

| ISIN         | Descrizione                      | Valuta | Prezzo Medio Ponderato | Prezzo Min | Prezzo Max | Prezzo Ultimo Contratto | Numero Contratti | Quantità negoziata | Controvalore |
|--------------|----------------------------------|--------|------------------------|------------|------------|-------------------------|------------------|--------------------|--------------|
| XS2583205906 | A2A GREEN 4,375% 03/02/34 CALL   | EUR    | 102,4525               |            |            |                         |                  |                    |              |
| XS2589260723 | ENEL SUST 4,00% 20/02/31 CALL    | EUR    | 101,819                |            |            |                         |                  |                    |              |
| XS2589260996 | ENEL FIN SUST 4,5% 20/02/43 CALL | EUR    | 101,301                |            |            |                         |                  |                    |              |
| XS2597110027 | STELLANTIS GR. 4,375% 14/3/30CAL | EUR    | 103,4315               |            |            |                         |                  |                    |              |
| XS2607193435 | TERNA 3,625% 21/04/2029 CALL     | EUR    | 100,048                |            |            |                         |                  |                    |              |
| XS2613472963 | HERA SUST 4,25% 20/04/2033 CALL  | EUR    | 101,5995               |            |            |                         |                  |                    |              |
| XS2615940215 | PORSCHE 4,50% 27/09/2028 CALL    | EUR    | 103,0225               |            |            |                         |                  |                    |              |
| XS2620212386 | ENGINEERING 11,125% 15/5/28 CALL | EUR    | 105,088                | 106,24     | 106,25     | 106,24                  | 2                | 200.000            | 212.490      |
| XS2623496085 | FORD MOTOR 6,125% 15/05/28 CALL  | EUR    | 107,0225               |            |            |                         |                  |                    |              |
| XS2623956773 | ENI 4,25% 19/05/2033 CALL        | EUR    | 102,687                |            |            |                         |                  |                    |              |
| XS2623957078 | ENI SUST 3,625% 19/05/2027 CALL  | EUR    | 100,8845               |            |            |                         |                  |                    |              |
| XS2627121259 | FS GREEN 4,125% 23/05/2029       | EUR    | 102,5245               |            |            |                         |                  |                    |              |
| XS2628390366 | LOTTOMATICA 7,125% 01/06/28 CALL | EUR    | 105,854                |            |            |                         |                  |                    |              |

| ISIN         | Descrizione                            | Valuta | Prezzo Medio Ponderato | Prezzo Min | Prezzo Max | Prezzo Ultimo Contratto | Numero Contratti | Quantità negoziata | Controvalore |
|--------------|----------------------------------------|--------|------------------------|------------|------------|-------------------------|------------------|--------------------|--------------|
| XS2628487956 | LOTTOMATICA TV<br>01/06/2028 CALL      | EUR    | 101,2505               |            |            |                         |                  |                    |              |
| XS2630111982 | BAYER 4,00%<br>26/08/2026 CALL         | EUR    | 100,794                | 101,04     | 101,04     | 101,04                  | 5                | 30.000             | 30.312       |
| XS2630112014 | BAYER 4,25%<br>26/08/2029 CALL         | EUR    | 101,767                |            |            |                         |                  |                    |              |
| XS2636745882 | AUTOSTRADE SUST<br>5,125%14/6/33CAL    | EUR    | 104,783                |            |            |                         |                  |                    |              |
| XS2637954582 | TIM 7,875%<br>31/07/2028 CALL          | EUR    | 108,7225               |            |            |                         |                  |                    |              |
| XS2643320018 | PORSCHE 4,125%<br>27/09/2027 CALL      | EUR    | 101,214                |            |            |                         |                  |                    |              |
| XS2655852726 | TERNA GREEN<br>3,875% 24/07/33<br>CALL | EUR    | 101,2655               |            |            |                         |                  |                    |              |
| XS2668070662 | MAIRETEC. SUST<br>6,5% 5/10/28 CALL    | EUR    | 105,6                  |            |            |                         |                  |                    |              |
| XS2681940297 | WEBUILD 7%<br>27/09/2028 CALL          | EUR    | 107,802                |            |            |                         |                  |                    |              |
| XS2694872594 | VOLKSWAGEN L<br>GREN 4,625%<br>25/3/29 | EUR    | 103,825                |            |            |                         |                  |                    |              |
| XS2694874533 | VOLKSWAGEN L.<br>GREN 4,75%<br>25/9/31 | EUR    | 105,075                |            |            |                         |                  |                    |              |
| XS2696224315 | PIAGGIO 6,50%<br>05/10/2030 CALL       | EUR    | 106,3055               |            |            |                         |                  |                    |              |
| XS2717294487 | ALERION GREEN<br>6,75% 12/12/29 CAL    | EUR    | 104,775                |            |            |                         |                  |                    |              |

| ISIN         | Descrizione                      | Valuta | Prezzo Medio Ponderato | Prezzo Min | Prezzo Max | Prezzo Ultimo Contratto | Numero Contratti | Quantità negoziata | Controvalore |
|--------------|----------------------------------|--------|------------------------|------------|------------|-------------------------|------------------|--------------------|--------------|
| IT0005521171 | ENI SUST 4,30% 10/02/2028        | EUR    | 103,20065              |            |            |                         |                  |                    |              |
| IT0006756438 | CARRARO 7,75% 06/11/28 CALL      | EUR    | 106,5                  |            |            |                         |                  |                    |              |
| XS0503603267 | DEUTSCHE TELEKOM 4,875% 22/04/25 | EUR    | 101,4525               |            |            |                         |                  |                    |              |
| XS1050842423 | GLENCORE FIN 3,75% 01/04/26 CALL | EUR    | 99,905                 |            |            |                         |                  |                    |              |
| XS1119021357 | EXOR 2,50% 08/10/2024            | EUR    | 99,48695               |            |            |                         |                  |                    |              |
| XS1167667283 | VOLKSWAGEN 1,625% 16/1/2030      | EUR    | 89,6515                |            |            |                         |                  |                    |              |
| XS1176079843 | ENEL 1,966% 27/1/2025            | EUR    | 98,7185                |            |            |                         |                  |                    |              |
| XS1180451657 | ENI 1,50% 02/02/2026             | EUR    | 96,5695                |            |            |                         |                  |                    |              |
| XS1202849086 | GLENCORE 1,75% 17/3/25 CALL      | EUR    | 98,502                 |            |            |                         |                  |                    |              |
| XS1211044075 | TEVA PHARMA 1,875% 31/3/27 CALL  | EUR    | 92,975                 |            |            |                         |                  |                    |              |
| XS1292389415 | APPLE 2% 17/09/2027              | EUR    | 96,69                  |            |            |                         |                  |                    |              |
| XS1316569638 | AUTOSTRADE 1,875% 4/11/2025      | EUR    | 97,099                 |            |            |                         |                  |                    |              |
| XS1327504087 | AUTOSTRADE 1,75% 26/06/2026      | EUR    | 95,6695                |            |            |                         |                  |                    |              |

| ISIN         | Descrizione                     | Valuta | Prezzo Medio Ponderato | Prezzo Min | Prezzo Max | Prezzo Ultimo Contratto | Numero Contratti | Quantità negoziata | Controvalore |
|--------------|---------------------------------|--------|------------------------|------------|------------|-------------------------|------------------|--------------------|--------------|
| XS1412711217 | ENI 1,625% 17/5/28              | EUR    | 93,0415                |            |            |                         |                  |                    |              |
| XS1419869885 | TELECOM ITALIA 3,625% 25/5/26   | EUR    | 97,8905                |            |            |                         |                  |                    |              |
| XS1425966287 | ENEL 1,375% 1/6/26              | EUR    | 95,7145                |            |            |                         |                  |                    |              |
| XS1439749281 | TEVA 1,125% 15/10/2024 CALL     | EUR    | 98,1875                |            |            |                         |                  |                    |              |
| XS1439749364 | TEVA FIN 1,625% 15/10/2028 CALL | EUR    | 87,42835               |            |            |                         |                  |                    |              |
| XS1463101680 | VODAFONE GROUP 1,6% 29/07/31    | EUR    | 87,828                 |            |            |                         |                  |                    |              |
| XS1493322355 | ENI 0,625% 19/9/2024            | EUR    | 98,786                 |            |            |                         |                  |                    |              |
| XS1493328477 | ENI 1,125% 19/9/2028            | EUR    | 90,947                 |            |            |                         |                  |                    |              |
| XS1497606365 | TELECOM 3% 30/09/2025           | EUR    | 98,045                 |            |            |                         |                  |                    |              |
| XS1503131713 | TERNA 1% 11/10/2028             | EUR    | 89,858                 |            |            |                         |                  |                    |              |
| XS1508912646 | ACEA 1% 24/10/26 CALL           | EUR    | 93,9315                |            |            |                         |                  |                    |              |
| XS1550149204 | ENEL GREEN 1% 16/9/2024         | EUR    | 98,8825                |            |            |                         |                  |                    |              |
| XS1551068676 | ENI 1,5% 17/1/2027              | EUR    | 94,9395                |            |            |                         |                  |                    |              |
| XS1551917591 | ITALGAS 1,625% 19/1/2027        | EUR    | 94,8585                |            |            |                         |                  |                    |              |
| XS1555402145 | SNAM 1,25% 25/1/2025            | EUR    | 98,20895               |            |            |                         |                  |                    |              |

| ISIN         | Descrizione                     | Valuta | Prezzo Medio Ponderato | Prezzo Min | Prezzo Max | Prezzo Ultimo Contratto | Numero Contratti | Quantità negoziata | Controvalore |
|--------------|---------------------------------|--------|------------------------|------------|------------|-------------------------|------------------|--------------------|--------------|
| XS1558491855 | ATLANTIA 1,625% 03/02/2025      | EUR    | 98,075                 |            |            |                         |                  |                    |              |
| XS1612543121 | GE 1,5% 17/05/2029 CALL         | EUR    | 91,895                 |            |            |                         |                  |                    |              |
| XS1627782771 | LEONARDO 1,5% 07/06/24 CALL     | EUR    | 99,6785                |            |            |                         |                  |                    |              |
| XS1639488771 | FERROVIE STATO 1,5% 27/6/25     | EUR    | 97,59105               |            |            |                         |                  |                    |              |
| XS1645722262 | ATLANTIA 1,875% 13/07/27 CALL   | EUR    | 93,8165                |            |            |                         |                  |                    |              |
| XS1652855815 | VODAFONE GROUP PLC 1,5% 24/7/27 | EUR    | 94,3785                |            |            |                         |                  |                    |              |
| XS1652866002 | TERNA SPA 1,375% 26/07/2027     | EUR    | 93,1215                |            |            |                         |                  |                    |              |
| XS1678966935 | CNH IND 1,75% 12/09/2025 CALL   | EUR    | 97,5545                |            |            |                         |                  |                    |              |
| XS1684269332 | ENI 1,00% 14/03/2025            | EUR    | 97,7065                |            |            |                         |                  |                    |              |
| XS1684385161 | SOFTBANK 3,125% 19/09/25 CALL   | EUR    | 98,075                 |            |            |                         |                  |                    |              |
| XS1684385591 | SOFTBANK 4,00% 19/09/29 CALL    | EUR    | 93,25                  |            |            |                         |                  |                    |              |
| XS1688199949 | AUTOSTRADA 1,875% 26/9/29 CALL  | EUR    | 89,699                 |            |            |                         |                  |                    |              |
| XS1698218523 | TIM CAP 2,375% 12/10/27 CALL    | EUR    | 92,1185                |            |            |                         |                  |                    |              |

| ISIN         | Descrizione                      | Valuta | Prezzo Medio Ponderato | Prezzo Min | Prezzo Max | Prezzo Ultimo Contratto | Numero Contratti | Quantità negoziata | Controvalore |
|--------------|----------------------------------|--------|------------------------|------------|------------|-------------------------|------------------|--------------------|--------------|
| XS1701884204 | A2A SPA 1,625% 19/10/27 CALL     | EUR    | 92,207                 |            |            |                         |                  |                    |              |
| XS1706922256 | ESSELUNGA 1,875% 25/10/2027 CALL | EUR    | 94,088                 |            |            |                         |                  |                    |              |
| XS1707063589 | WEBUILD 1,75% 26/10/24 CALL      | EUR    | 98,6925                |            |            |                         |                  |                    |              |
| XS1711584430 | SAIPEM 2,625% 07/01/25 CALL      | EUR    | 98,64795               |            |            |                         |                  |                    |              |
| XS1718418103 | BASF 0,875% 15/11/2027 CALL      | EUR    | 91,96667               |            |            |                         |                  |                    |              |
| XS1721422902 | VODAFONE GROUP 2,875% 20/11/37   | EUR    | 89,6725                |            |            |                         |                  |                    |              |
| XS1721423462 | VODAFONE GROUP 1,125% 20/11/25   | EUR    | 96,4145                |            |            |                         |                  |                    |              |
| XS1729872736 | FORD MOTOR CREDIT TV 01/12/2024  | EUR    | 100,4705               |            |            |                         |                  |                    |              |
| XS1733289406 | CATTOLICA TM 14/12/2047 SUB CALL | EUR    | 99,6875                |            |            |                         |                  |                    |              |
| XS1793255941 | SOFTBANK 5,00% 15/04/28 CALL     | EUR    | 99,5375                |            |            |                         |                  |                    |              |
| XS1813724603 | TEVA 4,50% 01/03/2025 CALL       | EUR    | 99,9125                |            |            |                         |                  |                    |              |
| XS1823502650 | BASF SE 0,875% 22/05/2025        | EUR    | 97,6                   |            |            |                         |                  |                    |              |
| XS1823623878 | CNH IND 1,875% 19/01/2026 CALL   | EUR    | 97,2785                |            |            |                         |                  |                    |              |

| ISIN         | Descrizione                            | Valuta | Prezzo Medio Ponderato | Prezzo Min | Prezzo Max | Prezzo Ultimo Contratto | Numero Contratti | Quantità negoziata | Controvalore |
|--------------|----------------------------------------|--------|------------------------|------------|------------|-------------------------|------------------|--------------------|--------------|
| XS1846631049 | TIM 2,875%<br>28/01/2026 CALL          | EUR    | 97,1                   |            |            |                         |                  |                    |              |
| XS1881005976 | JAGUAR 4,50%<br>15/01/2026 CALL        | EUR    | 100,3939               |            |            |                         |                  |                    |              |
| XS1893631769 | VOLKSWAGEN FIN.<br>2,25% 16/10/26      | EUR    | 97,2345                |            |            |                         |                  |                    |              |
| XS1937665955 | ENEL GREEN 1,50%<br>21/07/25 CALL      | EUR    | 97,5875                |            |            |                         |                  |                    |              |
| XS1948611840 | BMW FINANCE<br>1,50% 06/02/29          | EUR    | 92,5                   |            |            |                         |                  |                    |              |
| XS1969600748 | CNH IND1,75%<br>25/03/2027 CALL        | EUR    | 94,8645                |            |            |                         |                  |                    |              |
| XS1982819994 | TIM 2,75%<br>15/04/2025 CALL           | EUR    | 97,889                 |            |            |                         |                  |                    |              |
| XS2009038113 | INT GAME TECH<br>3,5% 15/6/26 CALL     | EUR    | 98,525                 |            |            |                         |                  |                    |              |
| XS2010037682 | JAGUAR 6,875%<br>15/11/2026 CALL       | EUR    | 105,9585               |            |            |                         |                  |                    |              |
| XS2010037849 | JAGUAR 5,875%<br>15/11/2024 CALL       | EUR    | 100,5495               |            |            |                         |                  |                    |              |
| XS2010447238 | BMW FINANCE<br>0,75% 13/07/2026        | EUR    | 94,8605                |            |            |                         |                  |                    |              |
| XS2014291616 | VOLKSWAGEN<br>LEAS 1,50%<br>19/06/2026 | EUR    | 95,5795                |            |            |                         |                  |                    |              |
| XS2024715794 | DEUTSCHE<br>TELEKOM 0,5%<br>05/07/2027 | EUR    | 92,575                 |            |            |                         |                  |                    |              |

| ISIN         | Descrizione                      | Valuta | Prezzo Medio Ponderato | Prezzo Min | Prezzo Max | Prezzo Ultimo Contratto | Numero Contratti | Quantità negoziata | Controvalore |
|--------------|----------------------------------|--------|------------------------|------------|------------|-------------------------|------------------|--------------------|--------------|
| XS2049317808 | IVS GROUP 3% 18/10/2026 CALL     | EUR    | 96,967                 | 96,75      | 96,75      | 96,75                   | 1                | 19.000             | 18.382,5     |
| XS2051904733 | INT GAME TECH 2,375% 15/4/28 CAL | EUR    | 94,3075                |            |            |                         |                  |                    |              |
| XS2069040389 | ANIMA HOLD 1,75% 23/10/2026 CALL | EUR    | 95,625                 |            |            |                         |                  |                    |              |
| XS2081611993 | AZIMUT HOLDING 1,625% 12/12/24   | EUR    | 98,7185                |            |            |                         |                  |                    |              |
| XS2083187059 | ALERION GB 3,125% 19/12/25 CALL  | EUR    | 98,2695                |            |            |                         |                  |                    |              |
| XS2089322098 | RAI 1,375% 04/12/2024 CALL       | EUR    | 98,802                 |            |            |                         |                  |                    |              |
| XS2102392276 | WEBUILD 3,625% 28/01/2027 CALL   | EUR    | 97,276                 |            |            |                         |                  |                    |              |
| XS2103014291 | E.ON GREEN 0,375% 29/09/27 CALL  | EUR    | 90,5975                |            |            |                         |                  |                    |              |
| XS2152061904 | VOLKSWAGEN FIN 3,375% 06/04/28   | EUR    | 99,708                 | 99,7       | 99,7       | 99,7                    | 1                | 100.000            | 99.700       |
| XS2178833773 | STELLANTIS 3,875% 05/01/26 CALL  | EUR    | 100,6205               |            |            |                         |                  |                    |              |
| XS2199351375 | STELLANTIS 4,50% 07/07/28 CALL   | EUR    | 103,979                |            |            |                         |                  |                    |              |
| XS2199716304 | LEONARDO 2,375% 08/01/26 CALL    | EUR    | 97,51435               |            |            |                         |                  |                    |              |
| XS2202907510 | SAIPEM FIN 3,375% 15/07/26 CALL  | EUR    | 98,84805               |            |            |                         |                  |                    |              |

| ISIN         | Descrizione                            | Valuta | Prezzo Medio Ponderato | Prezzo Min | Prezzo Max | Prezzo Ultimo Contratto | Numero Contratti | Quantità negoziata | Controvalore |
|--------------|----------------------------------------|--------|------------------------|------------|------------|-------------------------|------------------|--------------------|--------------|
| XS2215041513 | CARRARO 3,75%<br>25/09/26 CALL         | EUR    | 99,452                 |            |            |                         |                  |                    |              |
| XS2241097687 | ENGINEERING<br>5,875% 30/09/26<br>CALL | EUR    | 98,175                 |            |            |                         |                  |                    |              |
| XS2250376477 | A2A 0,625%<br>28/10/32 CALL            | EUR    | 76,3185                |            |            |                         |                  |                    |              |
| XS2267889991 | AUTOSTRADA<br>2,00% 04/12/2028<br>CALL | EUR    | 91,717                 |            |            |                         |                  |                    |              |
| XS2270395408 | POSTE ITA 0%<br>10/12/24 CALL          | EUR    | 97,9465                |            |            |                         |                  |                    |              |
| XS2271356201 | WEBUILD 5,875%<br>15/12/25 CALL        | EUR    | 101,567                |            |            |                         |                  |                    |              |
| XS2278566299 | AUTOSTRADA<br>2,00% 15/01/2030<br>CALL | EUR    | 89,6205                |            |            |                         |                  |                    |              |
| XS2288109676 | TIM 1,625%<br>18/01/2029 CALL          | EUR    | 85,744                 |            |            |                         |                  |                    |              |
| XS2289795465 | NEWLAT F. 2,625%<br>19/02/27 CALL      | EUR    | 95,275                 |            |            |                         |                  |                    |              |
| XS2292486771 | ACEA GREEN 0%<br>28/09/2025 CALL       | EUR    | 95,0815                |            |            |                         |                  |                    |              |
| XS2292487076 | ACEA GREEN 0,25%<br>28/07/2030 CALL    | EUR    | 82,286                 |            |            |                         |                  |                    |              |
| XS2301390089 | ATLANTIA 1,875%<br>12/02/2028 CALL     | EUR    | 92,4025                |            |            |                         |                  |                    |              |

| ISIN         | Descrizione                           | Valuta | Prezzo Medio Ponderato | Prezzo Min | Prezzo Max | Prezzo Ultimo Contratto | Numero Contratti | Quantità negoziata | Controvalore |
|--------------|---------------------------------------|--------|------------------------|------------|------------|-------------------------|------------------|--------------------|--------------|
| XS2325696628 | SAIPEM FIN.<br>3,125% 31/3/28<br>CALL | EUR    | 97,065                 |            |            |                         |                  |                    |              |
| XS2325733413 | STELLANTIS<br>0,625% 30/3/27<br>CALL  | EUR    | 92,244                 |            |            |                         |                  |                    |              |
| XS2331288212 | ITAL WINE B 2,50%<br>13/05/27 CALL    | EUR    | 92,61                  |            |            |                         |                  |                    |              |
| XS2331921390 | ANIMA HOLD 1,50%<br>22/04/2028 CALL   | EUR    | 91,25                  |            |            |                         |                  |                    |              |
| XS2343821794 | VOLKSWAGEN<br>LEAS. 0%<br>19/07/2024  | EUR    | 99,1875                |            |            |                         |                  |                    |              |
| XS2343822842 | VOLKSWAGEN<br>LEAS. 0,375%<br>20/7/26 | EUR    | 93,443                 |            |            |                         |                  |                    |              |
| XS2344735811 | ENI SUST 0,375%<br>14/06/2028 CALL    | EUR    | 88,1255                |            |            |                         |                  |                    |              |
| XS2356040357 | STELLANTIS 0,75%<br>18/01/2029 CALL   | EUR    | 88,1475                |            |            |                         |                  |                    |              |
| XS2356041165 | STELLANTIS 1,25%<br>20/06/2033 CALL   | EUR    | 80,5965                |            |            |                         |                  |                    |              |
| XS2377768366 | WIIT 2,375%<br>07/10/2026 CALL        | EUR    | 95,94375               |            |            |                         |                  |                    |              |
| XS2393520734 | OVS SUST 2,25%<br>10/11/2027 CALL     | EUR    | 92,575                 |            |            |                         |                  |                    |              |
| XS2395580892 | ALERION GB 2,25%<br>03/11/27 CALL     | EUR    | 93,61105               |            |            |                         |                  |                    |              |

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|--------------|----------------------------------|--------|------------------------|------------|------------|-------------------------|------------------|--------------------|--------------|
| XS2433244089 | E.ON 0,125% 18/01/2026 CALL      | EUR    | 94,5025                |            |            |                         |                  |                    |              |
| XS2434701616 | AUTOSTRADA 1,625% 25/01/28 CALL  | EUR    | 92,275                 |            |            |                         |                  |                    |              |
| XS2434702853 | AUTOSTRADA 2,25% 25/01/32 CALL   | EUR    | 86,8805                |            |            |                         |                  |                    |              |
| XS2437324333 | WEBUILD SUST 3,875% 28/7/26 CALL | EUR    | 99,3325                |            |            |                         |                  |                    |              |
| XS2447561403 | BMW FINANCE 0,50% 22/02/25       | EUR    | 97,5325                |            |            |                         |                  |                    |              |
| XS2455938212 | ALERION GREEN 3,50% 17/5/28 CALL | EUR    | 96,1875                |            |            |                         |                  |                    |              |
| XS2463505581 | E.ON GREEN 0,875% 08/01/25 CALL  | EUR    | 98,1405                |            |            |                         |                  |                    |              |
| XS2526828996 | E.ON 2,875% 26/08/2028 CALL      | EUR    | 98,4075                |            |            |                         |                  |                    |              |
| XS2532681074 | FS GREEN 3,75% 14/04/2027        | EUR    | 100,342                |            |            |                         |                  |                    |              |
| XS2536848448 | LOTTOMATICA 9,75% 30/09/27 CALL  | EUR    | 106,3                  |            |            |                         |                  |                    |              |
| XS2574873183 | E.ON GREEN 3,875% 12/01/35 CALL  | EUR    | 101,3605               |            |            |                         |                  |                    |              |
| XS2574873266 | E.ON 3,50% 12/01/2028 CALL       | EUR    | 100,6305               |            |            |                         |                  |                    |              |

| ISIN         | Descrizione                       | Valuta | Prezzo Medio Ponderato | Prezzo Min | Prezzo Max | Prezzo Ultimo Contratto | Numero Contratti | Quantità negoziata | Controvalore |
|--------------|-----------------------------------|--------|------------------------|------------|------------|-------------------------|------------------|--------------------|--------------|
| XS2577396430 | PIRELLI 4,25% SUST 18/01/28 CALL  | EUR    | 101,5045               |            |            |                         |                  |                    |              |
| XS2577874782 | HEIDLBERG SUST 3,75% 31/5/32 CAL  | EUR    | 99,8515                |            |            |                         |                  |                    |              |
| XS2579284469 | ACEA GREEN 3,875% 24/01/31 CALL   | EUR    | 100,44555              |            |            |                         |                  |                    |              |
| XS2579897633 | AUTOSTRAD E SUST 4,75% 24/1/31CAL | EUR    | 102,6975               |            |            |                         |                  |                    |              |
| XS2581393134 | TELECOM 6,875% 15/02/28 CALL      | EUR    | 104,8805               |            |            |                         |                  |                    |              |
| FR0010014845 | GIE PSA TRESORERIE 6% 19/09/33    | EUR    | 117,6075               |            |            |                         |                  |                    |              |
| FR0010800540 | EDF 4,625% 11/09/2024             | EUR    | 100,395                |            |            |                         |                  |                    |              |
| XS0161100515 | TELECOM ITALIA 7,75% 24/01/2033   | EUR    | 110,658                | 111        | 111        | 111                     | 1                | 5.000              | 5.550        |
| XS0161488498 | DEUTSCHE TEL FIN 7,5% 24/01/2033  | EUR    | 129,2705               |            |            |                         |                  |                    |              |
| XS0162513211 | INNOGY FIN. 5,75%14/02/33         | EUR    | 115,866                |            |            |                         |                  |                    |              |
| XS0162869076 | TELEFONICA EUROP 5,875%14/02/33   | EUR    | 117,543                |            |            |                         |                  |                    |              |
| XS0162990229 | EDF 5,625% 21/02/2033             | EUR    | 113,4455               |            |            |                         |                  |                    |              |

| ISIN         | Descrizione                           | Valuta | Prezzo Medio Ponderato | Prezzo Min | Prezzo Max | Prezzo Ultimo Contratto | Numero Contratti | Quantità negoziata | Controvalore |
|--------------|---------------------------------------|--------|------------------------|------------|------------|-------------------------|------------------|--------------------|--------------|
| XS0192503695 | ENEL 5,25%<br>20/05/2024              | EUR    | 100,0995               |            |            |                         |                  |                    |              |
| XS0203712939 | TERNA SPA 4,90%<br>28/10/2024         | EUR    | 100,5325               |            |            |                         |                  |                    |              |
| XS0214965963 | TELECOM ITALIA<br>5,25% 17/3/2055     | EUR    | 86,064                 |            |            |                         |                  |                    |              |
| XS0215093534 | LEONARDO 4,875%<br>24/3/2025          | EUR    | 101,041                |            |            |                         |                  |                    |              |
| XS0222383027 | GLAXOSMITHKLINE<br>4% 16/06/2025      | EUR    | 100,54475              |            |            |                         |                  |                    |              |
| XS0306646042 | ENEL 5,625%<br>21/06/2027             | EUR    | 106,9836               |            |            |                         |                  |                    |              |
| XS0542534192 | ATLANTIA 4,375%<br>16/09/2025         | EUR    | 100,5985               |            |            |                         |                  |                    |              |
| XS0553728709 | DEUTSCHE<br>TELEKOM 4,50%<br>28/10/30 | EUR    | 107,523                |            |            |                         |                  |                    |              |
| XS0880764435 | HERA 5,20%<br>29/1/2028               | EUR    | 105,2205               |            |            |                         |                  |                    |              |
| XS0970852348 | ENI 3,75%<br>12/09/2025               | EUR    | 100,2205               |            |            |                         |                  |                    |              |
| XS1023703090 | ENI 3,625%<br>29/01/2029              | EUR    | 100,89                 |            |            |                         |                  |                    |              |
| BE6276040431 | ANHEUSER-B<br>INBEV 1,50%<br>18/04/30 | EUR    | 90,6625                |            |            |                         |                  |                    |              |
| BE6285455497 | ANHEUSER-B<br>INBEV 2,00%<br>17/03/28 | EUR    | 95,9175                |            |            |                         |                  |                    |              |

| ISIN         | Descrizione                            | Valuta | Prezzo Medio Ponderato | Prezzo Min | Prezzo Max | Prezzo Ultimo Contratto | Numero Contratti | Quantità negoziata | Controvalore |
|--------------|----------------------------------------|--------|------------------------|------------|------------|-------------------------|------------------|--------------------|--------------|
| BE6285457519 | ANHEUSER-B<br>INBEV 2,75%<br>17/03/36  | EUR    | 92,05                  |            |            |                         |                  |                    |              |
| DE000A14J587 | THYSSENKRUPP<br>2,50% 25/02/2025       | EUR    | 98,68685               |            |            |                         |                  |                    |              |
| DE000A289QR9 | DAIMLER GREEN<br>0,75% 10/09/2030      | EUR    | 86,6825                |            |            |                         |                  |                    |              |
| DE000A3H2UX0 | SIXT 1,75%<br>09/12/2024 CALL          | EUR    | 98,639                 |            |            |                         |                  |                    |              |
| FR0013250693 | RCI BANQUE<br>1,625% 11/04/2025<br>CAL | EUR    | 98,0675                |            |            |                         |                  |                    |              |
| FR0013284254 | ENGIE GREEN<br>1,375% 28/2/29<br>CALL  | EUR    | 90,8225                |            |            |                         |                  |                    |              |
| FR0013287273 | ILIAD SA 1,50%<br>14/10/24 CALL        | EUR    | 99,329                 |            |            |                         |                  |                    |              |
| FR0013292687 | RCI BANQUE TV<br>04/11/2024            | EUR    | 100,768                |            |            |                         |                  |                    |              |
| FR0013299435 | RENAULT 1,00%<br>28/11/2025 CALL       | EUR    | 95,9095                |            |            |                         |                  |                    |              |
| FR0013323326 | STELLANTIS 2,00%<br>20/03/2025         | EUR    | 98,375                 |            |            |                         |                  |                    |              |
| FR0013428414 | RENAULT 1.25%<br>24/06/2025 CALL       | EUR    | 96,9275                |            |            |                         |                  |                    |              |
| FR0013477254 | AIR FRANCE<br>1,875% 16/01/25<br>CALL  | EUR    | 98,355                 |            |            |                         |                  |                    |              |

| ISIN         | Descrizione                     | Valuta | Prezzo Medio Ponderato | Prezzo Min | Prezzo Max | Prezzo Ultimo Contratto | Numero Contratti | Quantità negoziata | Controvalore |
|--------------|---------------------------------|--------|------------------------|------------|------------|-------------------------|------------------|--------------------|--------------|
| FR0014002OL8 | RENAULT 2,50% 01/04/2028 CALL   | EUR    | 94,681                 |            |            |                         |                  |                    |              |
| FR0014004AF5 | AIR FRANCE 3,875% 01/07/26 CALL | EUR    | 99,602                 |            |            |                         |                  |                    |              |
| FR0014007KL5 | RENAULT 0,50% 14/07/2025 CALL   | EUR    | 96,2185                |            |            |                         |                  |                    |              |