

ISIN	Descrizione	Valuta	Prezzo Medio Ponderato	Prezzo Min	Prezzo Max	Prezzo Ultimo Contratto	Numero Contratti	Quantità negoziata	Controvalore
XS2055089457	UNICREDIT TM 23/9/2029 SUB CALL	EUR	98,6215						
XS2055091784	MONTE PASCHI 3,625% 24/09/2024	EUR	99,67056						
XS2056491587	GENERALI GREEN 2,124% 1/10/30SUB	EUR	88,419						
XS2058908745	BANCO BPM TM 01/10/2029 SUB CAL	EUR	99,719						
XS2063547041	UNICREDIT 0,50% 09/04/2025	EUR	97,1125						
XS2066703989	NEXI 1,75% 31/10/2024 CALL	EUR	98,7615						
XS2066706735	ENEL FIN SUST 1,125% 17/10/34CAL	EUR	76,2445						
XS2066706818	ENEL FIN. SUST 0% 17/06/24 CALL	EUR	99,4975						
XS2066706909	ENEL FIN SUST 0,375% 17/6/27 CAL	EUR	90,4005						
XS2067213913	INTESA SANPAOLO 1,625% 21/04/25	EUR	97,9375						
XS2072815066	BANCO BPM 1,75% 28/01/2025	EUR	98,365						
XS2081018629	INTESA SANPAOLO 1,00% 19/11/26	EUR	93,1815						
XS2084827935	ICCREA 4,125% 28/11/29 SUB CALL	EUR	99,178						
XS2088650051	TAMBURI INV 2,50% 05/12/24 CALL	EUR	98,5						

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XS2089368596	INTESA SP SUST 0,75% 04/12/2024	EUR	98,154						
XS2090859252	MEDIOBANCA 0,875% 15/01/2026	EUR	94,9425						
XS2101558307	UNICREDIT TV 15/01/2032 CALL SUB	EUR	94,4005						
XS2104967695	UNICREDIT TV 20/01/2026 CALL	EUR	98,403						
XS2104968404	UNICREDIT 1,80% 20/01/2030	EUR	88,3005						
XS2110110686	MONTE PASCHI 2,625% 28/04/2025	EUR	98,0705						
XS2121417989	BANCO BPM 1,625% 18/02/2025	EUR	98,348						
XS2124192654	BANCA IFIS 1,75% 25/06/2024	EUR	99,5605						
XS2156607702	ENBW FIN 0,625% 17/04/25 CALL	EUR	97,15						
XS2179037697	INTESA SANPAOLO 2,125% 26/05/25	EUR	98,3065						
XS2190134184	UNICREDIT TM 16/06/2026 CALL	EUR	97,044						
XS2190502323	BPER BANCA 1,875% 07/07/25	EUR	97,748						
XS2201857534	GENERALI GRN 2,429%14/7/31SUBCAL	EUR	88,0485						
XS2227196404	MEDIOBANCA GREEN 1,0% 08/09/2027	EUR	91,257						

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XS2229021261	BANCO BPM TM 14/09/30 SUB CALL	EUR	100,4155						
XS2237434803	UNIPOL GREEN 3,25% 23/9/30 CALL	EUR	98,343						
XS2239094936	ICCREA BANCA TM 20/10/2025 CALL	EUR	99,3425						
XS2241390983	INTESA SPAOLO 2,1% 13/11/30 USD	USD	78,48						
XS2262077675	MEDIOBANCA 2,30% 23/11/30 SUBCAL	EUR	96,125						
XS2264034260	BPER BANCA TM 30/11/2030 SUB CAL	EUR	98,3275						
XS2270393379	MONTE PASCHI 1,875% 09/01/26	EUR	95,556						
XS2271367315	BANCO BPM TM 14/01/31 SUB CALL	EUR	97,006						
XS2289133915	UNICREDIT 0,325% 19/01/2026	EUR	94,2965						
XS2315837778	KFW GREEN 1,125% 08/08/2025 NOK	NOK	95,8244						
XS2317069685	INTESA S.P. GREEN 0,75% 16/03/28	EUR	89,2435						
XS2325743990	BPER SOCIAL BOND TM 31/3/27 CALL	EUR	95,5475						
XS2332589972	NEXI 1,625% 30/04/2026 CALL	EUR	95,2925						
XS2332590475	NEXI 2,125% 30/4/2029 CALL	EUR	89,6595						

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XS2358835036	BANCO BPM TM 29/06/2031 SUB CALL	EUR	96,1925						
XS2360310044	UNICREDIT GREEN TM 05/07/29 CALL	EUR	88,425						
XS2361258317	ILLIMITY BANK TM 7/10/31 SUB CAL	EUR	87,825						
XS2363719050	BCA POP SONDRIO TM 13/07/27 CALL	EUR	94,6005						
XS2365097455	BANCO BPM SOCIAL 0,875% 15/07/26	EUR	94,425						
XS2397352662	ICCREA TM 18/01/2032 SUB CALL	EUR	98,4534						
XS2398807383	FINECOBANK TM 21/10/27 CALL	EUR	92,534						
XS2407593222	ICCREA BANCA 2,125% 17/1/27 CALL	EUR	97,196						
XS2411537033	B.POP SONDRIO TM 25/02/32 SUBCAL	EUR	97,3655						
XS2431320378	MEDIOBANCA TM 17/07/2029 CALL	EUR	88,7735						
XS2433139966	UNICREDIT TM 18/01/2028 CALL	EUR	92,589						
XS2433141947	UNICREDIT 1,625% 18/01/2032	EUR	84,773						
XS2433828071	BPER BANCA TM 25/07/32 SUB CALL	EUR	97,4335						
XS2434421413	BANCO BPM TM 19/1/32 SUB CALL	EUR	95,978						

ISIN	Descrizione	Valuta	Prezzo Medio Ponderato	Prezzo Min	Prezzo Max	Prezzo Ultimo Contratto	Numero Contratti	Quantità negoziata	Controvalore
XS2443527234	ICCREA BANCA TM 20/09/27 CALL	EUR	104,86						
XS2468223107	GENERALI GREN 5,8% 6/7/32 SUBCAL	EUR	108,13						
XS2485537828	BPER BANCA TM 30/06/2025 CALL	EUR	99,937						
XS2491620865	ICCREA BANCA TM 15/03/2027 CALL	EUR	99,575						
XS2530053789	BANCO BPM GREEN 6,00% 13/09/26	EUR	103,865						
XS2531420656	ENEL FIN SUST 3,875% 9/3/29 CALL	EUR	100,614						
XS2534908889	BPER BANCA TM 20/01/33 SUB CALL	EUR	113,433						
XS2545425980	B.MEDIOLANUM TM GREEN 22/1/27CAL	EUR	102,0575						
XS2545759099	INTESA SP. SOCIAL 5,25% 13/01/30	EUR	106,7895						
XS2558395351	ENBW FIN GREN 3,625% 22/11/26CAL	EUR	100,5						
XS2558591967	BANCO BPM GREEN TM 21/01/28 CALL	EUR	104,7585						
XS2563002653	MEDIOBANCA TM SUST 07/02/29 CALL	EUR	102,528						
XS2564398753	ILLIMITY BANK 6,625% 9/12/2025	EUR	102,8735						
XS2577053825	UNICREDIT TM 17/01/2029 CALL	EUR	103,268						

ISIN	Descrizione	Valuta	Prezzo Medio Ponderato	Prezzo Min	Prezzo Max	Prezzo Ultimo Contratto	Numero Contratti	Quantità negoziata	Controvalore
XS2577518488	BANCA IFIS 6,125% 19/01/2027	EUR	103,7195						
XS2577533875	ICCREA BANCA TM 20/01/2028 CALL	EUR	107,193						
XS2577572188	BANCO BPM GREEN 4,875% 18/01/27	EUR	102,1505						
XS2585964476	CASSA CENTRALE TM 16/02/27 CALL	EUR	103,9175						
XS2588885025	UNICREDIT TM 16/02/29 CALL	EUR	101,1955						
XS2589361240	INTESA S.P. TM 20/02/34 SUB CALL	EUR	105,4975						
XS2590759986	FINECOBANK TM 23/02/29 CALL	EUR	101,7095						
XS2592650373	INTESA SP GREEN TM 08/03/28 CALL	EUR	102,708						
XS2592658947	INTESA SP GREEN 5,625% 08/03/33	EUR	108,879						
XS2597970800	INTESA SANPAOLO TV 17/03/2025	EUR	100,4075						
XS2597999452	MEDIOBANCA TM 14/3/28 CALL	EUR	102,3355						
XS2606341787	CREDEM GREEN TM 30/05/2029 CALL	EUR	105,0765						
XS2609970848	GENERALIGREN 5,399%20/4/33SUBCAL	EUR	105,1605						
XS2625195891	INTSANPAOLO GREEN 4% 19/5/26	EUR	100,4105						

ISIN	Descrizione	Valuta	Prezzo Medio Ponderato	Prezzo Min	Prezzo Max	Prezzo Ultimo Contratto	Numero Contratti	Quantità negoziata	Controvalore
XS2625196352	INTSANPAOLO GREEN 4,875% 19/5/30	EUR	105,3045						
XS2625968347	BMW FINANCE 3,25% 22/07/2030	EUR	99,995						
XS2625968693	BMW FIN 3,25% 22/11/2026	EUR	99,678						
XS2625968776	BMW FINANCE 3,625% 22/05/2035	EUR	99,9525						
XS2673808486	INTESA SANPAOLO 4,375% 29/08/27	EUR	101,7415						
XS2673808726	INTESA SANPAOLO 5,125% 29/08/31	EUR	106,833						
XS2678749990	GENERALI SUS 5,27% 12/9/33SUBCAL	EUR	104,3175						
XS2695047659	BP SONDRIO TM GREEN 26/09/28 CAL	EUR	103,377						
XS2758880798	ICCREA BANCA SOC. TM 5/2/30 CALL	EUR	99,7295						
XS2785686523	MONTE PASCHI TM 15/03/2029 CALL	EUR	100,8465						
IT0000966017	INTESA S. PAOLO ZC 08/01/2027	EUR	90,0985						
IT0001200390	INTESA SANPAOLO ZC 17/02/28	EUR	86,8125						
XS0452314536	GENERALI 5,125% 16/09/2024	EUR	100,384						

ISIN	Descrizione	Valuta	Prezzo Medio Ponderato	Prezzo Min	Prezzo Max	Prezzo Ultimo Contratto	Numero Contratti	Quantità negoziata	Controvalore
XS1062900912	GENERALI 4,125% SUB 04/05/2026	EUR	100,631						
XS1109765005	INTESA S.PAOLO 3,928% 15/9/26SUB	EUR	100,065						
DE000A1HG1K6	ALLIANZ FIN 3,00% 13/03/2028	EUR	99,4055						
DE000A1UDWN5	SIEMENS FIN 2,875% 10/03/2028	EUR	99,575						
DE000CZ40LD5	COMMERZBANK 4,00% 23/03/26 SUB	EUR	100,26						
DE000CZ40LW5	COMMERZBANK 4,00% 30/03/27 SUB	EUR	100,67						
DE000DB7XJJ2	DEUTSCHE BANK SUB 2,75% 17/02/25	EUR	98,751						
FR0013322146	RCI BANQUE TV 12/03/2025	EUR	100,2815						
FR0013334695	RCI BANQUE 1,625% 26/05/26 CALL	EUR	95,4875						
FR0013393774	RCI BANQUE 2,00% 11/07/24 CALL	EUR	99,6235						
FR0013412707	RCI BANQUE 1,75% 10/04/26 CALL	EUR	96,2425						
FR0013448859	SOCIETE GENERALE 0,875% 24/09/29	EUR	84,9675						
FR0013476090	RCI BANQUE 1,125% 15/01/27 CALL	EUR	93,3915						
FR001400B1L7	RCI BANQUE 4,75% 06/07/27 CAL	EUR	102,7						

ISIN	Descrizione	Valuta	Prezzo Medio Ponderato	Prezzo Min	Prezzo Max	Prezzo Ultimo Contratto	Numero Contratti	Quantità negoziata	Controvalore
FR001400CRG6	RCI BANQUE 4,875% 21/9/28 CALL	EUR	103,5865						
FR001400E904	RCI BANQUE 4,125% 01/12/25 CALL	EUR	100,1505						
FR001400F0U6	RCI BANQUE 4,625% 13/7/26 CALL	EUR	101,1095	101,08	101,08	101,08	1	5.000	5.054
FR001400H2O3	RCI BANQUE 4,50% 06/04/27 CALL	EUR	101,4145						
FR001400KY69	RCI BANQUE 4,875% 02/10/29 CALL	EUR	103,95						
IT0005143653	ICCREA BANCA TM 16/11/2025	EUR	100,35						
IT0005204406	UNICREDIT TV 31/08/2024	EUR	100,7415						
IT0005374043	CASSA DDPP TM 28/06/2026	EUR	103,5977						
IT0005447039	ICCREA BANCA S/UP 01/07/2026	EUR	94,5						
IT0005479040	ICCREA BANCA S/UP 30/12/2026	EUR	93,85						
IT0005518698	ICCREA BANCA S/UP 28/11/2027	EUR	102,73333						
IT0005523896	BPER BANCA TM 01/02/28 CALL	EUR	105,575						
IT0005549479	BANCO BPM TM GREEN 14/6/28 CALL	EUR	104,75						
IT0005561243	BPER BANCA TM 11/09/2029 CALL	EUR	104,77						

ISIN	Descrizione	Valuta	Prezzo Medio Ponderato	Prezzo Min	Prezzo Max	Prezzo Ultimo Contratto	Numero Contratti	Quantità negoziata	Controvalore
IT0005561367	BANCA IFIS 6,875% 13/09/2028	EUR	105,33333						
IT0005565491	ICCREA BANCA S/UP 29/09/28	EUR	101,8						
IT0005568719	CASSA DDPP TM 04/12/2029	EUR	103,83333						
IT0005583460	BPER BANCA TM GREEN 20/2/30 CALL	EUR	100,8505						
IT0005586729	BANCO BPM TM 18/06/2034 SUB CALL	EUR	98,2215						
US25152RXA66	DEUTSCHE BANK 3,7% 30/05/24 USD	USD	100,067						
US46625HRS12	JPMORGAN 3,20% 15/06/26 CALL USD	USD	95,516						
XS0076085603	DB ZC 27/05/2027 ZAR	ZAR	73,25						
XS1069928783	RABOBANK ZC 23/05/2034 ZAR	ZAR	30,9						
XS1074144871	GOLDMAN SACHS 2,875% 03/06/2026	EUR	99,321						
XS1107727007	CITIGROUP 2,125% 10/09/2026	EUR	96,2785						
XS1116263325	GOLDMAN SACHS 2,125% 30/09/2024	EUR	99,1835						
XS1173792059	CITIGROUP 1,75% 28/01/2025	EUR	99,02						
XS1204154410	CR. AGRICOLE 2,625% 17/03/27 SUB	EUR	96,6665						

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XS1206977495	UNIPOL 3% 18/3/25	EUR	99,147						
XS1218821756	ABN AMRO BANK 1,00% 16/04/2025	EUR	97,6						
XS1222597905	INTESA SPAOLO 2,855% 23/04/25 SU	EUR	98,7265						
XS1311440082	GENERALI TM SUB CALL 27/10/47	EUR	103,19						
XS1402921412	JP MORGAN 1,50% 29/10/2026	EUR	95,4005						
XS1428773763	GENERALI TM SUB CALL 8/6/48	EUR	102,91						
XS1457608286	CITIGROUP 1,50% 26/10/2028 CALL	EUR	91,8085						
XS1508450688	UNICREDIT 2,125% 24/10/26	EUR	96,4025						
XS1538284230	CR. AGRICOLE 1,875% 20/12/26	EUR	95,4025						
XS1603892149	MORGAN STANLEY 1,875% 27/04/2027	EUR	95,349						
XS1612940558	KFW GREEN 0,25% 30/06/2025	EUR	95,6734						
XS1614198262	GOLDMAN S. 1,375% 15/05/24 CALL	EUR	100,116						
XS1725580622	UNIPOL 3,5% 29/11/27 CALL	EUR	99,5005						
XS1750986744	ENEL FIN GREN 1,125% 16/9/26 CAL	EUR	94,3255						

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XS1752894292	MONTE PASCHI TV 18/1/28 CALL SUB	EUR	104,31667						
XS1784311703	UNIPOL 3,875% 01/03/2028 SUB	EUR	99,9995						
XS1785340172	INTESA SANPAOLO 1,75% 20/03/28	EUR	92,7075						
XS1796209010	GOLDMAN SACHS 2% 22/03/2028	EUR	94,4095	94,29	94,29	94,29	1	100.000	94.290
XS1941841311	GENERALI 3,875% 29/01/2029 SUB	EUR	99,3915						
XS1973750869	MEDIOBANCA 1,625% 07/01/2025	EUR	98,4725						
XS2013745703	BCO BILBAO GREEN 1,00% 21/06/26	EUR	94,5665						
XS2016160777	BCO BPM 2,50% 21/06/2024	EUR	99,7545						
XS2017471553	UNICREDIT TM 25/06/25 CALL	EUR	99,6295						
XS2022424993	INTESA SANPAOLO 1,75% 04/07/29	EUR	90,2585						
XS2022425297	INTESA S.PAOLO 1,00% 04/07/2024	EUR	99,5455						
XS2026295126	INTESA S.P. TM 12/07/29 SUB CALL	EUR	100,061						
XS2027957815	MEDIOBANCA 1,125% 15/07/2025	EUR	96,6149						
XS2034847637	B.POP SONDRIO TM 30/7/29 SUB CAL	EUR	100,225						

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XS2043678841	GOLDMAN SACHS 0,125% 19/08/2024	EUR	99,0575						