | Fixed rate  | 1Y               | 5.75     | 6.062     | 1                      | 100,000      | 96.86     | 100.46    | 100,000      | 1                      | 5.703     |       |            |
| XS0970852348 | ENI 3,75% 12/09/2025             | 12/09/2025 | EUR      | Fixed rate  | 1Y               | 3.75     | 2.924     | 1                      | 200,000      | 100.631   | 100.88    | 100,000      | 1                      | 2.611     |       |            |
| XS0553728709 | DEUTSCHE TELEKOM 4,50% 28/10/30  | 28/10/2030 | EUR      | Fixed rate  | 1Y               | 4.50     | 3.019     | 1                      | 200,000      | 107.925   | 110.508   | 200,000      | 1                      | 2.566     |       |            |

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| XS1023703090 | ENI 3,625% 29/01/2029          | 29/01/2029 | EUR      | Fixed rate  | 1Y               | 3.63     | 3.045     | 1                      | 200,000      | 102.237   | 104.031   | 200,000      | 1                      | 2.594     |       |            |
| XS0214965963 | TELECOM ITALIA 5,25% 17/3/2055 | 17/03/2055 | EUR      | Fixed rate  | 1Y               | 5.25     | 5.255     | 1                      | 100,000      | 99.9      | 100.65    | 100,000      | 1                      | 5.205     |       |            |
| US369604BF92 | GE 4,125% 9/10/2042 USD        | 09/10/2042 | USD      | Fixed rate  | 6M               | 4.13     | 5.648     | 1                      | 100,000      | 82.99     | 87.65     | 100,000      | 1                      | 5.194     |       |            |
| XS1167667283 | VOLKSWAGEN 1,625% 16/1/2030    | 16/01/2030 | EUR      | Fixed rate  | 1Y               | 1.63     | 3.654     | 1                      | 100,000      | 90.63     | 91.439    | 100,000      | 1                      | 3.469     |       |            |
| XS0880764435 | HERA 5,20% 29/1/2028           | 29/01/2028 | EUR      | Fixed rate  | 1Y               | 5.20     | 3.242     | 1                      | 100,000      | 105.819   | 107.938   | 100,000      | 1                      | 2.568     |       |            |
| XS1202849086 | GLENCORE 1,75% 17/3/25 CALL    | 17/03/2025 | EUR      | Fixed rate  | 1Y               | 1.75     | 4.942     | 2                      | 200,000      | 99        | 100.1     | 100,000      | 1                      | 1.411     |       |            |
| XS1180451657 | ENI 1,50% 02/02/2026           | 02/02/2026 | EUR      | Fixed rate  | 1Y               | 1.50     | 3.326     | 1                      | 200,000      | 97.893    | 99.65     | 200,000      | 2                      | 1.797     |       |            |
| XS1327504087 | AUTOSTRADE 1,75% 26/06/2026    | 26/06/2026 | EUR      | Fixed rate  | 1Y               | 1.75     | 2.902     | 1                      | 100,000      | 98.23     | 98.46     | 100,000      | 1                      | 2.750     |       |            |
| XS1176079843 | ENEL 1,966% 27/1/2025          | 27/01/2025 | EUR      | Fixed rate  | 1Y               | 1.97     | 3.832     | 1                      | 100,000      | 99.66     | 99.95     | 100,000      | 1                      | 2.213     |       |            |
| US260543CG61 | DOW 4,375% CALL 15/11/42 USD   | 15/11/2042 | USD      | Fixed rate  | 6M               | 4.38     | 5.951     | 1                      | 100,000      | 82.75     | 84.86     | 100,000      | 1                      | 5.736     |       |            |
| XS1316569638 | AUTOSTRADE 1,875% 4/11/2025    | 04/11/2025 | EUR      | Fixed rate  | 1Y               | 1.88     | 2.968     | 1                      | 100,000      | 98.99     | 99.16     | 100,000      | 1                      | 2.782     |       |            |
| XS1503131713 | TERNA 1% 11/10/2028            | 11/10/2028 | EUR      | Fixed rate  | 1Y               | 1.00     | 2.957     | 1                      | 100,000      | 92.918    | 94.966    | 100,000      | 1                      | 2.372     |       |            |
| XS1508912646 | ACEA 1% 24/10/26 CALL          | 24/10/2026 | EUR      | Fixed rate  | 1Y               | 1.00     | 3.318     | 1                      | 100,000      | 95.76     | 98.51     | 100,000      | 1                      | 1.797     |       |            |
| XS1497606365 | TELECOM 3% 30/09/2025          | 30/09/2025 | EUR      | Fixed rate  | 1Y               | 3.00     | 3.551     | 1                      | 100,000      | 99.531    | 99.84     | 100,000      | 1                      | 3.179     |       |            |
| XS1551068676 | ENI 1,5% 17/1/2027             | 17/01/2027 | EUR      | Fixed rate  | 1Y               | 1.50     | 2.696     | 1                      | 200,000      | 97.531    | 97.919    | 200,000      | 1                      | 2.505     |       |            |

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| XS1555402145 | SNAM 1,25% 25/1/2025             | 25/01/2025 | EUR      | Fixed rate    | 1Y               | 1.25     | 4.191     | 1                      | 100,000      | 99.49     | 99.94     | 100,000      | 1                      | 1.583     |       |            |
| FR0013250693 | RCI BANQUE 1,625% 11/04/2025 CAL | 11/04/2025 | EUR      | Fixed rate    | 1Y               | 1.63     | 3.532     | 1                      | 50,000       | 99.27     | 99.48     | 50,000       | 1                      | 2.976     |       |            |
| XS1551917591 | ITALGAS 1,625% 19/1/2027         | 19/01/2027 | EUR      | Fixed rate    | 1Y               | 1.63     | 3.579     | 1                      | 100,000      | 96.011    | 99.525    | 100,000      | 1                      | 1.851     |       |            |
| US023135AN60 | AMAZON 3,8% 05/12/24 USD CALL    | 05/12/2024 | USD      | Fixed rate    | 6M               | 3.80     | 30.446    | 1                      | 200,000      | 99.251    | 100.99    | 300,000      | 2                      | -30.977   |       |            |
| US037833BY53 | APPLE 3,25% 23/2/26 USD CALL     | 23/02/2026 | USD      | Fixed rate    | 6M               | 3.25     | 4.701     | 1                      | 200,000      | 98.261    | 99.354    | 200,000      | 1                      | 3.783     |       |            |
| US36962GW752 | GE TV 05/05/2026 USD             | 05/05/2026 | USD      | Floating rate | 3M               | 5.20     | 5.411     | 1                      | 100,000      | 99.697    | 100.693   | 100,000      | 1                      | 4.701     |       |            |
| US428236BR31 | HP INC 6,00% CALL 15/09/2041 USD | 15/09/2041 | USD      | Fixed rate    | 6M               | 6.00     | 5.811     | 2                      | 200,000      | 102       | 103.67    | 100,000      | 1                      | 5.658     |       |            |
| XS1425966287 | ENEL 1,375% 1/6/26               | 01/06/2026 | EUR      | Fixed rate    | 1Y               | 1.38     | 3.046     | 1                      | 100,000      | 97.548    | 99.3      | 200,000      | 2                      | 1.844     |       |            |
| XS1419869885 | TELECOM ITALIA 3,625% 25/5/26    | 25/05/2026 | EUR      | Fixed rate    | 1Y               | 3.63     | 2.939     | 1                      | 100,000      | 100.98    | 101.83    | 100,000      | 1                      | 2.363     |       |            |
| US037833BZ29 | APPLE 2,45% 04/08/2026 USD CALL  | 04/08/2026 | USD      | Fixed rate    | 6M               | 2.45     | 4.622     | 1                      | 200,000      | 96.501    | 97.587    | 200,000      | 1                      | 3.937     |       |            |
| US037833CD08 | APPLE 3,85% 04/08/2046 USD CALL  | 04/08/2046 | USD      | Fixed rate    | 6M               | 3.85     | 5.295     | 1                      | 200,000      | 81.49     | 83.52     | 200,000      | 1                      | 5.116     |       |            |
| XS1493328477 | ENI 1,125% 19/9/2028             | 19/09/2028 | EUR      | Fixed rate    | 1Y               | 1.13     | 2.816     | 1                      | 200,000      | 93.951    | 94.789    | 100,000      | 1                      | 2.573     |       |            |
| XS1412711217 | ENI 1,625% 17/5/28               | 17/05/2028 | EUR      | Fixed rate    | 1Y               | 1.63     | 2.910     | 1                      | 200,000      | 95.801    | 96.28     | 100,000      | 1                      | 2.759     |       |            |
| XS1639488771 | FERROVIE STATO 1,5% 27/6/25      | 27/06/2025 | EUR      | Fixed rate    | 1Y               | 1.50     | 3.825     | 1                      | 100,000      | 98.641    | 100.499   | 100,000      | 1                      | 0.650     |       |            |

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| XS1711584430 | ESSELUNGA<br>SAIPEM 2,625%<br>07/01/25 CALL | 07/01/2025 | EUR      | Fixed rate    | 1Y               | 2.63     | 4.405     | 1                      | 100,000      | 99.77     | 99.959    | 100,000      | 1                      | 2.893     |       |            |
| XS1706922256 | ESSELUNGA<br>1,875%<br>25/10/2027 CALL      | 25/10/2027 | EUR      | Fixed rate    | 1Y               | 1.88     | 3.485     | 1                      | 100,000      | 95.6      | 96.24     | 100,000      | 1                      | 3.244     |       |            |
| XS1684385161 | SOFTBANK<br>3,125% 19/09/25<br>CALL         | 19/09/2025 | EUR      | Fixed rate    | 6M               | 3.13     | 4.658     | 1                      | 100,000      | 98.8      | 100.6     | 100,000      | 1                      | 2.390     |       |            |
| XS1684385591 | SOFTBANK 4,00%<br>19/09/29 CALL             | 19/09/2029 | EUR      | Fixed rate    | 6M               | 4.00     | 4.833     | 1                      | 100,000      | 96.45     | 99        | 100,000      | 1                      | 4.230     |       |            |
| XS1881005976 | JAGUAR 4,50%<br>15/01/2026 CALL             | 15/01/2026 | EUR      | Fixed rate    | 6M               | 4.50     | 4.405     | 2                      | 200,000      | 100.1     | 101.648   | 100,000      | 1                      | 3.021     |       |            |
| US345370CQ17 | FORD MOTOR<br>4,75% 15/01/43<br>USD         | 15/01/2043 | USD      | Fixed rate    | 6M               | 4.75     | 6.644     | 1                      | 200,000      | 80.2      | 82.75     | 200,000      | 1                      | 6.366     |       |            |
| US382550BF73 | GOODYEAR 5%<br>31/5/26 CALL USD             | 31/05/2026 | USD      | Fixed rate    | 6M               | 5.00     | 6.785     | 1                      | 60,000       | 97.467    | 100.092   | 60,000       | 1                      | 4.936     |       |            |
| US00206RBH49 | ATT 4,30%<br>15/12/2042 CALL<br>USD         | 15/12/2042 | USD      | Fixed rate    | 6M               | 4.30     |           |                        |              |           |           |              |                        |           |       |            |
| XS2010447238 | BMW FINANCE<br>0,75% 13/07/2026             | 13/07/2026 | EUR      | Fixed rate    | 1Y               | 0.75     | 2.803     | 1                      | 50,000       | 96.76     | 97.09     | 150,000      | 2                      | 2.589     |       |            |
| XS2014291616 | VOLKSWAGEN<br>LEAS 1,50%<br>19/06/2026      | 19/06/2026 | EUR      | Fixed rate    | 1Y               | 1.50     | 3.254     | 1                      | 100,000      | 97.351    | 97.61     | 100,000      | 1                      | 3.079     |       |            |
| XS2024715794 | DEUTSCHE<br>TELEKOM 0,5%<br>05/07/2027      | 05/07/2027 | EUR      | Fixed rate    | 1Y               | 0.50     | 2.980     | 1                      | 50,000       | 93.85     | 96.15     | 50,000       | 1                      | 2.027     |       |            |
| XS1729872736 | FORD MOTOR<br>CREDIT TV<br>01/12/2024       | 01/12/2024 | EUR      | Floating rate | 3M               | 4.19     | 12.498    | 1                      | 100,000      | 99.79     | 101.48    | 100,000      | 1                      | -53.709   |       |            |
| XS1893631769 | VOLKSWAGEN<br>FIN. 2,25%<br>16/10/26        | 16/10/2026 | EUR      | Fixed rate    | 1Y               | 2.25     | 3.750     | 2                      | 150,000      | 97.3      | 99.45     | 150,000      | 2                      | 2.549     |       |            |

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| XS1292389415 | APPLE 2% 17/09/2027             | 17/09/2027 | EUR      | Fixed rate  | 1Y               | 2.00     | 2.746     | 1                      | 100,000      | 98        | 99.55     | 100,000      | 1                      | 2.165     |       |            |
| XS1652855815 | VODAFONE GROUP PLC 1,5% 24/7/27 | 24/07/2027 | EUR      | Fixed rate  | 1Y               | 1.50     | 3.048     | 1                      | 200,000      | 96.089    | 97.7      | 300,000      | 2                      | 2.399     |       |            |
| XS1652866002 | TERNA SPA 1,375% 26/07/2027     | 26/07/2027 | EUR      | Fixed rate  | 1Y               | 1.38     | 2.960     | 1                      | 100,000      | 95.981    | 97.956    | 100,000      | 1                      | 2.170     |       |            |
| FR0013284254 | ENGIE GREEN 1,375% 28/2/29 CALL | 28/02/2029 | EUR      | Fixed rate  | 1Y               | 1.38     | 3.164     | 1                      | 100,000      | 92.964    | 95.117    | 100,000      | 1                      | 2.600     |       |            |
| XS1688199949 | AUTOSTRAD 1,875% 26/9/29 CALL   | 26/09/2029 | EUR      | Fixed rate  | 1Y               | 1.88     | 3.666     | 1                      | 100,000      | 92.18     | 95.19     | 100,000      | 1                      | 2.955     |       |            |
| XS1698218523 | TIM CAP 2,375% 12/10/27 CALL    | 12/10/2027 | EUR      | Fixed rate  | 1Y               | 2.38     | 2.735     | 1                      | 100,000      | 99.01     | 99.74     | 100,000      | 1                      | 2.469     |       |            |
| XS1701884204 | A2A SPA 1,625% 19/10/27 CALL    | 19/10/2027 | EUR      | Fixed rate  | 1Y               | 1.63     | 2.983     | 1                      | 100,000      | 96.272    | 99.105    | 100,000      | 1                      | 1.945     |       |            |
| XS1885506813 | TOYOTA MOTOR S/UP 24/10/25 USD  | 24/10/2025 | USD      | Mixed Rate  | 1Y               | 4.05     | 6.076     | 1                      | 200,000      | 98.23     | 99.8      | 250,000      | 2                      | 4.263     |       |            |
| DE000A14J587 | THYSSENKRUPP 2,50% 25/02/2025   | 25/02/2025 | EUR      | Fixed rate  | 1Y               | 2.50     | 5.909     | 2                      | 150,000      | 99.11     | 100.712   | 50,000       | 1                      | -0.265    |       |            |
| FR0013299435 | RENAULT 1,00% 28/11/2025 CALL   | 28/11/2025 | EUR      | Fixed rate  | 1Y               | 1.00     | 3.460     | 1                      | 50,000       | 97.59     | 97.899    | 100,000      | 1                      | 3.138     |       |            |
| US87927VAF58 | TIM 6,375% 15/11/2033 USD CALL  | 15/11/2033 | USD      | Fixed rate  | 6M               | 6.38     | 6.486     | 1                      | 100,000      | 99.25     | 102.29    | 100,000      | 1                      | 6.040     |       |            |
| US88167AAF84 | TEVA 4,10% 01/10/2046 USD CALL  | 01/10/2046 | USD      | Fixed rate  | 6M               | 4.10     | 6.699     | 1                      | 100,000      | 70.39     | 73.5      | 100,000      | 1                      | 6.361     |       |            |
| XS2344735811 | ENI SUST 0,375% 14/06/2028 CALL | 14/06/2028 | EUR      | Fixed rate  | 1Y               | 0.38     | 3.242     | 1                      | 200,000      | 90.514    | 93.498    | 100,000      | 1                      | 2.300     |       |            |

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| XS2356040357 | STELLANTIS 0,75% 18/01/2029 CALL | 18/01/2029 | EUR      | Fixed rate  | 1Y               | 0.75     | 3.652     | 2                      | 200,000      | 89        | 90.508    | 100,000      | 1                      | 3.228     |       |            |
| XS2356041165 | STELLANTIS 1,25% 20/06/2033 CALL | 20/06/2033 | EUR      | Fixed rate  | 1Y               | 1.25     | 4.143     | 1                      | 100,000      | 79.47     | 81.29     | 100,000      | 1                      | 3.853     |       |            |
| XS1813724603 | TEVA 4,50% 01/03/2025 CALL       | 01/03/2025 | EUR      | Fixed rate  | 6M               | 4.50     | 6.863     | 1                      | 100,000      | 99.35     | 101.15    | 100,000      | 1                      | 0.270     |       |            |
| XS2102392276 | WEBUILD 3,625% 28/01/2027 CALL   | 28/01/2027 | EUR      | Fixed rate  | 1Y               | 3.63     | 3.693     | 1                      | 100,000      | 99.851    | 100.38    | 100,000      | 1                      | 3.437     |       |            |
| XS2267889991 | AUTOSTRAD 2,00% 04/12/2028 CALL  | 04/12/2028 | EUR      | Fixed rate  | 1Y               | 2.00     | 3.324     | 1                      | 100,000      | 95.081    | 95.569    | 100,000      | 1                      | 3.189     |       |            |
| XS2325696628 | SAIPEM FIN. 3,125% 31/3/28 CALL  | 31/03/2028 | EUR      | Fixed rate  | 1Y               | 3.13     | 3.429     | 1                      | 100,000      | 99.04     | 99.599    | 100,000      | 1                      | 3.250     |       |            |
| XS2325733413 | STELLANTIS 0,625% 30/3/27 CALL   | 30/03/2027 | EUR      | Fixed rate  | 1Y               | 0.63     | 3.276     | 2                      | 200,000      | 94.1      | 94.82     | 100,000      | 1                      | 2.940     |       |            |
| XS2049317808 | IVS GROUP 3% 18/10/2026 CALL     | 18/10/2026 | EUR      | Fixed rate  | 1Y               | 3.00     | 4.111     | 1                      | 80,000       | 98.001    | 99.199    | 50,000       | 1                      | 3.440     |       |            |
| XS2292486771 | ACEA GREEN 0% 28/09/2025 CALL    | 28/09/2025 | EUR      | Fixed rate  | 1Y               |          | 4.324     | 1                      | 100,000      | 96.469    | 98.932    | 100,000      | 1                      | 1.275     |       |            |
| XS2292487076 | ACEA GREEN 0,25% 28/07/2030 CALL | 28/07/2030 | EUR      | Fixed rate  | 1Y               | 0.25     | 3.345     | 1                      | 100,000      | 84.236    | 86.871    | 100,000      | 1                      | 2.782     |       |            |
| XS2301390089 | ATLANTIA 1,875% 12/02/2028 CALL  | 12/02/2028 | EUR      | Fixed rate  | 1Y               | 1.88     | 3.814     | 1                      | 100,000      | 94.219    | 96.9      | 100,000      | 1                      | 2.895     |       |            |
| US382550BG56 | GOODYEAR 4,875% 15/3/27 USD CALL | 15/03/2027 | USD      | Fixed rate  | 6M               | 4.88     | 6.849     | 1                      | 60,000       | 95.846    | 98.866    | 60,000       | 1                      | 5.401     |       |            |
| XS2250376477 | A2A 0,625% 28/10/32 CALL         | 28/10/2032 | EUR      | Fixed rate  | 1Y               | 0.63     | 3.703     | 1                      | 100,000      | 79.18     | 82.64     | 100,000      | 1                      | 3.131     |       |            |

| ISIN         | Description                      | Maturity   | 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 |
|--------------|----------------------------------|------------|----------|-------------|------------------|----------|-----------|------------------------|--------------|-----------|-----------|--------------|------------------------|-----------|-------|------------|
| XS1050842423 | GLENCORE FIN 3,75% 01/04/26 CALL | 01/04/2026 | EUR      | Fixed rate  | 1Y               | 3.75     | 3.661     | 2                      | 200,000      | 100.1     | 101.9     | 200,000      | 2                      | 2.301     |       |            |
| XS1439749364 | TEVA FIN 1,625% 15/10/2028 CALL  | 15/10/2028 | EUR      | Fixed rate  | 1Y               | 1.63     | 4.072     | 1                      | 100,000      | 91.35     | 93.7      | 100,000      | 1                      | 3.378     |       |            |
| XS1558491855 | ATLANTIA 1,625% 03/02/2025       | 03/02/2025 | EUR      | Fixed rate  | 1Y               | 1.63     | 6.689     | 1                      | 100,000      | 99        | 100.9     | 100,000      | 1                      | -2.887    |       |            |
| XS2010037682 | JAGUAR 6,875% 15/11/2026 CALL    | 15/11/2026 | EUR      | Fixed rate  | 6M               | 6.88     | 4.356     | 1                      | 100,000      | 104.722   | 106.995   | 100,000      | 1                      | 3.196     |       |            |
| XS2056488013 | TOYOTA 1,35% 22/10/2026 USD      | 22/10/2026 | USD      | Mixed Rate  | 1Y               | 2.00     | 5.419     | 1                      | 200,000      | 94.001    | 95.349    | 200,000      | 1                      | 4.628     |       |            |
| US64110LAN64 | NETFLIX 4,375% 15/11/26 USD CAL  | 15/11/2026 | USD      | Fixed rate  | 6M               | 4.38     | 4.831     | 1                      | 50,000       | 99.15     | 101.2     | 50,000       | 1                      | 3.738     |       |            |
| XS2178833773 | STELLANTIS 3,875% 05/01/26 CALL  | 05/01/2026 | EUR      | Fixed rate  | 1Y               | 3.88     | 3.812     | 2                      | 200,000      | 100.06    | 101.25    | 200,000      | 2                      | 2.719     |       |            |
| XS2202907510 | SAIPEM FIN 3,375% 15/07/26 CALL  | 15/07/2026 | EUR      | Fixed rate  | 1Y               | 3.38     | 3.417     | 1                      | 100,000      | 99.921    | 100.36    | 100,000      | 1                      | 3.139     |       |            |
| XS1612543121 | GE 1,5% 17/05/2029 CALL          | 17/05/2029 | EUR      | Fixed rate  | 1Y               | 1.50     | 3.323     | 1                      | 100,000      | 92.522    | 95.786    | 100,000      | 1                      | 2.505     |       |            |
| XS1823502650 | BASF SE 0,875% 22/05/2025        | 22/05/2025 | EUR      | Fixed rate  | 1Y               | 0.88     | 4.063     | 1                      | 50,000       | 98.45     | 99.7      | 50,000       | 1                      | 1.481     |       |            |
| XS1645722262 | ATLANTIA 1,875% 13/07/27 CALL    | 13/07/2027 | EUR      | Fixed rate  | 1Y               | 1.88     | 3.408     | 1                      | 100,000      | 96.19     | 97.85     | 100,000      | 1                      | 2.729     |       |            |
| XS1733289406 | CATTOLICA TM 14/12/2047 SUB CALL | 14/12/2047 | EUR      | Mixed Rate  | 1Y               | 4.25     | 4.195     | 1                      | 100,000      | 100.8     | 102.6     | 100,000      | 1                      | 4.074     |       |            |
| US023135BM78 | AMAZON 4,25% 22/08/2057 CALL USD | 22/08/2057 | USD      | Fixed rate  | 6M               | 4.25     | 5.344     | 1                      | 100,000      | 83.16     | 84.82     | 100,000      | 1                      | 5.222     |       |            |
| US345370CR99 | FORD 4,346% 08/12/26 CALL USD    | 08/12/2026 | USD      | Fixed rate  | 6M               | 4.35     | 5.555     | 1                      | 200,000      | 97.701    | 99.337    | 200,000      | 1                      | 4.690     |       |            |

| ISIN         | Description                      | Maturity   | 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 |
|--------------|----------------------------------|------------|----------|-------------|------------------|----------|-----------|------------------------|--------------|-----------|-----------|--------------|------------------------|-----------|-------|------------|
| US345370CS72 | FORD 5,291% 08/12/46 CALL USD    | 08/12/2046 | USD      | Fixed rate  | 6M               | 5.29     | 6.416     | 1                      | 200,000      | 86.82     | 89.38     | 200,000      | 1                      | 6.179     |       |            |
| US87927VAM00 | TIM CAP 6% 30/9/34 CALL USD      | 30/09/2034 | USD      | Fixed rate  | 6M               | 6.00     | 6.598     | 1                      | 100,000      | 95.71     | 99.47     | 100,000      | 1                      | 6.071     |       |            |
| XS1684269332 | ENI 1,00% 14/03/2025             | 14/03/2025 | EUR      | Fixed rate  | 1Y               | 1.00     | 6.505     | 1                      | 200,000      | 98.345    | 100.669   | 200,000      | 1                      | -1.184    |       |            |
| FR0013323326 | STELLANTIS 2,00% 20/03/2025      | 20/03/2025 | EUR      | Fixed rate  | 1Y               | 2.00     | 4.502     | 1                      | 100,000      | 99.19     | 100.08    | 100,000      | 1                      | 1.726     |       |            |
| XS0503603267 | DEUTSCHE TELEKOM 4,875% 22/04/25 | 22/04/2025 | EUR      | Fixed rate  | 1Y               | 4.88     | 4.932     | 1                      | 200,000      | 99.92     | 101.5     | 250,000      | 2                      | 1.174     |       |            |
| XS1211044075 | TEVA PHARMA 1,875% 31/3/27 CALL  | 31/03/2027 | EUR      | Fixed rate  | 1Y               | 1.88     | 4.100     | 1                      | 100,000      | 95.1      | 97.25     | 100,000      | 1                      | 3.103     |       |            |
| XS1463101680 | VODAFONE GROUP 1,6% 29/07/31     | 29/07/2031 | EUR      | Fixed rate  | 1Y               | 1.60     | 3.228     | 2                      | 300,000      | 90.35     | 92.034    | 200,000      | 1                      | 2.930     |       |            |
| XS1721422902 | VODAFONE GROUP 2,875% 20/11/37   | 20/11/2037 | EUR      | Fixed rate  | 1Y               | 2.88     | 3.576     | 1                      | 100,000      | 92.82     | 93.96     | 100,000      | 1                      | 3.460     |       |            |
| XS1721423462 | VODAFONE GROUP 1,125% 20/11/25   | 20/11/2025 | EUR      | Fixed rate  | 1Y               | 1.13     | 2.994     | 1                      | 100,000      | 98.2      | 98.95     | 100,000      | 1                      | 2.207     |       |            |
| XS1793255941 | SOFTBANK 5,00% 15/04/28 CALL     | 15/04/2028 | EUR      | Fixed rate  | 6M               | 5.00     | 4.805     | 1                      | 100,000      | 100.6     | 102.7     | 100,000      | 1                      | 4.138     |       |            |
| XS2009038113 | INT GAME TECH 3,5% 15/6/26 CALL  | 15/06/2026 | EUR      | Fixed rate  | 6M               | 3.50     | 3.966     | 1                      | 100,000      | 99.3      | 101.3     | 100,000      | 1                      | 2.644     |       |            |
| XS2051904733 | INT GAME TECH 2,375% 15/4/28 CAL | 15/04/2028 | EUR      | Fixed rate  | 6M               | 2.38     | 3.703     | 1                      | 100,000      | 95.8      | 96.5      | 100,000      | 1                      | 3.477     |       |            |
| XS2199351375 | STELLANTIS 4,50% 07/07/28 CALL   | 07/07/2028 | EUR      | Fixed rate  | 1Y               | 4.50     | 3.484     | 1                      | 100,000      | 103.38    | 104.7     | 100,000      | 1                      | 3.102     |       |            |



| ISIN         | Description                      | Maturity   | 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 |
|--------------|----------------------------------|------------|----------|-------------|------------------|----------|-----------|------------------------|--------------|-----------|-----------|--------------|------------------------|-----------|-------|------------|
| XS2199716304 | LEONARDO 2,375% 08/01/26 CALL    | 08/01/2026 | EUR      | Fixed rate  | 1Y               | 2.38     | 3.059     | 1                      | 100,000      | 99.25     | 99.54     | 100,000      | 1                      | 2.792     |       |            |
| XS2271356201 | WEBUILD 5,875% 15/12/25 CALL     | 15/12/2025 | EUR      | Fixed rate  | 1Y               | 5.88     | 4.446     | 1                      | 100,000      | 101.441   | 102.07    | 100,000      | 1                      | 3.839     |       |            |
| US87927VAR96 | TIM CAPITAL 7,20% 18/07/36 USD   | 18/07/2036 | USD      | Fixed rate  | 6M               | 7.20     | 7.128     | 1                      | 100,000      | 100.55    | 104.13    | 100,000      | 1                      | 6.683     |       |            |
| US87927VAV09 | TIM CAPITAL 7,721% 04/06/38 USD  | 04/06/2038 | USD      | Fixed rate  | 6M               | 7.72     | 7.434     | 1                      | 100,000      | 102.42    | 106.54    | 100,000      | 1                      | 6.966     |       |            |
| XS2331288212 | ITAL WINE B 2,50% 13/05/27 CALL  | 13/05/2027 | EUR      | Fixed rate  | 1Y               | 2.50     | 4.325     | 1                      | 100,000      | 95.8      | 97.4      | 100,000      | 1                      | 3.615     |       |            |
| DE000A289QR9 | DAIMLER GREEN 0,75% 10/09/2030   | 10/09/2030 | EUR      | Fixed rate  | 1Y               | 0.75     | 3.298     | 2                      | 300,000      | 86.75     | 88.5      | 300,000      | 2                      | 2.936     |       |            |
| US89236TDR32 | TOYOTA 3,20 11/01/2027 USD CALL  | 11/01/2027 | USD      | Fixed rate  | 6M               | 3.20     | 4.849     | 2                      | 250,000      | 96.7      | 98.143    | 50,000       | 1                      | 4.119     |       |            |
| XS2331921390 | ANIMA HOLD 1,50% 22/04/2028 CALL | 22/04/2028 | EUR      | Fixed rate  | 1Y               | 1.50     | 3.440     | 1                      | 100,000      | 93.85     | 96        | 100,000      | 1                      | 2.743     |       |            |
| US023135AP19 | AMAZON 4,80% 05/12/34 USD CALL   | 05/12/2034 | USD      | Fixed rate  | 6M               | 4.80     | 4.879     | 1                      | 200,000      | 99.38     | 101.44    | 200,000      | 1                      | 4.619     |       |            |
| XS1948611840 | BMW FINANCE 1,50% 06/02/29       | 06/02/2029 | EUR      | Fixed rate  | 1Y               | 1.50     | 3.377     | 1                      | 100,000      | 92.75     | 94.4      | 100,000      | 1                      | 2.934     |       |            |
| XS2447561403 | BMW FINANCE 0,50% 22/02/25       | 22/02/2025 | EUR      | Fixed rate  | 1Y               | 0.50     | 5.576     | 2                      | 200,000      | 98.75     | 99.731    | 100,000      | 1                      | 1.580     |       |            |
| XS2577396430 | PIRELLI 4,25% SUST 18/01/28 CALL | 18/01/2028 | EUR      | Fixed rate  | 1Y               | 4.25     | 3.264     | 1                      | 100,000      | 102.901   | 103.3     | 100,000      | 1                      | 3.132     |       |            |
| XS2579284469 | ACEA GREEN 3,875% 24/01/31 CALL  | 24/01/2031 | EUR      | Fixed rate  | 1Y               | 3.88     | 3.496     | 1                      | 100,000      | 102.062   | 104.119   | 100,000      | 1                      | 3.129     |       |            |

| ISIN         | Description                      | Maturity   | 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 |
|--------------|----------------------------------|------------|----------|-------------|------------------|----------|-----------|------------------------|--------------|-----------|-----------|--------------|------------------------|-----------|-------|------------|
| IT0005521171 | ENI SUST 4,30% 10/02/2028        | 10/02/2028 | EUR      | Fixed rate  | 1Y               | 4.30     | 3.086     | 1                      | 100,000      | 103.651   | 104.2     | 100,000      | 1                      | 2.910     |       |            |
| XS2434701616 | AUTOSTRIDE 1,625% 25/01/28 CALL  | 25/01/2028 | EUR      | Fixed rate  | 1Y               | 1.63     | 3.439     | 1                      | 100,000      | 94.63     | 96.46     | 100,000      | 1                      | 2.806     |       |            |
| XS2434702853 | AUTOSTRIDE 2,25% 25/01/32 CALL   | 25/01/2032 | EUR      | Fixed rate  | 1Y               | 2.25     | 4.027     | 1                      | 100,000      | 89.11     | 91.19     | 100,000      | 1                      | 3.668     |       |            |
| XS2437324333 | WEBUILD SUST 3,875% 28/7/26 CALL | 28/07/2026 | EUR      | Fixed rate  | 1Y               | 3.88     | 3.802     | 1                      | 100,000      | 100.101   | 100.36    | 100,000      | 1                      | 3.640     |       |            |
| XS2083187059 | ALERION GB 3,125% 19/12/25 CALL  | 19/12/2025 | EUR      | Fixed rate  | 1Y               | 3.13     | 3.995     | 1                      | 50,000       | 99.101    | 100.199   | 50,000       | 1                      | 2.931     |       |            |
| XS2215041513 | CARRARO 3,75% 25/09/26 CALL      | 25/09/2026 | EUR      | Fixed rate  | 6M               | 3.75     | 4.147     | 1                      | 50,000       | 99.301    | 100.399   | 50,000       | 1                      | 3.522     |       |            |
| XS2377768366 | WIIT 2,375% 07/10/2026 CALL      | 07/10/2026 | EUR      | Fixed rate  | 1Y               | 2.38     | 4.185     | 1                      | 100,000      | 96.8      | 98.2      | 100,000      | 1                      | 3.381     |       |            |
| XS2393520734 | OVS SUST 2,25% 10/11/2027 CALL   | 10/11/2027 | EUR      | Fixed rate  | 1Y               | 2.25     | 3.867     | 1                      | 100,000      | 95.55     | 97.15     | 100,000      | 1                      | 3.274     |       |            |
| XS2395580892 | ALERION GB 2,25% 03/11/27 CALL   | 03/11/2027 | EUR      | Fixed rate  | 1Y               | 2.25     | 4.180     | 1                      | 50,000       | 94.751    | 96.349    | 50,000       | 1                      | 3.577     |       |            |
| FR0014004AF5 | AIR FRANCE 3,875% 01/07/26 CALL  | 01/07/2026 | EUR      | Fixed rate  | 1Y               | 3.88     | 3.811     | 1                      | 100,000      | 100.081   | 101.089   | 100,000      | 1                      | 3.158     |       |            |
| XS1846631049 | TIM 2,875% 28/01/2026 CALL       | 28/01/2026 | EUR      | Fixed rate  | 1Y               | 2.88     | 3.272     | 1                      | 100,000      | 99.541    | 99.92     | 100,000      | 1                      | 2.940     |       |            |
| XS2574873183 | E.ON GREEN 3,875% 12/01/35 CALL  | 12/01/2035 | EUR      | Fixed rate  | 1Y               | 3.88     | 3.650     | 1                      | 100,000      | 101.87    | 104.93    | 100,000      | 1                      | 3.294     |       |            |
| XS2574873266 | E.ON 3,50% 12/01/2028 CALL       | 12/01/2028 | EUR      | Fixed rate  | 1Y               | 3.50     | 3.020     | 1                      | 100,000      | 101.411   | 103.466   | 100,000      | 1                      | 2.339     |       |            |

| ISIN         | Description                            | Maturity   | 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 |
|--------------|--|------------|----------|-------------|------------------|----------|-----------|------------------------|--------------|-----------|-----------|--------------|------------------------|-----------|-------|------------|
| XS2579897633 | AUTOSTRAD<br>SUST 4,75%<br>24/1/31CAL  | 24/01/2031 | EUR      | Fixed rate  | 1Y               | 4.75     | 3.753     | 1                      | 100,000      | 105.39    | 105.77    | 200,000      | 2                      | 3.685     |       |            |
| XS2581393134 | TELECOM 6,875%<br>15/02/28 CALL        | 15/02/2028 | EUR      | Fixed rate  | 6M               | 6.88     | 4.060     | 1                      | 100,000      | 108.43    | 109.04    | 100,000      | 1                      | 3.867     |       |            |
| XS2583205906 | A2A GREEN<br>4,375% 03/02/34<br>CALL   | 03/02/2034 | EUR      | Fixed rate  | 1Y               | 4.38     | 3.838     | 1                      | 100,000      | 104.08    | 107.53    | 100,000      | 1                      | 3.406     |       |            |
| XS2289795465 | NEWLAT F.<br>2,625% 19/02/27<br>CALL   | 19/02/2027 | EUR      | Fixed rate  | 1Y               | 2.63     | 4.048     | 1                      | 50,000       | 97        | 98.1      | 100,000      | 1                      | 3.518     |       |            |
| XS2597110027 | STELLANTIS GR.<br>4,375%<br>14/3/30CAL | 14/03/2030 | EUR      | Fixed rate  | 1Y               | 4.38     | 3.768     | 1                      | 100,000      | 102.851   | 103.949   | 100,000      | 1                      | 3.542     |       |            |
| XS2455938212 | ALERION GREEN<br>3,50% 17/5/28<br>CALL | 17/05/2028 | EUR      | Fixed rate  | 1Y               | 3.50     | 4.267     | 1                      | 50,000       | 97.55     | 99.199    | 50,000       | 1                      | 3.745     |       |            |
| XS2532681074 | FS GREEN 3,75%<br>14/04/2027           | 14/04/2027 | EUR      | Fixed rate  | 1Y               | 3.75     | 2.875     | 1                      | 100,000      | 101.98    | 102.21    | 100,000      | 1                      | 2.776     |       |            |
| DE000A3H2UX0 | SIXT 1,75%<br>09/12/2024 CALL          | 09/12/2024 | EUR      | Fixed rate  | 1Y               | 1.75     | 8.044     | 1                      | 100,000      | 99.72     | 99.96     | 100,000      | 1                      | 2.622     |       |            |
| FR0013428414 | RENAULT 1.25%<br>24/06/2025 CALL       | 24/06/2025 | EUR      | Fixed rate  | 1Y               | 1.25     | 3.929     | 1                      | 100,000      | 98.46     | 98.8      | 100,000      | 1                      | 3.329     |       |            |
| FR0014002OL8 | RENAULT 2,50%<br>01/04/2028 CALL       | 01/04/2028 | EUR      | Fixed rate  | 1Y               | 2.50     | 3.611     | 1                      | 100,000      | 96.54     | 97.67     | 100,000      | 1                      | 3.242     |       |            |
| FR0014007KL5 | RENAULT 0,50%<br>14/07/2025 CALL       | 14/07/2025 | EUR      | Fixed rate  | 1Y               | 0.50     | 3.228     | 1                      | 100,000      | 98.29     | 98.49     | 100,000      | 1                      | 2.904     |       |            |
| XS1678966935 | CNH IND 1,75%<br>12/09/2025 CALL       | 12/09/2025 | EUR      | Fixed rate  | 1Y               | 1.75     | 4.034     | 1                      | 100,000      | 98.213    | 99.948    | 100,000      | 1                      | 1.809     |       |            |
| XS1823623878 | CNH IND 1,875%<br>19/01/2026 CALL      | 19/01/2026 | EUR      | Fixed rate  | 1Y               | 1.88     | 3.575     | 1                      | 100,000      | 98.104    | 99.579    | 100,000      | 1                      | 2.246     |       |            |
| XS1937665955 | ENEL GREEN<br>1,50% 21/07/25<br>CALL   | 21/07/2025 | EUR      | Fixed rate  | 1Y               | 1.50     | 3.816     | 1                      | 200,000      | 98.502    | 100.196   | 200,000      | 1                      | 1.193     |       |            |

| ISIN         | Description                                   | Maturity   | 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 |
|--------------|---|------------|----------|-------------|------------------|----------|-----------|------------------------|--------------|-----------|-----------|--------------|------------------------|-----------|-------|------------|
| XS1969600748 | E.ON GREEN<br>CNH IND1,75%<br>25/03/2027 CALL | 25/03/2027 | EUR      | Fixed rate  | 1Y               | 1.75     | 3.304     | 1                      | 100,000      | 96.556    | 98.727    | 100,000      | 1                      | 2.315     |       |            |
| XS2103014291 | E.ON GREEN<br>0,375% 29/09/27<br>CALL         | 29/09/2027 | EUR      | Fixed rate  | 1Y               | 0.38     | 2.869     | 1                      | 100,000      | 93.267    | 95.817    | 100,000      | 1                      | 1.897     |       |            |
| XS2152061904 | VOLKSWAGEN<br>FIN 3,375%<br>06/04/28          | 06/04/2028 | EUR      | Fixed rate  | 1Y               | 3.38     | 3.732     | 1                      | 100,000      | 98.876    | 100.826   | 100,000      | 1                      | 3.109     |       |            |
| XS2433244089 | E.ON 0,125%<br>18/01/2026 CALL                | 18/01/2026 | EUR      | Fixed rate  | 1Y               | 0.13     | 3.351     | 1                      | 100,000      | 96.41     | 98.536    | 100,000      | 1                      | 1.414     |       |            |
| XS2463505581 | E.ON GREEN<br>0,875% 08/01/25<br>CALL         | 08/01/2025 | EUR      | Fixed rate  | 1Y               | 0.88     | 11.441    | 1                      | 100,000      | 98.68     | 100.87    | 100,000      | 1                      | -5.950    |       |            |
| XS2526828996 | E.ON 2,875%<br>26/08/2028 CALL                | 26/08/2028 | EUR      | Fixed rate  | 1Y               | 2.88     | 3.018     | 1                      | 100,000      | 99.493    | 102.039   | 100,000      | 1                      | 2.300     |       |            |
| XS1982819994 | TIM 2,75%<br>15/04/2025 CALL                  | 15/04/2025 | EUR      | Fixed rate  | 1Y               | 2.75     | 3.826     | 1                      | 100,000      | 99.56     | 99.79     | 100,000      | 1                      | 3.239     |       |            |
| XS2069040389 | ANIMA HOLD<br>1,75% 23/10/2026<br>CALL        | 23/10/2026 | EUR      | Fixed rate  | 1Y               | 1.75     | 3.281     | 1                      | 100,000      | 97.2      | 98.5      | 100,000      | 1                      | 2.562     |       |            |
| XS2081611993 | AZIMUT<br>HOLDING 1,625%<br>12/12/24          | 12/12/2024 | EUR      | Fixed rate  | 1Y               | 1.63     | 5.215     | 1                      | 100,000      | 99.81     | 100.21    | 100,000      | 1                      | -2.379    |       |            |
| XS2089322098 | RAI 1,375%<br>04/12/2024 CALL                 | 04/12/2024 | EUR      | Fixed rate  | 1Y               | 1.38     | 6.950     | 1                      | 100,000      | 99.83     | 100.25    | 100,000      | 1                      | -6.835    |       |            |
| XS2589260723 | ENEL SUST 4,00%<br>20/02/31 CALL              | 20/02/2031 | EUR      | Fixed rate  | 1Y               | 4.00     | 3.408     | 1                      | 200,000      | 103.266   | 105.562   | 200,000      | 1                      | 3.008     |       |            |
| XS2589260996 | ENEL FIN SUST<br>4,5% 20/02/43<br>CALL        | 20/02/2043 | EUR      | Fixed rate  | 1Y               | 4.50     | 4.143     | 1                      | 100,000      | 104.49    | 107.26    | 100,000      | 1                      | 3.934     |       |            |
| XS2270395408 | POSTE ITA 0%<br>10/12/24 CALL                 | 10/12/2024 | EUR      | Fixed rate  | 1Y               |          | 6.478     | 1                      | 100,000      | 99.7      | 100       | 100,000      | 1                      |           |       |            |

| ISIN         | Description                      | Maturity   | 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 |
|--------------|----------------------------------|------------|----------|-------------|------------------|----------|-----------|------------------------|--------------|-----------|-----------|--------------|------------------------|-----------|-------|------------|
| XS2278566299 | AUTO TRADE 2,00% 15/01/2030 CALL | 15/01/2030 | EUR      | Fixed rate  | 1Y               | 2.00     | 3.523     | 1                      | 100,000      | 92.94     | 93.97     | 100,000      | 1                      | 3.292     |       |            |
| XS2288109676 | TIM 1,625% 18/01/2029 CALL       | 18/01/2029 | EUR      | Fixed rate  | 1Y               | 1.63     | 3.570     | 1                      | 100,000      | 92.61     | 93.479    | 100,000      | 1                      | 3.331     |       |            |
| BE6276040431 | ANHEUSER-B INBEV 1,50% 18/04/30  | 18/04/2030 | EUR      | Fixed rate  | 1Y               | 1.50     | 3.025     | 1                      | 50,000       | 92.5      | 94.8      | 50,000       | 1                      | 2.542     |       |            |
| BE6285455497 | ANHEUSER-B INBEV 2,00% 17/03/28  | 17/03/2028 | EUR      | Fixed rate  | 1Y               | 2.00     | 3.127     | 1                      | 50,000       | 96.5      | 98.92     | 50,000       | 1                      | 2.341     |       |            |
| BE6285457519 | ANHEUSER-B INBEV 2,75% 17/03/36  | 17/03/2036 | EUR      | Fixed rate  | 1Y               | 2.75     | 3.623     | 1                      | 50,000       | 92        | 95.1      | 50,000       | 1                      | 3.274     |       |            |
| XS2694872594 | VOLKSWAGEN L GREN 4,625% 25/3/29 | 25/03/2029 | EUR      | Fixed rate  | 1Y               | 4.63     | 4.107     | 1                      | 50,000       | 102       | 104.8     | 50,000       | 1                      | 3.411     |       |            |
| XS2694874533 | VOLKSWAGEN L. GREN 4,75% 25/9/31 | 25/09/2031 | EUR      | Fixed rate  | 1Y               | 4.75     | 4.066     | 1                      | 50,000       | 104       | 106.4     | 50,000       | 1                      | 3.673     |       |            |
| XS1718418103 | BASF 0,875% 15/11/2027 CALL      | 15/11/2027 | EUR      | Fixed rate  | 1Y               | 0.88     | 3.261     | 1                      | 50,000       | 93.331    | 96.4      | 50,000       | 1                      | 2.135     |       |            |
| IT0006756438 | CARRARO 7,75% 06/11/28 CALL      | 06/11/2028 | EUR      | Fixed rate  | 6M               | 7.75     | 6.020     | 1                      | 50,000       | 106       | 107.7     | 100,000      | 1                      | 5.552     |       |            |
| XS2607193435 | TERNA 3,625% 21/04/2029 CALL     | 21/04/2029 | EUR      | Fixed rate  | 1Y               | 3.63     | 3.277     | 1                      | 100,000      | 101.395   | 103.281   | 100,000      | 1                      | 2.820     |       |            |
| XS2615940215 | PORSCHE 4,50% 27/09/2028 CALL    | 27/09/2028 | EUR      | Fixed rate  | 1Y               | 4.50     | 3.497     | 1                      | 100,000      | 103.54    | 104.07    | 100,000      | 1                      | 3.351     |       |            |
| XS2717294487 | ALERION GREEN 6,75% 12/12/29 CAL | 12/12/2029 | EUR      | Fixed rate  | 6M               | 6.75     | 5.245     | 1                      | 50,000       | 106.601   | 107.249   | 50,000       | 1                      | 5.103     |       |            |
| FR0013477254 | AIR FRANCE 1,875% 16/01/25 CALL  | 16/01/2025 | EUR      | Fixed rate  | 1Y               | 1.88     | 5.748     | 2                      | 200,000      | 99.42     | 100.079   | 100,000      | 1                      | 1.317     |       |            |

| ISIN         | Description                      | Maturity   | 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 |
|--------------|----------------------------------|------------|----------|-------------|------------------|----------|-----------|------------------------|--------------|-----------|-----------|--------------|------------------------|-----------|-------|------------|
| XS2343822842 | VOLKSWAGEN LEAS. 0,375% 20/7/26  | 20/07/2026 | EUR      | Fixed rate  | 1Y               | 0.38     | 3.712     | 1                      | 100,000      | 94.737    | 96.772    | 100,000      | 1                      | 2.387     |       |            |
| XS2623956773 | ENI 4,25% 19/05/2033 CALL        | 19/05/2033 | EUR      | Fixed rate  | 1Y               | 4.25     | 3.690     | 1                      | 200,000      | 104       | 106.26    | 200,000      | 1                      | 3.386     |       |            |
| XS2623957078 | ENI SUST 3,625% 19/05/2027 CALL  | 19/05/2027 | EUR      | Fixed rate  | 1Y               | 3.63     | 2.855     | 1                      | 100,000      | 101.81    | 102.14    | 100,000      | 1                      | 2.718     |       |            |
| XS2681940297 | WEBUILD 7% 27/09/2028 CALL       | 27/09/2028 | EUR      | Fixed rate  | 1Y               | 7.00     | 4.521     | 1                      | 100,000      | 108.551   | 109.02    | 100,000      | 1                      | 4.393     |       |            |
| XS2696224315 | PIAGGIO 6,50% 05/10/2030 CALL    | 05/10/2030 | EUR      | Fixed rate  | 6M               | 6.50     | 5.256     | 1                      | 100,000      | 106.201   | 107.338   | 100,000      | 1                      | 5.038     |       |            |
| XS2623496085 | FORD MOTOR 6,125% 15/05/28 CALL  | 15/05/2028 | EUR      | Fixed rate  | 1Y               | 6.13     | 3.695     | 1                      | 100,000      | 107.76    | 108.12    | 100,000      | 1                      | 3.589     |       |            |
| XS2636745882 | AUTOSTRADA SUST 5,125%14/6/33CAL | 14/06/2033 | EUR      | Fixed rate  | 1Y               | 5.13     | 4.186     | 1                      | 100,000      | 106.61    | 108.88    | 100,000      | 1                      | 3.882     |       |            |
| XS2637954582 | TIM 7,875% 31/07/2028 CALL       | 31/07/2028 | EUR      | Fixed rate  | 6M               | 7.88     | 4.144     | 1                      | 100,000      | 112.63    | 113.2     | 100,000      | 1                      | 3.988     |       |            |
| XS2643320018 | PORSCHE 4,125% 27/09/2027 CALL   | 27/09/2027 | EUR      | Fixed rate  | 1Y               | 4.13     | 3.299     | 1                      | 100,000      | 102.2     | 102.63    | 100,000      | 1                      | 3.141     |       |            |
| XS2655852726 | TERNA GREEN 3,875% 24/07/33 CALL | 24/07/2033 | EUR      | Fixed rate  | 1Y               | 3.88     | 3.564     | 1                      | 100,000      | 102.27    | 104.46    | 100,000      | 1                      | 3.274     |       |            |
| XS2668070662 | MAIRETEC. SUST 6,5% 5/10/28 CALL | 05/10/2028 | EUR      | Fixed rate  | 6M               | 6.50     | 4.766     | 1                      | 50,000       | 106.05    | 107.6     | 100,000      | 1                      | 4.341     |       |            |
| XS2577874782 | HEIDLBERG SUST 3,75% 31/5/32 CAL | 31/05/2032 | EUR      | Fixed rate  | 1Y               | 3.75     | 3.596     | 1                      | 100,000      | 100.98    | 103.27    | 100,000      | 1                      | 3.250     |       |            |
| XS2627121259 | FS GREEN 4,125% 23/05/2029       | 23/05/2029 | EUR      | Fixed rate  | 1Y               | 4.13     | 3.205     | 1                      | 100,000      | 103.78    | 104.75    | 100,000      | 1                      | 2.977     |       |            |
| XS2628390366 | LOTTOMATICA 7,125% 01/06/28 CALL | 01/06/2028 | EUR      | Fixed rate  | 6M               | 7.13     | 5.484     | 1                      | 100,000      | 105.19    | 106.02    | 100,000      | 1                      | 5.231     |       |            |

| ISIN         | Description                           | Maturity   | 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 |
|--------------|---------------------------------------|------------|----------|-------------|------------------|----------|-----------|------------------------|--------------|-----------|-----------|--------------|------------------------|-----------|-------|------------|
| XS2613472963 | HERA SUST 4,25%<br>20/04/2033 CALL    | 20/04/2033 | EUR      | Fixed rate  | 1Y               | 4.25     | 3.739     | 1                      | 100,000      | 103.61    | 106.31    | 100,000      | 1                      | 3.373     |       |            |
| IT0005595373 | ALPERIA GREEN<br>4,75% 5/6/29<br>CALL | 05/06/2029 | EUR      | Fixed rate  | 6M               | 4.75     | 4.019     | 1                      | 100,000      | 103       | 105       | 100,000      | 1                      | 3.546     |       |            |
| XS2830945452 | WEBUILD 5,375%<br>20/06/29 CALL       | 20/06/2029 | EUR      | Fixed rate  | 1Y               | 5.38     | 4.608     | 1                      | 100,000      | 103.07    | 103.62    | 100,000      | 1                      | 4.475     |       |            |
| XS2844410287 | RAI 4,375%<br>10/07/29 CALL           | 10/07/2029 | EUR      | Fixed rate  | 1Y               | 4.38     | 3.682     | 1                      | 100,000      | 102.88    | 103.64    | 100,000      | 1                      | 3.505     |       |            |
| XS2852894679 | HEINEKEN<br>3,812% 04/07/36<br>CALL   | 04/07/2036 | EUR      | Fixed rate  | 1Y               | 3.81     | 3.694     | 1                      | 100,000      | 101.08    | 103.73    | 100,000      | 1                      | 3.416     |       |            |