

| ISIN         | Descrizione                                  | Valuta | Prezzo Min | Prezzo Max | Prezzo Medio | Numero Contratti | Quantità negoziata | Controvalore |
|--------------|----------------------------------------------|--------|------------|------------|--------------|------------------|--------------------|--------------|
| IT0000966017 | INTESA S.<br>PAOLO ZC<br>08/01/2027          | EUR    |            |            |              |                  |                    |              |
| IT0001200390 | INTESA<br>SANPAOLO<br>ZC 17/02/28            | EUR    |            |            |              |                  |                    |              |
| IT0005090995 | CASSA<br>DDPP TM<br>20/03/2022               | EUR    |            |            |              |                  |                    |              |
| IT0005139859 | BANCA<br>CARIGE<br>1,25%<br>28/1/21<br>COVER | EUR    |            |            |              |                  |                    |              |
| IT0005140188 | MONTE<br>PASCHI<br>1,25%<br>20/1/22<br>COVER | EUR    |            |            |              |                  |                    |              |
| XS0130717134 | UGF ASS.<br>TM SUB<br>CALL<br>15/06/2021     | EUR    |            |            |              |                  |                    |              |
| XS0173649798 | UGF ASS.<br>TM SUB<br>CALL<br>28/07/2023     | EUR    |            |            |              |                  |                    |              |
| XS0526326334 | INTESA<br>S.PAOLO<br>5,15% SUB<br>16/7/20    | EUR    |            |            |              |                  |                    |              |
| XS0555834984 | BANCO<br>BPM SUB<br>6%<br>5/11/2020          | EUR    |            |            |              |                  |                    |              |

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| XS0597182665 | BANCO<br>BPM<br>7,125% SUB<br>1/3/21      | EUR    |            |            |              |                  |                    |              |
| XS0618847775 | UNICREDIT<br>6,125% SUB<br>19/04/2021     | EUR    |            |            |              |                  |                    |              |
| XS0632503412 | BANCO<br>BPM SUB<br>6,375%<br>31/5/21     | EUR    |            |            |              |                  |                    |              |
| XS0849517650 | UNICREDIT<br>6,95%SUB<br>31/10/2022       | EUR    |            |            |              |                  |                    |              |
| XS0971213201 | INTESA<br>S.PAOLO<br>SUB6,625%<br>13/9/23 | EUR    |            |            |              |                  |                    |              |
| XS0986063864 | UNICREDIT<br>TV SUB<br>CALL<br>28/10/25   | EUR    |            |            |              |                  |                    |              |
| XS0986194883 | INTESA<br>S.PAOLO<br>4%<br>30/10/2023     | EUR    |            |            |              |                  |                    |              |
| XS1014627571 | UNICREDIT<br>3,25%<br>14/01/2021          | EUR    |            |            |              |                  |                    |              |
| XS1018032950 | BANCA<br>INTESA<br>3,50%<br>17/01/22      | EUR    |            |            |              |                  |                    |              |

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| XS1041042828 | UNIPOL<br>ASS. 4,375%<br>5/03/2021        | EUR    |            |            |              |                  |                    |              |
| XS1077772538 | BANCA<br>INTESA 2%<br>18/06/2021          | EUR    |            |            |              |                  |                    |              |
| XS1109765005 | INTESA<br>S.PAOLO<br>3,928%<br>15/9/26SUB | EUR    |            |            |              |                  |                    |              |
| XS1197351577 | INTESA<br>SANPAOLO<br>1,125%<br>04/3/22   | EUR    |            |            |              |                  |                    |              |
| XS1206977495 | UNIPOL 3%<br>18/3/25                      | EUR    |            |            |              |                  |                    |              |
| XS1222597905 | INTESA<br>SPAULO<br>2,855%<br>23/04/25 SU | EUR    |            |            |              |                  |                    |              |
| XS1266866927 | BANCO<br>BPM 2,75%<br>27/7/2020           | EUR    |            |            |              |                  |                    |              |