

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	6.080	1	50,000	111	112.14	100,000	1	5.920		
XS0162513211	INNOGY FIN. 5,75%14/02/33	14/02/2033	EUR	Fixed rate	1Y	5.75	3.631	1	100,000	115.66	116.9	100,000	1	3.479		
XS0162869076	TELEFONICA EUROP 5,875%14/02/33	14/02/2033	EUR	Fixed rate	1Y	5.88	3.630	1	100,000	116.59	118.81	100,000	1	3.361		
XS0222383027	GLAXOSMITHKLINE 4% 16/06/2025	16/06/2025	EUR	Fixed rate	1Y	4.00	3.734	1	100,000	100.276	100.766	42,000	1	3.278		
XS0306646042	ENEL 5,625% 21/06/2027	21/06/2027	EUR	Fixed rate	1Y	5.63	3.326	1	50,000	106.7	107.16	100,000	1	3.175		
XS0215093534	LEONARDO 4,875% 24/3/2025	24/03/2025	EUR	Fixed rate	1Y	4.88	3.920	1	100,000	100.79	101.2	100,000	1	3.445		
XS0542534192	ATLANTIA 4,375% 16/09/2025	16/09/2025	EUR	Fixed rate	1Y	4.38	3.959	1	100,000	100.52	100.88	100,000	1	3.685		
XS0161488498	DEUTSCHE TEL FIN 7,5% 24/01/2033	24/01/2033	EUR	Floating rate	1Y	7.50	3.558	1	100,000	129.07	131.01	100,000	1	3.337		
XS0162990229	EDF 5,625% 21/02/2033	21/02/2033	EUR	Fixed rate	1Y	5.63	3.977	1	100,000	112.01	115.62	100,000	1	3.525		
FR0010014845	GIE PSA TRESORERIE 6% 19/09/33	19/09/2033	EUR	Fixed rate	1Y	6.00	3.713	1	50,000	117.79	119.2	50,000	1	3.551		
FR0010800540	EDF 4,625% 11/09/2024	11/09/2024	EUR	Fixed rate	1Y	4.63	5.350	1	100,000	99.7	100.95	100,000	1	1.794		
XS0203712939	TERNA SPA 4,90% 28/10/2024	28/10/2024	EUR	Fixed rate	1Y	4.90	3.875	1	100,000	100.43	100.61	100,000	1	3.499		
XS0970852348	ENI 3,75% 12/09/2025	12/09/2025	EUR	Fixed rate	1Y	3.75	3.622	1	100,000	100.15	100.3	100,000	1	3.507		
XS0192503695	ENEL 5,25% 20/05/2024	20/05/2024	EUR	Fixed rate	1Y	5.25	4.850	1	100,000	100.03	100.23	100,000	1	4.801		
XS0553728709	DEUTSCHE TELEKOM 4,50% 28/10/30	28/10/2030	EUR	Fixed rate	1Y	4.50	3.346	1	100,000	106.6	108.8	50,000	1	2.982		

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XS1023703090	ENI 3,625% 29/01/2029	29/01/2029	EUR	Fixed rate	1Y	3.63	3.737	1	200,000	99.51	102.07	200,000	1	3.144		
XS0214965963	TELECOM ITALIA 5,25% 17/3/2055	17/03/2055	EUR	Fixed rate	1Y	5.25	6.346	1	100,000	85.3	88.34	100,000	1	6.096		
XS1167667283	VOLKSWAGEN 1,625% 16/1/2030	16/01/2030	EUR	Fixed rate	1Y	1.63	3.731	1	100,000	89.37	90.16	100,000	1	3.565		
XS0880764435	HERA 5,20% 29/1/2028	29/01/2028	EUR	Fixed rate	1Y	5.20	3.869	1	100,000	104.52	106.35	100,000	1	3.354		
XS1119021357	EXOR 2,50% 08/10/2024	08/10/2024	EUR	Fixed rate	1Y	2.50	4.313	1	100,000	99.23	99.68	100,000	1	3.229		
XS1202849086	GLENCORE 1,75% 17/3/25 CALL	17/03/2025	EUR	Fixed rate	1Y	1.75	4.106	1	100,000	98.04	98.99	100,000	1	2.950		
XS1180451657	ENI 1,50% 02/02/2026	02/02/2026	EUR	Fixed rate	1Y	1.50	3.879	1	200,000	96.07	97.08	200,000	1	3.253		
XS1327504087	AUTOSTRADA 1,75% 26/06/2026	26/06/2026	EUR	Fixed rate	1Y	1.75	3.959	1	100,000	95.56	96.06	100,000	1	3.702		
XS1176079843	ENEL 1,966% 27/1/2025	27/01/2025	EUR	Fixed rate	1Y	1.97	3.812	1	100,000	98.69	98.88	100,000	1	3.539		
XS1316569638	AUTOSTRADA 1,875% 4/11/2025	04/11/2025	EUR	Fixed rate	1Y	1.88	3.980	1	100,000	97	97.4	100,000	1	3.692		
XS1503131713	TERNA 1% 11/10/2028	11/10/2028	EUR	Fixed rate	1Y	1.00	3.750	1	100,000	88.97	91.25	100,000	1	3.148		
XS1508912646	ACEA 1% 24/10/26 CALL	24/10/2026	EUR	Fixed rate	1Y	1.00	3.937	1	100,000	93.23	95.67	100,000	1	2.845		
XS1497606365	TELECOM 3% 30/09/2025	30/09/2025	EUR	Fixed rate	1Y	3.00	4.629	1	100,000	97.83	98.67	100,000	1	3.988		
XS1551068676	ENI 1,5% 17/1/2027	17/01/2027	EUR	Fixed rate	1Y	1.50	3.511	1	100,000	94.91	95.12	100,000	1	3.425		
XS1550149204	ENEL GREEN 1% 16/9/2024	16/09/2024	EUR	Fixed rate	1Y	1.00	5.696	1	100,000	98.34	99.48	100,000	1	2.450		
XS1555402145	SNAM 1,25% 25/1/2025	25/01/2025	EUR	Fixed rate	1Y	1.25	4.132	1	100,000	97.986	98.394	100,000	1	3.538		

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FR0013250693	RCI BANQUE 1,625% 11/04/2025 CAL	11/04/2025	EUR	Fixed rate	1Y	1.63	3.869	1	50,000	97.99	98.26	50,000	1	3.562		
XS1551917591	ITALGAS 1,625% 19/1/2027	19/01/2027	EUR	Fixed rate	1Y	1.63	3.743	1	100,000	94.65	95.48	100,000	1	3.404		
XS1425966287	ENEL 1,375% 1/6/26	01/06/2026	EUR	Fixed rate	1Y	1.38	4.000	1	100,000	94.891	96.41	100,000	1	3.198		
XS1419869885	TELECOM ITALIA 3,625% 25/5/26	25/05/2026	EUR	Fixed rate	1Y	3.63	4.713	1	100,000	97.92	99	100,000	1	4.143		
XS1493322355	ENI 0,625% 19/9/2024	19/09/2024	EUR	Fixed rate	1Y	0.63	3.934	1	100,000	98.8	98.91	100,000	1	3.627		
XS1493328477	ENI 1,125% 19/9/2028	19/09/2028	EUR	Fixed rate	1Y	1.13	3.362	1	100,000	91.05	91.49	200,000	1	3.246		
XS1412711217	ENI 1,625% 17/5/28	17/05/2028	EUR	Fixed rate	1Y	1.63	3.521	1	200,000	93	93.67	200,000	1	3.331		
XS1627782771	LEONARDO 1,5% 07/06/24 CALL	07/06/2024	EUR	Fixed rate	1Y	1.50	4.863	1	100,000	99.72	100.04	100,000	1	0.998		
XS1639488771	FERROVIE STATO 1,5% 27/6/25	27/06/2025	EUR	Fixed rate	1Y	1.50	4.114	1	100,000	97.15	98.2	100,000	1	3.134		
XS1711584430	SAIPEM 2,625% 07/01/25 CALL	07/01/2025	EUR	Fixed rate	1Y	2.63	4.781	1	100,000	98.58	98.91	100,000	1	4.269		
XS1706922256	ESSELUNGA 1,875% 25/10/2027 CALL	25/10/2027	EUR	Fixed rate	1Y	1.88	4.047	1	100,000	93.1	94.47	100,000	1	3.599		
XS1684385161	SOFTBANK 3,125% 19/09/25 CALL	19/09/2025	EUR	Fixed rate	6M	3.13	5.120	1	100,000	97.4	98.75	100,000	1	4.074		
XS1684385591	SOFTBANK 4,00% 19/09/29 CALL	19/09/2029	EUR	Fixed rate	6M	4.00	5.661	1	100,000	92.4	96.1	100,000	1	4.833		
XS1881005976	JAGUAR 4,50% 15/01/2026 CALL	15/01/2026	EUR	Fixed rate	6M	4.50	4.584	1	100,000	99.86	101.52	100,000	1	3.560		
XS2010447238	BMW FINANCE 0,75% 13/07/2026	13/07/2026	EUR	Fixed rate	1Y	0.75	3.238	1	50,000	94.84	94.96	50,000	1	3.178		

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XS2014291616	VOLKSWAGEN LEAS 1,50% 19/06/2026	19/06/2026	EUR	Fixed rate	1Y	1.50	3.804	1	100,000	95.4	95.85	100,000	1	3.571		
XS2024715794	DEUTSCHE TELEKOM 0,5% 05/07/2027	05/07/2027	EUR	Fixed rate	1Y	0.50	3.472	1	50,000	91.25	94.5	50,000	1	2.326		
XS1729872736	FORD MOTOR CREDIT TV 01/12/2024	01/12/2024	EUR	Floating rate	3M	4.64	5.614	1	100,000	99.48	101.45	100,000	1	2.104		
XS1893631769	VOLKSWAGEN FIN. 2,25% 16/10/26	16/10/2026	EUR	Fixed rate	1Y	2.25	3.569	1	50,000	96.96	97.56	50,000	1	3.303		
XS1292389415	APPLE 2% 17/09/2027	17/09/2027	EUR	Fixed rate	1Y	2.00	3.356	1	100,000	95.75	98	100,000	1	2.628		
XS1652855815	VODAFONE GROUP PLC 1,5% 24/7/27	24/07/2027	EUR	Fixed rate	1Y	1.50	3.507	1	100,000	94	95.2	100,000	1	3.092		
XS1652866002	TERNA SPA 1,375% 26/07/2027	26/07/2027	EUR	Fixed rate	1Y	1.38	3.943	1	100,000	92.38	94.22	100,000	1	3.298		
FR0013284254	ENGIE GREEN 1,375% 28/2/29 CALL	28/02/2029	EUR	Fixed rate	1Y	1.38	3.611	1	100,000	90.29	91.89	100,000	1	3.223		
XS1688199949	AUTOSTRATE 1,875% 26/9/29 CALL	26/09/2029	EUR	Fixed rate	1Y	1.88	4.259	1	100,000	88.73	90.54	100,000	1	3.852		
XS1698218523	TIM CAP 2,375% 12/10/27 CALL	12/10/2027	EUR	Fixed rate	1Y	2.38	5.095	1	100,000	91.62	93.34	100,000	1	4.511		
XS1701884204	A2A SPA 1,625% 19/10/27 CALL	19/10/2027	EUR	Fixed rate	1Y	1.63	3.994	1	100,000	92.5						
XS1707063589	WEBUILD 1,75% 26/10/24 CALL	26/10/2024	EUR	Fixed rate	1Y	1.75	4.637	1	100,000	98.66	98.97	100,000	1	3.958		
DE000A14J587	THYSSENKRUPP 2,50% 25/02/2025	25/02/2025	EUR	Fixed rate	1Y	2.50	4.733	1	50,000	98.26	99.599	100,000	1	2.998		
FR0013292687	RCI BANQUE TV 04/11/2024	04/11/2024	EUR	Floating rate	3M			1	100,000	100	100.6	100,000	1			

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FR0013299435	RENAULT 1,00% 28/11/2025 CALL	28/11/2025	EUR	Fixed rate	1Y	1.00	3.959	1	50,000	95.61	96.04	10,000	1	3.659		
XS2344735811	ENI SUST 0,375% 14/06/2028 CALL	14/06/2028	EUR	Fixed rate	1Y	0.38	3.630	1	200,000	87.8	89.51	200,000	1	3.141		
XS2356040357	STELLANTIS 0,75% 18/01/2029 CALL	18/01/2029	EUR	Fixed rate	1Y	0.75	3.656	1	100,000	87.66	89.6	200,000	2	3.167		
XS2356041165	STELLANTIS 1,25% 20/06/2033 CALL	20/06/2033	EUR	Fixed rate	1Y	1.25	3.936	1	100,000	79.75	81.78	100,000	1	3.633		
XS1439749281	TEVA 1,125% 15/10/2024 CALL	15/10/2024	EUR	Fixed rate	1Y	1.13	6.734	1	100,000	97.6	98.8	100,000	1	3.892		
XS1813724603	TEVA 4,50% 01/03/2025 CALL	01/03/2025	EUR	Fixed rate	6M	4.50	5.752	1	100,000	99.05	100.8	100,000	1	3.508		
XS2102392276	WEBUILD 3,625% 28/01/2027 CALL	28/01/2027	EUR	Fixed rate	1Y	3.63	4.689	1	100,000	97.32	98.3	100,000	1	4.294		
XS2267889991	AUTOSTRAD 2,00% 04/12/2028 CALL	04/12/2028	EUR	Fixed rate	1Y	2.00	4.015	1	100,000	91.72	92.31	100,000	1	3.864		
XS2325696628	SAIPEM FIN. 3,125% 31/3/28 CALL	31/03/2028	EUR	Fixed rate	1Y	3.13	4.091	1	100,000	96.58	97.5	100,000	1	3.827		
XS2325733413	STELLANTIS 0,625% 30/3/27 CALL	30/03/2027	EUR	Fixed rate	1Y	0.63	3.597	1	100,000	91.97	92.52	100,000	1	3.382		
XS2049317808	IVS GROUP 3% 18/10/2026 CALL	18/10/2026	EUR	Fixed rate	1Y	3.00	4.742	1	100,000	96.05	97.75	100,000	1	3.978		
XS2292486771	ACEA GREEN 0% 28/09/2025 CALL	28/09/2025	EUR	Fixed rate	1Y		4.350	1	100,000	94.25	96.42	100,000	1	2.656		
XS2292487076	ACEA GREEN 0,25% 28/07/2030 CALL	28/07/2030	EUR	Fixed rate	1Y	0.25	3.596	1	100,000	81.641	83.1	100,000	1	3.299		
XS2301390089	ATLANTIA 1,875% 12/02/2028 CALL	12/02/2028	EUR	Fixed rate	1Y	1.88	4.324	1	100,000	91.65	93.09	100,000	1	3.881		
XS2250376477	A2A 0,625% 28/10/32 CALL	28/10/2032	EUR	Fixed rate	1Y	0.63	4.048	1	100,000	75.85	78.45	100,000	1	3.624		

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XS1050842423	GLENCORE FIN 3,75% 01/04/26 CALL	01/04/2026	EUR	Fixed rate	1Y	3.75	4.300	1	100,000	99.01	100.56	100,000	1	3.437		
XS1439749364	TEVA FIN 1,625% 15/10/2028 CALL	15/10/2028	EUR	Fixed rate	1Y	1.63	5.158	1	100,000	86.291	89	100,000	1	4.406		
XS1558491855	ATLANTIA 1,625% 03/02/2025	03/02/2025	EUR	Fixed rate	1Y	1.63	5.251	1	100,000	97.4	98.85	100,000	1	3.202		
XS2010037682	JAGUAR 6,875% 15/11/2026 CALL	15/11/2026	EUR	Fixed rate	6M	6.88	4.552	1	100,000	105.47	106.57	100,000	1	4.103		
XS2178833773	STELLANTIS 3,875% 05/01/26 CALL	05/01/2026	EUR	Fixed rate	1Y	3.88	3.934	1	100,000	99.89	101.47	100,000	1	2.947		
XS2202907510	SAIPEM FIN 3,375% 15/07/26 CALL	15/07/2026	EUR	Fixed rate	1Y	3.38	4.111	1	100,000	98.48	98.99	100,000	1	3.861		
XS1612543121	GE 1,5% 17/05/2029 CALL	17/05/2029	EUR	Fixed rate	1Y	1.50										
XS1823502650	BASF SE 0,875% 22/05/2025	22/05/2025	EUR	Fixed rate	1Y	0.88	4.188	1	50,000	96.7	98.1	50,000	1	2.756		
XS1645722262	ATLANTIA 1,875% 13/07/27 CALL	13/07/2027	EUR	Fixed rate	1Y	1.88	4.166	1	100,000	93.3	94.84	100,000	1	3.620		
XS1733289406	CATTOLICA TM 14/12/2047 SUB CALL	14/12/2047	EUR	Mixed Rate	1Y	4.25	4.324	1	100,000	98.9	100.6	100,000	1	4.208		
XS1684269332	ENI 1,00% 14/03/2025	14/03/2025	EUR	Fixed rate	1Y	1.00	4.464	1	200,000	97.16	98.42	200,000	1	2.902		
FR0013323326	STELLANTIS 2,00% 20/03/2025	20/03/2025	EUR	Fixed rate	1Y	2.00	4.876	1	100,000	97.6	99.4	100,000	1	2.702		
FR0013287273	ILIAD SA 1,50% 14/10/24 CALL	14/10/2024	EUR	Fixed rate	1Y	1.50	5.698	1	100,000	98.2	99.5	100,000	1	2.642		
XS0503603267	DEUTSCHE TELEKOM 4,875% 22/04/25	22/04/2025	EUR	Fixed rate	1Y	4.88	4.009	1	100,000	100.79	102.05	100,000	1	2.671		

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XS1211044075	TEVA PHARMA 1,875% 31/3/27 CALL	31/03/2027	EUR	Fixed rate	1Y	1.88	4.924	1	100,000	91.95	94	100,000	1	4.114		
XS1463101680	VODAFONE GROUP 1,6% 29/07/31	29/07/2031	EUR	Fixed rate	1Y	1.60	3.614	1	100,000	87.39	88.94	100,000	1	3.348		
XS1721422902	VODAFONE GROUP 2,875% 20/11/37	20/11/2037	EUR	Fixed rate	1Y	2.88	4.093	1	100,000	87.52	93.06	100,000	1	3.527		
XS1721423462	VODAFONE GROUP 1,125% 20/11/25	20/11/2025	EUR	Fixed rate	1Y	1.13	3.853	1	100,000	96.001	96.83	100,000	1	3.272		
XS1793255941	SOFTBANK 5,00% 15/04/28 CALL	15/04/2028	EUR	Fixed rate	6M	5.00	5.341	1	100,000	98.8	102.5	100,000	1	4.302		
XS2009038113	INT GAME TECH 3,5% 15/6/26 CALL	15/06/2026	EUR	Fixed rate	6M	3.50	4.762	1	100,000	97.5	99.55	100,000	1	3.723		
XS2051904733	INT GAME TECH 2,375% 15/4/28 CAL	15/04/2028	EUR	Fixed rate	6M	2.38	4.165	1	100,000	93.56	95	100,000	1	3.753		
XS2199351375	STELLANTIS 4,50% 07/07/28 CALL	07/07/2028	EUR	Fixed rate	1Y	4.50	3.699	1	100,000	103.03	105.03	100,000	1	3.188		
XS2199716304	LEONARDO 2,375% 08/01/26 CALL	08/01/2026	EUR	Fixed rate	1Y	2.38	3.990	1	100,000	97.43	97.8	100,000	1	3.753		
XS2271356201	WEBUILD 5,875% 15/12/25 CALL	15/12/2025	EUR	Fixed rate	1Y	5.88	5.126	1	100,000	101.09	101.79	100,000	1	4.670		
XS2331288212	ITAL WINE B 2,50% 13/05/27 CALL	13/05/2027	EUR	Fixed rate	1Y	2.50	5.352	1	100,000	92.25	93.55	100,000	1	4.852		
DE000A289QR9	DAIMLER GREEN 0,75% 10/09/2030	10/09/2030	EUR	Fixed rate	1Y	0.75	3.162	1	100,000	86.33	87.56	100,000	1	2.927		
XS2331921390	ANIMA HOLD 1,50% 22/04/2028 CALL	22/04/2028	EUR	Fixed rate	1Y	1.50	4.153	1	100,000	90.5	92	100,000	1	3.711		
XS1948611840	BMW FINANCE 1,50% 06/02/29	06/02/2029	EUR	Fixed rate	1Y	1.50	3.410	1	100,000	91.75	94.25	100,000	1	2.809		
XS2447561403	BMW FINANCE 0,50% 22/02/25	22/02/2025	EUR	Fixed rate	1Y	0.50	4.172	1	100,000	97.18	98.069	100,000	1	2.992		

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XS2577396430	PIRELLI 4,25% SUST 18/01/28 CALL	18/01/2028	EUR	Fixed rate	1Y	4.25	3.858	1	100,000	101.31	102.01	100,000	1	3.654		
XS2579284469	ACEA GREEN 3,875% 24/01/31 CALL	24/01/2031	EUR	Fixed rate	1Y	3.88	3.824	1	100,000	100.28	101.021	100,000	1	3.698		
IT0005521171	ENI SUST 4,30% 10/02/2028	10/02/2028	EUR	Fixed rate	1Y	4.30	3.511	1	10,000	102.721	103.099	50,000	1	3.404		
XS2434701616	AUTOSTRIDE 1,625% 25/01/28 CALL	25/01/2028	EUR	Fixed rate	1Y	1.63										
XS2434702853	AUTOSTRIDE 2,25% 25/01/32 CALL	25/01/2032	EUR	Fixed rate	1Y	2.25	4.332	1	100,000	86.58	88.39	100,000	1	4.029		
XS2437324333	WEBUILD SUST 3,875% 28/7/26 CALL	28/07/2026	EUR	Fixed rate	1Y	3.88	4.467	1	100,000	98.76	99.97	100,000	1	3.883		
XS2083187059	ALERION GB 3,125% 19/12/25 CALL	19/12/2025	EUR	Fixed rate	1Y	3.13	4.927	1	100,000	97.25	99.19	50,000	1	3.642		
XS2215041513	CARRARO 3,75% 25/09/26 CALL	25/09/2026	EUR	Fixed rate	6M	3.75	4.415	1	90,000	98.51	100.24	50,000	1	3.642		
XS2377768366	WIIT 2,375% 07/10/2026 CALL	07/10/2026	EUR	Fixed rate	1Y		4.373	1	100,000	95.5	97	100,000	1	3.691		
XS2393520734	OVS SUST 2,25% 10/11/2027 CALL	10/11/2027	EUR	Fixed rate	1Y	2.25	4.944	1	100,000	91.5	93.7	100,000	1	4.216		
XS2395580892	ALERION GB 2,25% 03/11/27 CALL	03/11/2027	EUR	Fixed rate	1Y	2.25	4.387	1	30,000	93.21	94.5	100,000	1	3.966		
FR0014004AF5	AIR FRANCE 3,875% 01/07/26 CALL	01/07/2026	EUR	Fixed rate	1Y	3.88	4.268	1	100,000	99.2	100.26	100,000	1	3.742		
XS1846631049	TIM 2,875% 28/01/2026 CALL	28/01/2026	EUR	Fixed rate	1Y	2.88	5.043	1	100,000	96.49	98.38	100,000	1	3.858		

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
XS2574873183	E.ON GREEN 3,875% 12/01/35 CALL	12/01/2035	EUR	Fixed rate	1Y	3.88	3.690	1	100,000	101.59	102.25	100,000	1	3.616		
XS2574873266	E.ON 3,50% 12/01/2028 CALL	12/01/2028	EUR	Fixed rate	1Y	3.50	3.271	1	100,000	100.77	100.94	100,000	1	3.222		
XS2579897633	AUTOSTRATE SUST 4,75% 24/1/31CAL	24/01/2031	EUR	Fixed rate	1Y	4.75	4.267	1	100,000	102.75	103.53	100,000	1	4.134		
XS2581393134	TELECOM 6,875% 15/02/28 CALL	15/02/2028	EUR	Fixed rate	6M	6.88	5.612	1	100,000	104.23	105.77	100,000	1	5.169		
XS2583205906	A2A GREEN 4,375% 03/02/34 CALL	03/02/2034	EUR	Fixed rate	1Y	4.38	4.057	1	100,000	102.5	103.23	100,000	1	3.967		
XS2289795465	NEWLAT F. 2,625% 19/02/27 CALL	19/02/2027	EUR	Fixed rate	1Y	2.63	4.777	1	50,000	94.5	96.5	100,000	1	3.974		
XS2597110027	STELLANTIS GR. 4,375% 14/3/30CAL	14/03/2030	EUR	Fixed rate	1Y	4.38	3.809	1	100,000	102.91	104.31	100,000	1	3.544		
XS2455938212	ALERION GREEN 3,50% 17/5/28 CALL	17/05/2028	EUR	Fixed rate	1Y	3.50	5.041	1	90,000	94.51	97.49	50,000	1	4.190		
XS2532681074	FS GREEN 3,75% 14/04/2027	14/04/2027	EUR	Fixed rate	1Y	3.75	3.672	1	100,000	100.21	101.12	100,000	1	3.342		
DE000A3H2UX0	SIXT 1,75% 09/12/2024 CALL	09/12/2024	EUR	Fixed rate	1Y	1.75	4.779	1	100,000	98.25	98.93	100,000	1	3.584		
FR0013428414	RENAULT 1,25% 24/06/2025 CALL	24/06/2025	EUR	Fixed rate	1Y	1.25	4.354	1	100,000	96.65	97.48	100,000	1	3.566		
FR0014002OL8	RENAULT 2,50% 01/04/2028 CALL	01/04/2028	EUR	Fixed rate	1Y	2.50	4.032	1	100,000	94.57	95.9	100,000	1	3.646		
FR0014007KL5	RENAULT 0,50% 14/07/2025 CALL	14/07/2025	EUR	Fixed rate	1Y	0.50	4.010	1	100,000	96.02	96.6	100,000	1	3.482		
XS1678966935	CNH IND 1,75% 12/09/2025 CALL	12/09/2025	EUR	Fixed rate	1Y	1.75	4.310	1	100,000	96.71	98.48	100,000	1	2.913		
XS1823623878	CNH IND 1,875% 19/01/2026 CALL	19/01/2026	EUR	Fixed rate	1Y	1.88	3.934	1	100,000	96.67	97.96	100,000	1	3.122		

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
XS1937665955	ENEL GREEN 1,50% 21/07/25 CALL	21/07/2025	EUR	Fixed rate	1Y	1.50	4.733	1	100,000	96.3	98.72	100,000	1	2.592		
XS1969600748	CNH IND1,75% 25/03/2027 CALL	25/03/2027	EUR	Fixed rate	1Y	1.75	3.972	1	100,000	94.06	96.14	100,000	1	3.173		
XS2103014291	E.ON GREEN 0,375% 29/09/27 CALL	29/09/2027	EUR	Fixed rate	1Y	0.38	3.338	1	100,000	90.64	90.93	100,000	1	3.240		
XS2152061904	VOLKSWAGEN FIN 3,375% 06/04/28	06/04/2028	EUR	Fixed rate	1Y	3.38	3.720	1	100,000	98.76	100.87	100,000	1	3.134		
XS2433244089	E.ON 0,125% 18/01/2026 CALL	18/01/2026	EUR	Fixed rate	1Y	0.13	3.551	1	100,000	94.46	94.7	100,000	1	3.396		
XS2463505581	E.ON GREEN 0,875% 08/01/25 CALL	08/01/2025	EUR	Fixed rate	1Y	0.88	3.743	1	100,000	98.12	98.3	100,000	1	3.463		
XS2526828996	E.ON 2,875% 26/08/2028 CALL	26/08/2028	EUR	Fixed rate	1Y	2.88	3.229	1	100,000	98.59	98.83	100,000	1	3.168		
XS1982819994	TIM 2,75% 15/04/2025 CALL	15/04/2025	EUR	Fixed rate	1Y	2.75	4.737	1	100,000	98.21	98.81	100,000	1	4.061		
XS2010037849	JAGUAR 5,875% 15/11/2024 CALL	15/11/2024	EUR	Fixed rate	6M	5.88	5.459	1	100,000	100.21	100.87	100,000	1	4.164		
XS2069040389	ANIMA HOLD 1,75% 23/10/2026 CALL	23/10/2026	EUR	Fixed rate	1Y	1.75	4.258	1	100,000	94.25	97	100,000	1	3.032		
XS2081611993	AZIMUT HOLDING 1,625% 12/12/24	12/12/2024	EUR	Fixed rate	1Y	1.63	4.196	1	100,000	98.49	99.14	100,000	1	3.075		
XS2089322098	RAI 1,375% 04/12/2024 CALL	04/12/2024	EUR	Fixed rate	1Y	1.38	4.387	1	100,000	98.3	98.8	100,000	1	3.488		
XS2589260723	ENEL SUST 4,00% 20/02/31 CALL	20/02/2031	EUR	Fixed rate	1Y	4.00	3.796	1	100,000	101.19	103.25	100,000	1	3.453		
XS2589260996	ENEL FIN SUST 4,5% 20/02/43 CALL	20/02/2043	EUR	Fixed rate	1Y	4.50	4.451	1	100,000	100.6	103.28	100,000	1	4.242		
XS2270395408	POSTE ITA 0% 10/12/24 CALL	10/12/2024	EUR	Fixed rate	1Y		3.723	1	100,000	97.85	98.39	100,000	1	2.773		

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XS2278566299	AUTOSTRADE 2,00% 15/01/2030 CALL	15/01/2030	EUR	Fixed rate	1Y	2.00	4.073	1	100,000	89.65	90.57	100,000	1	3.877		
XS2288109676	TIM 1,625% 18/01/2029 CALL	18/01/2029	EUR	Fixed rate	1Y	1.63	5.294	2	200,000	85.08	87.05	100,000	1	4.765		
BE6276040431	ANHEUSER-B INBEV 1,50% 18/04/30	18/04/2030	EUR	Fixed rate	1Y	1.50	3.486	1	50,000	89.5	91.7	50,000	1	3.047		
BE6285455497	ANHEUSER-B INBEV 2,00% 17/03/28	17/03/2028	EUR	Fixed rate	1Y	2.00	3.404	1	50,000	95	98.5	50,000	1	2.411		
BE6285457519	ANHEUSER-B INBEV 2,75% 17/03/36	17/03/2036	EUR	Fixed rate	1Y	2.75	3.701	1	50,000	91	94.6	50,000	1	3.307		
XS2694872594	VOLKSWAGEN L GREN 4,625% 25/3/29	25/03/2029	EUR	Fixed rate	1Y	4.63	3.935	1	50,000	103	104.48	50,000	1	3.605		
XS2694874533	VOLKSWAGEN L. GREN 4,75% 25/9/31	25/09/2031	EUR	Fixed rate	1Y	4.75	4.154	1	50,000	103.7	106.45	50,000	1	3.731		
XS1718418103	BASF 0,875% 15/11/2027 CALL	15/11/2027	EUR	Fixed rate	1Y	0.88	3.594	1	50,000	91.15	93.1	50,000	1	2.966		
IT0006756438	CARRARO 7,75% 06/11/28 CALL	06/11/2028	EUR	Fixed rate	6M	7.75	6.200	1	50,000	106	107.1	100,000	1	5.927		
XS2343821794	VOLKSWAGEN LEAS. 0% 19/07/2024	19/07/2024	EUR	Fixed rate	1Y		7.846	1	100,000	98.48	99.2	5,000	1	4.099		
XS2607193435	TERNA 3,625% 21/04/2029 CALL	21/04/2029	EUR	Fixed rate	1Y	3.63	3.676	1	100,000	99.77	100.88	100,000	1	3.428		
XS2615940215	PORSCHE 4,50% 27/09/2028 CALL	27/09/2028	EUR	Fixed rate	1Y	4.50	3.766	1	100,000	102.9	104.09	100,000	1	3.474		
XS2717294487	ALERION GREEN 6,75% 12/12/29 CAL	12/12/2029	EUR	Fixed rate	6M	6.75	5.847	1	100,000	104.25	105.3	100,000	1	5.631		

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FR0013477254	AIR FRANCE 1,875% 16/01/25 CALL	16/01/2025	EUR	Fixed rate	1Y	1.88	4.792	1	100,000	98.03	98.73	100,000	1	3.738		
XS2343822842	VOLKSWAGEN LEAS. 0,375% 20/7/26	20/07/2026	EUR	Fixed rate	1Y	0.38	3.760	1	100,000	92.98	94.21	100,000	1	3.140		
XS2623956773	ENI 4,25% 19/05/2033 CALL	19/05/2033	EUR	Fixed rate	1Y	4.25										
XS2623957078	ENI SUST 3,625% 19/05/2027 CALL	19/05/2027	EUR	Fixed rate	1Y	3.63	3.571	1	100,000	100.15	100.56	300,000	2	3.427		
XS2681940297	WEBUILD 7% 27/09/2028 CALL	27/09/2028	EUR	Fixed rate	1Y	7.00	4.958	1	100,000	107.84	108.14	100,000	1	4.884		
XS2696224315	PIAGGIO 6,50% 05/10/2030 CALL	05/10/2030	EUR	Fixed rate	6M	6.50	5.405	1	100,000	105.86	107.2	100,000	1	5.165		
XS2241097687	ENGINEERING 5,875% 30/09/26 CALL	30/09/2026	EUR	Fixed rate	6M	5.88	7.920	1	100,000	95.65	97.25	100,000	1	7.161		
XS2536848448	LOTTOMATICA 9,75% 30/09/27 CALL	30/09/2027	EUR	Fixed rate	6M	9.75										
XS2620212386	ENGINEERING 11,125% 15/5/28 CALL	15/05/2028	EUR	Fixed rate	6M	11.13	10.563	1	100,000	101.75	103.5	100,000	1	10.030		
XS2623496085	FORD MOTOR 6,125% 15/05/28 CALL	15/05/2028	EUR	Fixed rate	1Y	6.13	4.309	1	100,000	106.57	107.72	100,000	1	4.007		
XS2636745882	AUTOSTRATE SUST 5,125%14/6/33CAL	14/06/2033	EUR	Fixed rate	1Y	5.13	4.483	1	100,000	104.7	106.42	100,000	1	4.258		
XS2637954582	TIM 7,875% 31/07/2028 CALL	31/07/2028	EUR	Fixed rate	6M	7.88	5.682	1	100,000	108.13	109.5	100,000	1	5.334		
XS2643320018	PORSCHE 4,125% 27/09/2027 CALL	27/09/2027	EUR	Fixed rate	1Y	4.13	3.818	1	100,000	100.94	101.83	100,000	1	3.537		

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XS2655852726	TERNA GREEN 3,875% 24/07/33 CALL	24/07/2033	EUR	Fixed rate	1Y	3.88	3.821	1	100,000	100.4	103.19	100,000	1	3.463		
XS2668070662	MAIRETEC. SUST 6,5% 5/10/28 CALL	05/10/2028	EUR	Mixed Rate	6M	6.50	1.716	1	50,000	104.9	106.2	100,000	1	1.409		
XS2577874782	HEIDLBERG SUST 3,75% 31/5/32 CAL	31/05/2032	EUR	Fixed rate	1Y	3.75	3.828	1	100,000	99.46	101.13	100,000	1	3.586		
XS2627121259	FS GREEN 4,125% 23/05/2029	23/05/2029	EUR	Fixed rate	1Y	4.13	3.752	1	100,000	101.68	103.54	100,000	1	3.350		
XS2628390366	LOTTOMATICA 7,125% 01/06/28 CALL	01/06/2028	EUR	Fixed rate	6M	7.13	5.665	1	100,000	105.23	106.69	100,000	1	5.273		
XS2628487956	LOTTOMATICA TV 01/06/2028 CALL	01/06/2028	EUR	Floating rate	3M	8.07	7.984	1	100,000	100.28	101.3	100,000	1	7.694		
XS2630111982	BAYER 4,00% 26/08/2026 CALL	26/08/2026	EUR	Fixed rate	1Y	4.00	3.643	1	100,000	100.76	101.23	100,000	1	3.428		
XS2630112014	BAYER 4,25% 26/08/2029 CALL	26/08/2029	EUR	Fixed rate	1Y	4.25	3.831	1	50,000	101.96	102.37	50,000	1	3.745		
XS2613472963	HERA SUST 4,25% 20/04/2033 CALL	20/04/2033	EUR	Fixed rate	1Y	4.25	4.095	1	100,000	101.14	103.55	100,000	1	3.775		