

ISIN	Description	Currency	Min price	Max price	Average price	Number of trades	Quantity	Turnover
XS0161100515	TELECOM ITALIA 7,75% 24/01/2033	EUR	104.8	110.2	107.16711	31	1,025,000	1,098,462.9
XS0162513211	INNOGY FIN. 5,75%14/02/33	EUR	114.5	114.5	114.5	1	95,000	108,775
XS0162869076	TELEFONICA EUROP 5,875%14/02/33	EUR						
XS0177089298	ENEL 5,25%29/09/2023	EUR	101.06	101.06	101.06	1	5,000	5,053
US345370CA64	FORD MOTOR CREDIT 7 45% 16/07/31	USD						
XS0222383027	GLAXOSMITHKLINE 4% 16/06/2025	EUR	102.31	103.2	102.755	2	52,000	53,432.6
XS0306646042	ENEL 5,625% 21/06/2027	EUR						
XS0215093534	LEONARDO 4,875% 24/3/2025	EUR	102.2	102.61	102.405	2	200,000	204,810
XS0542534192	ATLANTIA 4,375% 16/09/2025	EUR						
XS0161488498	DEUTSCHE TEL FIN 7,5% 24/01/2033	EUR	131.14	131.14	131.14	1	5,000	6,557
XS0162990229	EDF 5,625% 21/02/2033	EUR	115.65	115.65	115.65	1	6,000	6,939
FR0010014845	GIE PSA TRESORERIE 6% 19/09/33	EUR	115.78	116.4	116.071	3	20,000	23,214.2
US345370BY59	FORD MOTOR 6,625% 01/10/2028 USD	USD						

ISIN	Description	Currency	Min price	Max price	Average price	Number of trades	Quantity	Turnover
XS0452187320	ENEL 5,75% 14/09/2040 GBP	GBP	109.58	109.58	109.58	1	50,000	61,970.52470
XS0842659426	ENEL 4,875% 17/04/2023	EUR						
FR0010800540	EDF 4,625% 11/09/2024	EUR						
XS0203712939	TERNA SPA 4,90% 28/10/2024	EUR	102.7	102.7	102.7	1	50,000	51,350
DE000A1R0691	DAIMLER 2,375% 08/03/2023	EUR						
XS0951565091	ENI 3,25% 10/07/2023	EUR						
XS0970852348	ENI 3,75% 12/09/2025	EUR						
XS0192503695	ENEL 5,25% 20/05/2024	EUR						
XS0553728709	DEUTSCHE TELEKOM 4,50% 28/10/30	EUR						
XS1015217703	BMW 2,625% 17/1/2024	EUR						
XS1023703090	ENI 3,625% 29/01/2029	EUR						
XS1030851791	LUXOTTICA 2,625% 10/02/2024	EUR	99.6	99.6	99.6	1	100,000	99,600
XS0214965963	TELECOM ITALIA 5,25% 17/3/2055	EUR	80.34	82.2	81.21333	3	300,000	243,640
US369604BF92	GE 4,125% 9/10/2042 USD	USD	81.6	92	84.99545	5	22,000	17,532.70287

ISIN	Description	Currency	Min price	Max price	Average price	Number of trades	Quantity	Turnover
XS1167667283	VOLKSWAGEN 1,625% 16/1/2030	EUR	86.88	88.89	87.34385	2	13,000	11,354.7
XS0880764435	HERA 5,20% 29/1/2028	EUR						
XS1014610254	VOLKSWAGEN 2,625% 15/1/2024	EUR						
XS1119021357	EXOR 2,50% 08/10/2024	EUR						
XS1019326641	SNAM 3,25% 22/01/24	EUR						
IT0005108490	AUTOSTRADA 1,625% 12/6/2023	EUR						
US037833AK68	APPLE 2,40% 3/5/2023 USD	USD	99.33	99.33	99.33	1	18,000	16,940.87550
XS0452188054	ENEL 5,625% 14/8/2024 GBP	GBP						
XS1202849086	GLENCORE 1,75% 17/3/25 CALL	EUR						
XS1180451657	ENI 1,50% 02/02/2026	EUR						
US278642AL76	EBAY 3,45% CALL 01/8/24 USD	USD	97	97	97	1	10,000	9,176.91580
XS1327504087	AUTOSTRADA 1,75% 26/06/2026	EUR						
XS1347748607	TELECOM ITALIA 3,625% 19/01/24	EUR						
XS1176079843	ENEL 1,966% 27/1/2025	EUR	97.8	97.8	97.8	1	100,000	97,800

ISIN	Description	Currency	Min price	Max price	Average price	Number of trades	Quantity	Turnover
US037833AS94	APPLE 3,45% 06/5/2024 USD	USD						
US260543CG61	DOW 4,375% CALL 15/11/42 USD	USD	86.04	92.7	90.31688	4	64,000	52,854.66111
XS1292988984	ENI 1,75% 18/01/2024	EUR						
US31562QAF46	STELLANTIS 5,25% 15/4/23 CAL USD	USD						
XS1388625425	STELLANTIS 3,75% 29/3/2024	EUR	100.35	100.35	100.35	1	100,000	100,350
XS1380394806	FERRARI 1,5% 16/3/23	EUR						
XS1316569638	AUTOSTRADA 1,875% 4/11/2025	EUR						
XS1499604905	VODAFONE 0,50% 30/1/24	EUR						
XS1503131713	TERNA 1% 11/10/2028	EUR						
XS1508912646	ACEA 1% 24/10/26 CALL	EUR						
XS1497606365	TELECOM 3% 30/09/2025	EUR	93	93	93	1	100,000	93,000
XS1551068676	ENI 1,5% 17/1/2027	EUR	93.15	93.15	93.15	1	100,000	93,150
XS1550149204	ENEL GREEN 1% 16/9/2024	EUR	96.7	96.93	96.815	2	200,000	193,630
XS1551678409	TELECOM ITALIA 2,5% 19/7/2023	EUR						

ISIN	Description	Currency	Min price	Max price	Average price	Number of trades	Quantity	Turnover
XS1555402145	SNAM 1,25% 25/1/2025	EUR						
XS1578294081	ITALGAS 1,125% 14/3/24	EUR						
FR0013240835	RENAULT 1% 08/03/2023	EUR						
FR0013250693	RCI BANQUE 1,625% 11/04/2025 CALL	EUR	95.71	95.97	95.91302	5	63,000	60,425.2
FR0013245586	STELLANTIS 2,00% 23/03/2024 CALL	EUR	98.35	98.59	98.45667	2	9,000	8,861.1
XS1551917591	ITALGAS 1,625% 19/1/2027	EUR						
US023135AN60	AMAZON 3,8% 05/12/24 USD CALL	USD						
US037833BY53	APPLE 3,25% 23/2/26 USD CALL	USD	98.09	98.09	98.09	1	6,000	5,402.42335
FR0013153707	STELLANTIS 2,375% 14/4/23 CALL	EUR						
US36962GW752	GE TV 05/05/2026 USD	USD	98.01	99.6	98.93636	3	99,000	89,909.12429
US428236BR31	HP INC 6,00% CALL 15/09/2041 USD	USD	100.89	102.87	102.65	2	18,000	17,205.64126
XS1425966287	ENEL 1,375% 1/6/26	EUR						
XS1419869885	TELECOM ITALIA 3,625% 25/5/26	EUR						

ISIN	Description	Currency	Min price	Max price	Average price	Number of trades	Quantity	Turnover
US037833BZ29	APPLE 2,45% 04/08/2026 USD CALL	USD						
US037833CD08	APPLE 3,85% 04/08/2046 USD CALL	USD	86.64	86.64	86.64	1	20,000	16,215.60921
XS1487495316	SAIPEM 3,75% 08/9/2023	EUR	99.85	99.85	99.85	1	100,000	99,850
XS1493322355	ENI 0,625% 19/9/2024	EUR	96.68	96.68	96.68	1	100,000	96,680
XS1493328477	ENI 1,125% 19/9/2028	EUR						
XS1412424662	CNH 2,875% 17/5/23	EUR						
XS1412711217	ENI 1,625% 17/5/28	EUR	89.43	89.43	89.43	1	100,000	89,430
XS1421827269	SWISS RE REASSURE 1,375% 27/5/23	EUR						
XS1627782771	LEONARDO 1,5% 07/06/24 CALL	EUR						
XS1639488771	FERROVIE STATO 1,5% 27/6/25	EUR						
XS1711584430	SAIPEM 2,625% 07/01/25 CALL	EUR	96.7	96.7	96.7	1	100,000	96,700
XS1551347393	JAGUAR 2,20% 15/01/2024	EUR						
XS1706922256	ESSELUNGA 1,875% 25/10/2027 CALL	EUR						

ISIN	Description	Currency	Min price	Max price	Average price	Number of trades	Quantity	Turnover
XS1684385161	SOFTBANK 3,125% 19/09/25 CALL	EUR						
XS1684385591	SOFTBANK 4,00% 19/09/29 CALL	EUR						
XS1881005976	JAGUAR 4,50% 15/01/2026 CALL	EUR	96.7	96.7	96.7	1	100,000	96,700
US345370CQ17	FORD MOTOR 4,75% 15/01/43 USD	USD						
US36962GL367	GE TV 13/05/2024 USD	USD	98.2	98.2	98.2	1	40,000	35,748.08882
US382550BF73	GOODYEAR 5% 31/5/26 CALL USD	USD						
US00206RBH49	ATT 4,30% 15/12/2042 CALL USD	USD						
XS2010447238	BMW FINANCE 0,75% 13/07/2026	EUR	91.66	91.66	91.66	1	50,000	45,830
XS2014291616	VOLKSWAGEN LEAS 1,50% 19/06/2026	EUR						
XS2024715794	DEUTSCHE TELEKOM 0,5% 05/07/2027	EUR	90.75	90.75	90.75	1	10,000	9,075
DE000A2TEDB8	THYSSENKRUPP 2,875% 22/2/24 CALL	EUR	98.6	99.29	98.86399	13	536,000	529,911
XS1729872736	FORD MOTOR CREDIT TV 01/12/2024	EUR						

ISIN	Description	Currency	Min price	Max price	Average price	Number of trades	Quantity	Turnover
XS1893631769	VOLKSWAGEN FIN. 2,25% 16/10/26	EUR	96.2	98.05	96.56955	4	132,000	127,471.8
XS1292389415	APPLE 2% 17/09/2027	EUR						
XS1652855815	VODAFONE GROUP PLC 1,5% 24/7/27	EUR						
XS1652866002	TERNA SPA 1,375% 26/07/2027	EUR	93.14	93.14	93.14	1	100,000	93,140
FR0013284247	ENGIE GREEN 0,375% 28/2/23 CALL	EUR						
FR0013284254	ENGIE GREEN 1,375% 28/2/29 CALL	EUR						
XS1688199949	AUTOSTRAD 1,875% 26/9/29 CALL	EUR						
XS1692347526	VOLKSWAGEN LEASING 1,125% 4/4/24	EUR						
XS1698218523	TIM CAP 2,375% 12/10/27 CALL	EUR						
XS1701884204	A2A SPA 1,625% 19/10/27 CALL	EUR						
XS1706921951	ESSELUNGA 0,875% 25/10/23 CALL	EUR						
XS1707063589	WEBUILD 1,75% 26/10/24 CALL	EUR	95	95	95	1	100,000	95,000

ISIN	Description	Currency	Min price	Max price	Average price	Number of trades	Quantity	Turnover
XS1885506813	TOYOTA MOTOR S/UP 24/10/25 USD	USD	95.75	97.31	96.63494	16	154,000	139,064.14885
DE000A14J587	THYSSENKRUPP 2,50% 25/02/2025	EUR	99.84	99.84	99.84	1	21,000	20,966.4
FR0013292687	RCI BANQUE TV 04/11/2024	EUR	99.3	99.86	99.35283	2	106,000	105,314
FR0013299435	RENAULT 1,00% 28/11/2025 CALL	EUR	93.82	94.13	94.01966	8	203,000	190,859.9
US87927VAF58	TIM 6,375% 15/11/2033 USD CALL	USD	85	89	88.64640	6	136,000	111,917.59780
US88167AAD37	TEVA 2,80% 21/07/2023 USD CALL	USD						
US88167AAF84	TEVA 4,10% 01/10/2046 USD CALL	USD	65.78	68.85	66.18043	2	46,000	28,399.95800
XS2344735811	ENI SUST 0,375% 14/06/2028 CALL	EUR						
XS1881004730	SNAM 1,00% 18/09/2023 CALL	EUR						
XS2356040357	STELLANTIS 0,75% 18/01/2029 CALL	EUR						
XS2356041165	STELLANTIS 1,25% 20/06/2033 CALL	EUR						
XS1439749281	TEVA 1,125% 15/10/2024 CALL	EUR						
XS1813724603	TEVA 4,50% 01/03/2025 CALL	EUR	99.2	99.2	99.2	1	100,000	99,200

ISIN	Description	Currency	Min price	Max price	Average price	Number of trades	Quantity	Turnover
XS2102392276	WEBUILD 3,625% 28/01/2027 CALL	EUR	88	88.01	88.005	2	200,000	176,010
XS2267889991	AUTOSTRIDE 2,00% 04/12/2028 CALL	EUR						
XS2325696628	SAIPEM FIN. 3,125% 31/3/28 CALL	EUR	88	88	88	1	100,000	88,000
XS2325733413	STELLANTIS 0,625% 30/3/27 CALL	EUR						
XS1915596222	JUVENTUS 3,375% 19/02/2024 CALL	EUR	95.66	95.66	95.66	1	100,000	95,660
XS2049317808	IVS GROUP 3% 18/10/2026 CALL	EUR	94.45	95.5	94.955	5	150,000	142,432.5
XS2292486771	ACEA GREEN 0% 28/09/2025 CALL	EUR						
XS2292487076	ACEA GREEN 0,25% 28/07/2030 CALL	EUR						
XS2301390089	ATLANTIA 1,875% 12/02/2028 CALL	EUR						
DE000A169G15	DAIMLER 1,40% 12/01/2024	EUR						
US382550BG56	GOODYEAR 4,875% 15/3/27 USD CALL	USD	96.2	96.2	96.2	1	10,000	8,830.54893
XS2250376477	A2A 0,625% 28/10/32 CALL	EUR						
XS1050842423	GLENCORE FIN 3,75% 01/04/26 CALL	EUR						

ISIN	Description	Currency	Min price	Max price	Average price	Number of trades	Quantity	Turnover
XS1439749364	TEVA FIN 1,625% 15/10/2028 CALL	EUR						
XS1558491855	ATLANTIA 1,625% 03/02/2025	EUR						
XS1576621632	AVIS BUDGET 4,50% 15/05/25 CALL	EUR	98.4	98.4	98.4	1	100,000	98,400
XS2010037682	JAGUAR 6,875% 15/11/2026 CALL	EUR	99.2	99.45	99.325	2	200,000	198,650
XS2056488013	TOYOTA 1,35% 22/10/2026 USD	USD						
US36966THT25	GE TV 15/03/2023 USD	USD						
US64110LAN64	NETFLIX 4,375% 15/11/26 USD CAL	USD	96.5	98.6	98.44444	2	54,000	48,683.82298
XS2178833773	STELLANTIS 3,875% 05/01/26 CALL	EUR						
XS2202907510	SAIPEM FIN 3,375% 15/07/26 CALL	EUR	95.4	95.64	95.52	2	200,000	191,040
XS1612543121	GE 1,5% 17/05/2029 CALL	EUR						
XS1823502650	BASF SE 0,875% 22/05/2025	EUR						
XS1645722262	ATLANTIA 1,875% 13/07/27 CALL	EUR						
XS1733289406	CATTOLICA TM 14/12/2047 SUB CALL	EUR	96.99	96.99	96.99	1	100,000	96,990

ISIN	Description	Currency	Min price	Max price	Average price	Number of trades	Quantity	Turnover
US023135BM78	AMAZON 4,25% 22/08/2057 CALL USD	USD	87.79	91.11	88.35167	3	48,000	39,612.18305
US345370CR99	FORD 4,346% 08/12/26 CALL USD	USD						
US345370CS72	FORD 5,291% 08/12/46 CALL USD	USD	77.85	89.1	83.475	2	12,000	9,287.44596
US87927VAM00	TIM CAP 6% 30/9/34 CALL USD	USD	84.4	84.4	84.4	3	50,000	38,737.98210
XS1684269332	ENI 1,00% 14/03/2025	EUR						
FR0013323326	STELLANTIS 2,00% 20/03/2025	EUR						
FR0013287273	ILIAD SA 1,50% 14/10/24 CALL	EUR						
XS0503603267	DEUTSCHE TELEKOM 4,875% 22/04/25	EUR						
XS1211044075	TEVA PHARMA 1,875% 31/3/27 CALL	EUR						
XS1463101680	VODAFONE GROUP 1,6% 29/07/31	EUR						
XS1721422902	VODAFONE GROUP 2,875% 20/11/37	EUR						
XS1721423462	VODAFONE GROUP 1,125% 20/11/25	EUR						
XS1793255941	SOFTBANK 5,00% 15/04/28 CALL	EUR						

ISIN	Description	Currency	Min price	Max price	Average price	Number of trades	Quantity	Turnover
XS2009038113	INT GAME TECH 3,5% 15/6/26 CALL	EUR						
XS2051904733	INT GAME TECH 2,375% 15/4/28 CAL	EUR						
XS2199351375	STELLANTIS 4,50% 07/07/28 CALL	EUR	101.5	101.5	101.5	1	100,000	101,500
XS2199716304	LEONARDO 2,375% 08/01/26 CALL	EUR						
XS2271356201	WEBUILD 5,875% 15/12/25 CALL	EUR	96.4	96.58	96.49	2	200,000	192,980
US87927VAR96	TIM CAPITAL 7,20% 18/07/36 USD	USD	93.66	93.66	93.66	1	4,000	3,526.02353
US87927VAV09	TIM CAPITAL 7,721% 04/06/38 USD	USD						
XS2331288212	ITAL WINE B 2,50% 13/05/27 CALL	EUR	92.85	94.3	92.93058	6	278,000	258,347
DE000A289QR9	DAIMLER GREEN 0,75% 10/09/2030	EUR						
US89236TDR32	TOYOTA 3,20 11/01/2027 USD CALL	USD						
XS2331921390	ANIMA HOLD 1,50% 22/04/2028 CALL	EUR						
US023135AP19	AMAZON 4,80% 05/12/34 USD CALL	USD						
US89236TDK88	TOYOTA 2,25% 18/10/23 USD CALL	USD						

ISIN	Description	Currency	Min price	Max price	Average price	Number of trades	Quantity	Turnover
US89236TDW27	TOYOTA 2,90% 17/04/24 USD CALL	USD						
XS2534976886	A2A GREEN 4,50% 19/9/2030 CALL	EUR						
XS2577396430	PIRELLI 4,25% SUST 18/01/28 CALL	EUR	100.02	100.32	100.15	4	400,000	400,600
XS2579284469	ACEA GREEN 3,875% 24/01/31 CALL	EUR						
IT0005521171	ENI SUST 4,30% 10/02/2028	EUR	101.95	103.5	102.47112	96	1,872,000	1,918,259.4
XS2434701616	AUTOSTRAD 1,625% 25/01/28 CALL	EUR						
XS2434702853	AUTOSTRAD 2,25% 25/01/32 CALL	EUR						
XS2437324333	WEBUILD SUST 3,875% 28/7/26 CALL	EUR	87.75	87.75	87.75	1	100,000	87,750
XS1747134564	CARRARO 1,75% 31/01/25 CALL	EUR	98.3	98.86	98.83343	3	143,000	141,331.8
XS2083187059	ALERION GB 3,125% 19/12/25 CALL	EUR	98.05	98.35	98.21667	3	45,000	44,197.5
XS2215041513	CARRARO 3,75% 25/09/26 CALL	EUR	97.49	99.55	98.70548	7	299,000	295,129.4
XS2377768366	WIIT 2,375% 07/10/2026 CALL	EUR	92.5	95.44	93.26548	11	336,000	313,372

ISIN	Description	Currency	Min price	Max price	Average price	Number of trades	Quantity	Turnover
XS2393520734	OVS SUST 2,25% 10/11/2027 CALL	EUR	92	92.75	92.24653	8	144,000	132,835
XS2395580892	ALERION GB 2,25% 03/11/27 CALL	EUR	91.95	92.35	92.07	3	10,000	9,207
FR0014004AF5	AIR FRANCE 3,875% 01/07/26 CALL	EUR						
XS1846631049	TIM 2,875% 28/01/2026 CALL	EUR						
XS2574873183	E.ON GREEN 3,875% 12/01/35 CALL	EUR						
XS2574873266	E.ON 3,50% 12/01/2028 CALL	EUR						
XS2579897633	AUTOSTRIDE SUST 4,75% 24/1/31CAL	EUR						
XS2581393134	TELECOM 6,875% 15/02/28 CALL	EUR						
XS2583205906	A2A GREEN 4,375% 03/02/34 CALL	EUR						
XS2455938212	ALERION GREEN 3,50% 17/5/28 CALL	EUR	94.24	96.8	96.27898	27	391,000	376,450.8
XS2532681074	FS GREEN 3,75% 14/04/2027	EUR						
DE000A2G9HU0	SIXT 1,50% 21/02/2024 CALL	EUR						
DE000A3H2UX0	SIXT 1,75% 09/12/2024 CALL	EUR						

ISIN	Description	Currency	Min price	Max price	Average price	Number of trades	Quantity	Turnover
FR0013241361	RENAULT 1,375% 08/03/2024 CALL	EUR						
FR0013329315	RENAULT 1,00% 18/04/2024 CALL	EUR						
FR0013428414	RENAULT 1.25% 24/06/2025 CALL	EUR						
FR0014002OL8	RENAULT 2,50% 01/04/2028 CALL	EUR						
FR0014007KL5	RENAULT 0,50% 14/07/2025 CALL	EUR						
XS1678966935	CNH IND 1,75% 12/09/2025 CALL	EUR						
XS1698714000	COVIVIO GREEN 1,625% 17/10/24CAL	EUR						
XS1713463559	ENEL 3,375% 24/11/2081 SUB CALL	EUR	90.62	90.62	90.62	1	100,000	90,620
XS1713463716	ENEL 2,50% 24/11/2078 SUB CALL	EUR						
XS1808984501	PIAGGIO 3,625% 30/04/2025 CALL	EUR						
XS1823623878	CNH IND 1,875% 19/01/2026 CALL	EUR						
XS1935256369	TIM 4,00% 11/04/2024 CALL	EUR						
XS1937665955	ENEL GREEN 1,50% 21/07/25 CALL	EUR						

ISIN	Description	Currency	Min price	Max price	Average price	Number of trades	Quantity	Turnover
XS1957442541	SNAM 1,25% 28/08/2025 CALL	EUR						
XS1969600748	CNH IND1,75% 25/03/2027 CALL	EUR						
XS1982819994	TIM 2,75% 15/04/2025 CALL	EUR						
XS2010037849	JAGUAR 5,875% 15/11/2024 CALL	EUR						
XS2069040389	ANIMA HOLD 1,75% 23/10/2026 CALL	EUR	90.9	90.9	90.9	1	100,000	90,900
XS2081611993	AZIMUT HOLDING 1,625% 12/12/24	EUR						
XS2084425466	IMMOBILIARE 2,125% 17/05/27 CALL	EUR						
XS2089322098	RAI 1,375% 04/12/2024 CALL	EUR						
XS2270395408	POSTE ITA 0% 10/12/24 CALL	EUR						
XS2270397016	POSTE ITA 0,50% 10/12/28 CALL	EUR	81.68	81.68	81.68	1	100,000	81,680
XS2278566299	AUTOSTRADA 2,00% 15/01/2030 CALL	EUR						
XS2288109676	TIM 1,625% 18/01/2029 CALL	EUR						