

ISIN	Description	Currency	Min price	Max price	Average price	Number of trades	Quantity	Turnover
IT0000966017	INTESA S. PAOLO ZC 08/01/2027	EUR						
XS0452314536	GENERALI 5,125% 16/09/2024	EUR	102.2	102.65	102.36667	3	150,000	153,550
XS0986194883	INTESA S.PAOLO 4% 30/10/2023	EUR						
XS0971213201	INTESA S.PAOLO SUB6,625% 13/9/23	EUR	100.57	100.57	100.57	1	100,000	100,570
IT0001200390	INTESA SANPAOLO ZC 17/02/28	EUR	82.8	83.05	82.88487	3	76,000	62,992.5
XS1062900912	GENERALI 4,125% SUB 04/05/2026	EUR						
XS1109765005	INTESA S.PAOLO 3,928% 15/9/26SUB	EUR						
XS1116263325	GOLDMAN SACHS 2,125% 30/09/2024	EUR						
XS1206977495	UNIPOL 3% 18/3/25	EUR	97.66	97.66	97.66	1	100,000	97,660
XS1222597905	INTESA SPAOLO 2,855% 23/04/25 SU	EUR						
IT0005143653	ICCREA BANCA TM 16/11/2025	EUR						
XS1311440082	GENERALI TM SUB CALL 27/10/47	EUR						
XS1508450688	UNICREDIT 2,125% 24/10/26	EUR	95.14	95.14	95.14	1	100,000	95,140
XS0981632804	RAFFEISEN 6% 16/10/2023 SUB	EUR						

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XS1551306951	INTESA S.PAOLO 1,375% 18/1/24	EUR						
DE000DB7XJJ2	DEUTSCHE BANK SUB 2,75% 17/02/25	EUR	98.15	98.15	98.15	1	9,000	8,833.5
XS1428773763	GENERALI TM SUB CALL 8/6/48	EUR						
XS1796209010	GOLDMAN SACHS 2% 22/03/2028	EUR						
IT0005344913	ICCREA BANCA TM 26/09/2023	EUR	99.75	101.6	100.51391	56	1,006,000	1,011,169.9
US46625HRS12	JPMORGAN 3,20% 15/06/26 CALL USD	USD						
XS2013745703	BCO BILBAO GREEN 1,00% 21/06/26	EUR						
XS2016160777	BCO BPM 2,50% 21/06/2024	EUR						
XS2022425297	INTESA S.PAOLO 1,00% 04/07/2024	EUR						
XS1725580622	UNIPOL 3,5% 29/11/27 CALL	EUR						
IT0005374043	CASSA DDPP TM 28/06/2026	EUR	103.07	103.75	103.52333	2	9,000	9,317.1
XS1784311703	UNIPOL 3,875% 01/03/2028 SUB	EUR						
XS1811053641	BANCO BPM 1,75% 24/04/2023	EUR						
XS1941841311	GENERALI 3,875% 29/01/2029 SUB	EUR						

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XS1953271225	UNICREDIT TM 20/02/2029 SUB CALL	EUR						
XS1958656552	INTESA S.P. TM 04/03/29 SUB CALL	EUR						
XS2026295126	INTESA S.P. TM 12/07/29 SUB CALL	EUR						
XS2055089457	UNICREDIT TM 23/9/2029 SUB CALL	EUR						
XS2056491587	GENERALI GREEN 2,124% 1/10/30SUB	EUR						
XS2072815066	BANCO BPM 1,75% 28/01/2025	EUR						
XS2084827935	ICCREA 4,125% 28/11/29 SUB CALL	EUR						
XS2190134184	UNICREDIT TM 16/06/2026 CALL	EUR						
XS2190502323	BPER BANCA 1,875% 07/07/25	EUR	96	96	96	1	100,000	96,000
XS2241390983	INTESA SPAOLO 2,1% 13/11/30 USD	USD	76.07	76.07	76.07	1	16,000	11,165.21420
XS2397352662	ICCREA TM 18/01/2032 SUB CALL	EUR						
IT0005199267	UNICREDIT TV 30/06/2023	EUR	99.99	100.03	100.02833	3	72,000	72,020.4
IT0005204406	UNICREDIT TV 31/08/2024	EUR	100.12	100.16	100.14185	15	178,000	178,252.5
IT0005447039	ICCREA BANCA S/UP 01/07/2026	EUR	92.06	94.79	93.32161	21	310,000	289,297

ISIN	Description	Currency	Min price	Max price	Average price	Number of trades	Quantity	Turnover
XS2271367315	BANCO BPM TM 14/01/31 SUB CALL	EUR	87	87	87	1	300,000	261,000
XS1612940558	KFW GREEN 0,25% 30/06/2025	EUR						
XS1979446843	INTESA S.P. GREEN 1,50% 10/04/24	EUR						
XS2089368596	INTESA SP SUST 0,75% 04/12/2024	EUR						
XS2227196404	MEDIOBANCA GREEN 1,0% 08/09/2027	EUR						
XS2264034260	BPER BANCA TM 30/11/2030 SUB CAL	EUR	92.5	92.5	92.5	1	100,000	92,500
XS2358835036	BANCO BPM TM 29/06/2031 SUB CALL	EUR						
XS2365097455	BANCO BPM SOCIAL 0,875% 15/07/26	EUR						
XS0076085603	DB ZC 27/05/2027 ZAR	ZAR						
XS1069928783	RABOBANK ZC 23/05/2034 ZAR	ZAR	29	29	29	1	400,000	5,831.22622
XS1752894292	MONTE PASCHI TV 18/1/28 CALL SUB	EUR						
XS2055091784	MONTE PASCHI 3,625% 24/09/2024	EUR						
XS2101558307	UNICREDIT TV 15/01/2032 CALL SUB	EUR						
XS2104967695	UNICREDIT TV 20/01/2026 CALL	EUR						

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XS2104968404	UNICREDIT 1,80% 20/01/2030	EUR						
XS2317069685	INTESA S.P. GREEN 0,75% 16/03/28	EUR						
XS2325743990	BPER SOCIAL BOND TM 31/3/27 CALL	EUR						
IT0004917842	MEDIOBANCA 5,75% 18/04/2023 SUB	EUR						
XS1567439689	BANQUE TUNISIE 5,625% 17/02/24	EUR	65.44	71	67.15667	6	600,000	402,940
XS2237434803	UNIPOL GREEN 3,25% 23/9/30 CALL	EUR						
XS2239094936	ICCREA BANCA TM 20/10/2025 CALL	EUR						
XS2058908745	BANCO BPM TM 01/10/2029 SUB CAL	EUR						
XS2110110686	MONTE PASCHI 2,625% 28/04/2025	EUR						
US25152RXA66	DEUTSCHE BANK 3,7% 30/05/24 USD	USD	93.02	98.66	97.71225	7	173,000	153,927.45583
US38141EB818	GOLDMAN SACHS TV 29/11/23 USD	USD						
XS2046690827	KFW GREEN 1,25% 28/08/2023 NOK	NOK						
XS2201857534	GENERALI GRN 2,429%14/7/31SUBCAL	EUR						
XS1603892149	MORGAN STANLEY 1,875% 27/04/2027	EUR						

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XS2270393379	MONTE PASCHI 1,875% 09/01/26	EUR						
XS1823532996	BNP PARIBAS TV 22/05/2023	EUR						
FR001400CRG6	RCI BANQUE 4,875% 21/9/28 CALL	EUR	101.18	101.18	101.18	1	10,000	10,118
XS1750986744	ENEL FIN GREN 1,125% 16/9/26 CAL	EUR						
XS2066706735	ENEL FIN SUST 1,125% 17/10/34CAL	EUR						
XS2066706818	ENEL FIN. SUST 0% 17/06/24 CALL	EUR						
XS2066706909	ENEL FIN SUST 0,375% 17/6/27 CAL	EUR						
XS2121417989	BANCO BPM 1,625% 18/02/2025	EUR						
XS2531420656	ENEL FIN SUST 3,875% 9/3/29 CALL	EUR						
XS2545759099	INTESA SP. SOCIAL 5,25% 13/01/30	EUR						
XS2491620865	ICCREA BANCA TM 15/03/2027 CALL	EUR						
XS2495521515	BPER BANCA TM 22/01/2025 CALL	EUR						
FR001400B1L7	RCI BANQUE 4,75% 06/07/27 CAL	EUR						
XS2229021261	BANCO BPM TM 14/09/30 SUB CALL	EUR						

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XS2530053789	BANCO BPM GREEN 6,00% 13/09/26	EUR						
IT0005518698	ICCREA BANCA S/UP 28/11/2027	EUR	101.22	102.4	101.86278	13	180,000	183,353
XS2289133915	UNICREDIT 0,325% 19/01/2026	EUR						
XS2332589972	NEXI 1,625% 30/04/2026 CALL	EUR						
XS2407593222	ICCREA BANCA 2,125% 17/1/27 CALL	EUR	91.33	91.33	91.33	1	100,000	91,330
XS2443527234	ICCREA BANCA TM 20/09/27 CALL	EUR	101.75	101.76	101.755	2	200,000	203,510
FR001400E904	RCI BANQUE 4,125% 01/12/25 CALL	EUR						
XS2534908889	BPER BANCA TM 20/01/33 SUB CALL	EUR						
XS2545425980	B.MEDIOLANUM TM GREEN 22/1/27CAL	EUR						
XS2558591967	BANCO BPM GREEN TM 21/01/28 CALL	EUR						
XS2563002653	MEDIOBANCA TM SUST 07/02/29 CALL	EUR						
XS2564398753	ILLIMITY BANK 6,625% 9/12/2025	EUR						
XS2577053825	UNICREDIT TM 17/01/2029 CALL	EUR						
XS2577518488	BANCA IFIS 6,125% 19/01/2027	EUR						

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XS2577572188	BANCO BPM GREEN 4,875% 18/01/27	EUR						
XS1928480166	MEDIOBANCA S/UP 25/01/2024	EUR						
XS2431320378	MEDIOBANCA TM 17/07/2029 CALL	EUR						
XS2433139966	UNICREDIT TM 18/01/2028 CALL	EUR						
XS2433141947	UNICREDIT 1,625% 18/01/2032	EUR						
XS2433828071	BPER BANCA TM 25/07/32 SUB CALL	EUR						
XS2434421413	BANCO BPM TM 19/1/32 SUB CALL	EUR						
IT0005479040	ICCREA BANCA S/UP 30/12/2026	EUR	92	93.51	93.045	6	80,000	74,436
XS2034847637	B.POP SONDRIO TM 30/7/29 SUB CAL	EUR	99.9	100.35	100.0625	4	400,000	400,250
XS2124192654	BANCA IFIS 1,75% 25/06/2024	EUR						
XS2315837778	KFW GREEN 1,125% 08/08/2025 NOK	NOK						
XS2360310044	UNICREDIT GREEN TM 05/07/29 CALL	EUR						
XS2361258317	ILLIMITY BANK TM 7/10/31 SUB CAL	EUR	79	85	81.33333	3	300,000	244,000
XS2411537033	B.POP SONDRIO TM 25/02/32 SUBCAL	EUR	84.5	85.25	84.875	2	200,000	169,750

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XS2577533875	ICCREA BANCA TM 20/01/2028 CALL	EUR	102.15	102.3	102.225	2	200,000	204,450
FR001400F0U6	RCI BANQUE 4,625% 13/7/26 CALL	EUR	100.71	100.94	100.733	2	10,000	10,073.3
FR0013334695	RCI BANQUE 1,625% 26/05/26 CALL	EUR	92.72	93.4	92.97407	3	27,000	25,103
XS2017471553	UNICREDIT TM 25/06/25 CALL	EUR						
XS2398807383	FINECOBANK TM 21/10/27 CALL	EUR						
XS2590759986	FINECOBANK TM 23/02/29 CALL	EUR						
XS2592650373	INTESA SP GREEN TM 08/03/28 CALL	EUR						
XS2592658947	INTESA SP GREEN 5,625% 08/03/33	EUR						
XS2597999452	MEDIOBANCA TM 14/3/28 CALL	EUR						
XS2485537828	BPER BANCA TM 30/06/2025 CALL	EUR						
DE000A1HG1K6	ALLIANZ FIN 3,00% 13/03/2028	EUR						
FR0013322146	RCI BANQUE TV 12/03/2025	EUR						
FR0013393774	RCI BANQUE 2,00% 11/07/24 CALL	EUR						
FR0013403441	SOCIETE GENERALE 1,25% 15/02/24	EUR						

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FR0013412707	RCI BANQUE 1,75% 10/04/26 CALL	EUR						
FR0013448859	SOCIETE GENERALE 0,875% 24/09/29	EUR						
FR0013476090	RCI BANQUE 1,125% 15/01/27 CALL	EUR						
XS1074144871	GOLDMAN SACHS 2,875% 03/06/2026	EUR	98.7	98.7	98.7	1	50,000	49,350
XS1107727007	CITIGROUP 2,125% 10/09/2026	EUR						
XS1173792059	CITIGROUP 1,75% 28/01/2025	EUR						
XS1204154410	CR. AGRICOLE 2,625% 17/03/27 SUB	EUR						
XS1402921412	JP MORGAN 1,50% 29/10/2026	EUR						
XS1456422135	JP MORGAN 0,625% 25/01/24 CALL	EUR						
XS1457608286	CITIGROUP 1,50% 26/10/2028 CALL	EUR						
XS1538284230	CR. AGRICOLE 1,875% 20/12/26	EUR						
XS1614198262	GOLDMAN S. 1,375% 15/05/24 CALL	EUR	98.97	98.97	98.97	1	10,000	9,897
XS1785340172	INTESA SANPAOLO 1,75% 20/03/28	EUR						
XS1973750869	MEDIOBANCA 1,625% 07/01/2025	EUR						

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XS1975757789	BCA POP SONDRIO 2,375% 03/04/24	EUR						
XS2585964476	CASSA CENTRALE TM 16/02/27 CALL	EUR	100.33	100.44	100.385	2	200,000	200,770
XS2588885025	UNICREDIT TM 16/02/29 CALL	EUR						
XS2022424993	INTESA SANPAOLO 1,75% 04/07/29	EUR						
XS2027957815	MEDIOBANCA 1,125% 15/07/2025	EUR						
XS2043678841	GOLDMAN SACHS 0,125% 19/08/2024	EUR						
XS2063547041	UNICREDIT 0,50% 09/04/2025	EUR						
XS2066703989	NEXI 1,75% 31/10/2024 CALL	EUR						
XS2067213913	INTESA SANPAOLO 1,625% 21/04/25	EUR						
XS2081018629	INTESA SANPAOLO 1,00% 19/11/26	EUR						
XS2088650051	TAMBURI INV 2,50% 05/12/24 CALL	EUR						
XS2090859252	MEDIOBANCA 0,875% 15/01/2026	EUR						
XS2179037697	INTESA SANPAOLO 2,125% 26/05/25	EUR						
XS2589361240	INTESA S.P. TM 20/02/34 SUB CALL	EUR						

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XS2262077675	MEDIOBANCA 2,30% 23/11/30 SUBCAL	EUR						