

Olympic SE Code	ISIN Code	Instrument Name	Issuer Name	Ccy	Maturity Date	Market Date	Market Price
0194614-000	XS2311085059	PPN100 BNPP-BNP SOFR 130425	BNP PARIBAS ISSUANCE B.V.	USD	2025/4/13	2024/3/28	98.51193
0194619-000	XS2311084755	PPN100 BNPP-BNP SOFR 080425	BNP PARIBAS ISSUANCE B.V.	USD	2025/4/8	2024/3/28	98.81982
0197468-000	XS2394165869	PPN100 BNPP LOOKBACK NOTE SOFR	BNP PARIBAS ISSUANCE B.V.	USD	2024/7/6	2024/3/28	99.45243
0203619-000	XS2293335183	PPN100 BNPP SPX 240725	BNP PARIBAS ISSUANCE B.V.	USD	2025/7/24	2024/3/28	99.12846
0204117-000	XS2387964666	PPN100 BNPP SPX 210725	BNP PARIBAS ISSUANCE B.V.	USD	2025/7/21	2024/3/28	99.12335
0205160-000	XS2469253483	PPN100 BNPP SPX 230226	BNP PARIBAS ISSUANCE B.V.	USD	2026/2/23	2024/3/28	98.04887
0206642-000	XS2460973568	PPN100 BNPP-BNP SOFR 230328	BNP PARIBAS ISSUANCE B.V.	USD	2028/3/23	2024/3/28	89.885
0206849-000	XS2490636490	FCN BNPP-TENCENT/MSFT/BRK/B/UMC	BNP PARIBAS ISSUANCE B.V.	USD	2024/4/5	2024/3/28	100.21014
0206916-000	XS2484626044	PPN100 BNPP SPX 230925	BNP PARIBAS ISSUANCE B.V.	USD	2025/9/23	2024/3/28	98.9574
0208271-000	XS2491760018	BNPP-BNP BNPBDPM1 050526	BNP PARIBAS ISSUANCE B.V.	USD	2026/5/5	2024/3/27	124.68798
0208443-000	XS2505119730	PPN100 BNPP BULL BEAR CL1/CL2	BNP PARIBAS ISSUANCE B.V.	USD	2024/5/9	2024/3/28	105.88182
0208491-000	XS2490604290	BNPP-BNP SPX 4.5% 050526	BNP PARIBAS ISSUANCE B.V.	USD	2026/5/5	2024/3/28	99.5093
0208724-000	XS2504185310	BNPP-BNP BNPBDPM1 050526	BNP PARIBAS ISSUANCE B.V.	USD	2026/5/5	2024/3/28	124.20475
0209581-000	XS2460982395	PPN100 BNPP-BNP CMS2Y 060626	BNP PARIBAS ISSUANCE B.V.	USD	2026/6/6	2024/3/28	99.075
0209806-000	XS2515877798	PPN100 BNPP BULLISH SHARKFIN PYPL	BNP PARIBAS ISSUANCE B.V.	USD	2024/6/4	2024/3/28	104.10941
0209810-000	XS2515877954	PPN100 BNPP BULL BEAR SHARKFIN	BNP PARIBAS ISSUANCE B.V.	USD	2024/6/4	2024/3/28	99.91706
0210073-000	XS2517524943	PPN100 BNPP QQQ 181224 349.98	BNP PARIBAS ISSUANCE B.V.	USD	2024/12/18	2024/3/28	95.2221
0210148-000	XS2517526567	DAC BNPP-ABN/BAYN/GLE 12% 180624	BNP PARIBAS ISSUANCE B.V.	EUR	2024/6/18	2024/3/28	78.56651
0210544-000	XS2521285572	BNPP-BNP SPX 15% 290626	BNP PARIBAS ISSUANCE B.V.	USD	2026/6/29	2024/3/28	98.25113
0210697-000	XS2519478056	PPN100 BNPP SPX 250624 4369.01	BNP PARIBAS ISSUANCE B.V.	USD	2024/6/25	2024/3/28	97.5171
0210708-000	XS2460981587	PPN100 BNPP SPX/SOFR 200628	BNP PARIBAS ISSUANCE B.V.	USD	2028/6/20	2024/3/28	88.974
0211018-000	XS2523665631	DAC BNPP-NOVN/VZ/VOD/MMM/KMB	BNP PARIBAS ISSUANCE B.V.	USD	2024/7/5	2024/3/28	100.98368
0211472-000	XS2531610439	ELN BNPP-NVDA/GOOGL/AAPL 180724	BNP PARIBAS ISSUANCE B.V.	USD	2024/7/18	2024/3/28	98.66548
0211529-000	XS2519588748	PPN100 BNPP-BNP USDCMS30Y/CMS05Y	BNP PARIBAS ISSUANCE B.V.	USD	2028/7/6	2024/3/28	89.925
0211829-000	XS2531609779	PPN100 BNPP SPX 200126	BNP PARIBAS ISSUANCE B.V.	USD	2026/1/20	2024/3/28	99.40592
0211868-000	XS2249222055	DAC BNPP-SHIN ETSU/NIDEC CORP/	BNP PARIBAS ISSUANCE B.V.	JPY	2024/7/25	2024/3/28	96.72205
0212144-000	XS2519590488	PPN100 BNPP-BNP USDCMS30Y/USDCMS5Y	BNP PARIBAS ISSUANCE B.V.	USD	2027/1/20	2024/3/28	93.105
0212180-000	XS2538949541	DAC BNPP-PLTR/SPWR 47.36% 310724	BNP PARIBAS ISSUANCE B.V.	USD	2024/7/31	2024/3/28	38.20164
0212200-000	XS2538949624	PPN100 BNPP-BNP QQQ 010824	BNP PARIBAS ISSUANCE B.V.	USD	2024/8/1	2024/3/28	97.60245
0212384-000	XS2538964698	DAC BNPP-Z_HOLD/AGC/FANUC/	BNP PARIBAS ISSUANCE B.V.	JPY	2024/8/7	2024/3/28	99.38104
0212775-000	XS2538964425	PPN100 BNPP SPX 030826	BNP PARIBAS ISSUANCE B.V.	USD	2026/8/3	2024/3/28	98.93933
0213451-000	XS2567768556	BNPP-BNP SPX 5.2% 180826	BNP PARIBAS ISSUANCE B.V.	USD	2026/8/18	2024/3/28	99.05543
0214653-000	XS2604981345	PPN100 BNPP SPX 220926	BNP PARIBAS ISSUANCE B.V.	USD	2026/9/22	2024/3/28	101.17314
0214971-000	XS2604965496	BNPP-BNP AAL/UAL/DAL 080424	BNP PARIBAS ISSUANCE B.V.	USD	2024/4/8	2024/3/28	105.82313
0215022-000	XS2605006357	PPN100 BNPP SPX 051026	BNP PARIBAS ISSUANCE B.V.	USD	2026/10/5	2024/3/28	100.97928
0215601-000	XS2642192053	BNPP-BNP AMD/NVDA/TSLA 301024	BNP PARIBAS ISSUANCE B.V.	USD	2024/10/30	2024/3/28	96.38275
0216157-000	XS2649890196	PPN95 BNPP SPX 150524	BNP PARIBAS ISSUANCE B.V.	JPY	2024/5/15	2024/3/28	94.43156
0216159-000	XS2649875122	BNPP-BNP HSI 8.1% 031128	BNP PARIBAS ISSUANCE B.V.	AUD	2028/11/3	2024/3/28	100.49097
0216352-000	XS2647395271	PPN100 BNPP HSI 091128	BNP PARIBAS ISSUANCE B.V.	USD	2028/11/9	2024/3/28	99.54058

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0216403-000	XS2649846297	BNPP-BNP HSI 8% 211128	BNP PARIBAS ISSUANCE B.V.	USD	2028/11/21	2024/3/28	99.28757
0216455-000	XS2647390983	BNPP-BNP HSI 8% 241128	BNP PARIBAS ISSUANCE B.V.	USD	2028/11/24	2024/3/28	99.46577
0216729-000	XS2656218059	PPN100 BNPP SPX 291124	BNP PARIBAS ISSUANCE B.V.	USD	2024/11/29	2024/3/28	95.70285
0217212-000	XS2664545386	BNPP-BNP HSI 8% 111228	BNP PARIBAS ISSUANCE B.V.	USD	2028/12/11	2024/3/28	98.50109
0217496-000	XS2664545899	PPN100 BNPP SPX 111226	BNP PARIBAS ISSUANCE B.V.	USD	2026/12/11	2024/3/28	100.09884
0218311-000	XS2699245432	CLN BNPP-BNP TSMC 080129	BNP PARIBAS ISSUANCE B.V.	USD	2029/1/8	2024/3/28	95.549
0218327-000	XS2689481120	BNPP-BNP HSI 7.5% 120129	BNP PARIBAS ISSUANCE B.V.	USD	2029/1/12	2024/3/28	95.56691
0218396-000	XS2670853824	BNP USD 30Y UST 6.58% 170125	BNP PARIBAS ISSUANCE B.V.	USD	2025/1/17	2024/3/28	96.978
0218704-000	XS2689497985	CLN BNPP-BNP BARCLAYS PLC SUB	BNP PARIBAS ISSUANCE B.V.	USD	2029/1/8	2024/3/28	97.798
0218746-000	XS2695156278	BNPP-BNP TSLA/AMD/AMZN 280125	BNP PARIBAS ISSUANCE B.V.	USD	2025/1/28	2024/3/28	96.52504
0218877-000	XS2695120084	CLN BNPP-BNP BARCLAYS PLC SUB	BNP PARIBAS ISSUANCE B.V.	USD	2029/1/8	2024/3/28	97.043
0218931-000	XS2670856173	BNP USD 20Y UST 6.31% 270125	BNP PARIBAS ISSUANCE B.V.	USD	2025/1/27	2024/3/28	99.138
0218966-000	XS2699292350	FCN BNPP-SHIN ETSU/SONY CRP/	BNP PARIBAS ISSUANCE B.V.	JPY	2025/1/22	2024/3/28	95.57575
0219168-000	XS2670855795	BNP USD 20Y UST 6.42% 300725	BNP PARIBAS ISSUANCE B.V.	USD	2025/7/30	2024/3/28	99.137
0219231-000	XS2707998683	USD BNPP CLN TSM 080129	BNP PARIBAS ISSUANCE B.V.	USD	2029/1/8	2024/3/28	95.15
0219339-000	XS2670856769	BNP USD 30Y UST 6.53% 030225	BNP PARIBAS ISSUANCE B.V.	USD	2025/2/3	2024/3/28	98.0991
0219399-000	XS2670856843	BNP USD 20Y UST 6.48% 050824	BNP PARIBAS ISSUANCE B.V.	USD	2024/8/5	2024/3/28	98.86833
0219465-000	XS2670857650	BNP USD 20Y UST 6.32% 300724	BNP PARIBAS ISSUANCE B.V.	USD	2024/7/30	2024/3/28	99.745
0219513-000	XS2670858112	BNP USD 30Y UST 6.6% 070225	BNP PARIBAS ISSUANCE B.V.	USD	2025/2/7	2024/3/28	98.09118
0219711-000	XS2708012260	PPN100 BNPP-BNP CMS10Y 120229	BNP PARIBAS ISSUANCE B.V.	USD	2029/2/12	2024/3/28	97.512
0219742-000	XS2705283849	BNP USD 20Y UST 6.37% 120824	BNP PARIBAS ISSUANCE B.V.	USD	2024/8/12	2024/3/28	99.501
0219897-000	XS2705284060	BNP USD 20Y UST 6.4% 070824	BNP PARIBAS ISSUANCE B.V.	USD	2024/8/7	2024/3/28	99.048
0220578-000	XS2354883022	DAC BNPP-DBK/GDX/DAL/LUV/UAL	BNP PARIBAS ISSUANCE B.V.	USD	2025/3/5	2024/3/28	96.1945
0220582-000	XS2354883378	DAC BNPP-INGA/GDX/SCHW/LUV/UAL	BNP PARIBAS ISSUANCE B.V.	USD	2025/3/5	2024/3/28	96.16033
0220637-000	XS2355877346	FCN BNPP-DIS/GT/PLTR 14.63% 260824	BNP PARIBAS ISSUANCE B.V.	USD	2024/8/26	2024/3/28	98.03702
0220705-000	XS2719864162	FCN BNPP-PLTR 17% 050924 18.5942	BNP PARIBAS ISSUANCE B.V.	USD	2024/9/5	2024/3/28	97.65748
0220912-000	XS2024909561	DAC BNPP-LUV/DBK/SCHW/GDX/DAL	BNP PARIBAS ISSUANCE B.V.	USD	2025/3/10	2024/3/28	95.68223
0220916-000	XS2024910221	DAC BNPP-LUV/DBK/SCHW/DAL/UAL	BNP PARIBAS ISSUANCE B.V.	USD	2025/3/10	2024/3/28	95.57465
0220927-000	XS2024910734	DAC BNPP-LUV/DBK/SCHW/BA/DAL	BNP PARIBAS ISSUANCE B.V.	USD	2025/3/10	2024/3/28	95.00341
0220989-000	XS2030682632	FCN BNPP-NVDA/AMD 15% 300824	BNP PARIBAS ISSUANCE B.V.	USD	2024/8/30	2024/3/28	99.61797
0221017-000	XS2049252757	DAC BNPP-LUV/DBK/SCHW/GDX/DAL	BNP PARIBAS ISSUANCE B.V.	USD	2025/3/18	2024/3/28	96.04336
0221019-000	XS2049201416	DAC BNPP-LUV/DBK/SCHW/UAL/DAL	BNP PARIBAS ISSUANCE B.V.	USD	2025/3/11	2024/3/28	95.5095
0221023-000	XS2033983870	DAC BNPP-LUV/DBK/SCHW/BA/DAL	BNP PARIBAS ISSUANCE B.V.	USD	2025/3/5	2024/3/28	95.19708
0221070-000	XS2034002761	DAC BNPP-AMD/DBK/MRVL/PLTR/TSLA	BNP PARIBAS ISSUANCE B.V.	USD	2025/3/12	2024/3/28	98.93352
0221076-000	XS2705285620	BNP USD 30Y UST 6.7% 070325	BNP PARIBAS ISSUANCE B.V.	USD	2025/3/7	2024/3/28	98.07534
0221132-000	XS2303174887	DAC BNPP-PLTR/SMCI 37.84% 120325	BNP PARIBAS ISSUANCE B.V.	USD	2025/3/12	2024/3/28	101.70914
0221134-000	XS2303174705	DAC BNPP-AMD/AMZN/DAL/GOOGL 15%	BNP PARIBAS ISSUANCE B.V.	USD	2024/12/12	2024/3/28	100.05444
0221135-000	XS2306658266	DAC BNPP-AMD/AMZN/DAL/GOOGL 15%	BNP PARIBAS ISSUANCE B.V.	USD	2024/12/12	2024/3/28	99.76603
0221378-000	XS2266427223	BNPP-BNP NVDA/AMZN/AMD 170325	BNP PARIBAS ISSUANCE B.V.	USD	2025/3/17	2024/3/28	96.61597

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0221381-000	XS2271496718	BNPP-BNP AMD/NVDA/AMZN 170325	BNP PARIBAS ISSUANCE B.V.	USD	2025/3/17	2024/3/28	96.97821
0221620-000	XS2304441459	DAC BNPP-CBK/LUV/SCHW/DAL/AAL	BNP PARIBAS ISSUANCE B.V.	USD	2025/3/19	2024/3/28	94.6104
0221640-000	XS2298741104	DAC BNPP-CBK/LUV/BA/DAL/AAL 10.08%	BNP PARIBAS ISSUANCE B.V.	USD	2025/3/19	2024/3/28	94.14698
0221642-000	XS2297348224	FCN BNPP-AIR/BMW/MBG/SIE/TTE 8%	BNP PARIBAS ISSUANCE B.V.	EUR	2024/12/19	2024/3/28	97.68272
0221999-000	XS2406109145	DAC BNPP-DBK/GOLD/AAL/GT 11.85%	BNP PARIBAS ISSUANCE B.V.	USD	2025/3/25	2024/3/28	99.85555
0222188-000	XS2441466518	DAC BNPP-DBK/BE/AAL/GT 18% 270325	BNP PARIBAS ISSUANCE B.V.	USD	2025/3/27	2024/3/28	100.03682
0222217-000	XS2705288640	BNP USD 20Y UST 6.39% 230924	BNP PARIBAS ISSUANCE B.V.	USD	2024/9/23	2024/3/28	97.954
0222311-000	XS2490589392	DAC BNPP-DBK/CBK/AAL/GT 12.31%	BNP PARIBAS ISSUANCE B.V.	USD	2025/3/28	2024/3/28	99.68158
0222320-000	XS2490585564	DAC BNPP-DBK/F/AAL/GT 12.53%	BNP PARIBAS ISSUANCE B.V.	USD	2025/3/28	2024/3/28	99.6714
0222321-000	XS2502544666	DAC BNPP-DBK/GOLD/AAL/GT 12.5%	BNP PARIBAS ISSUANCE B.V.	USD	2025/3/28	2024/3/28	99.628
0222722-000	XS2515871320	FCN BNPP-AMD/NVDA/TSM 18% 050724	BNP PARIBAS ISSUANCE B.V.	USD	2024/7/5	2024/3/15	98
0222769-000	XS2519467109	DAC BNPP-CBK/GOLD/AAL/GT 12.74%	BNP PARIBAS ISSUANCE B.V.	USD	2025/4/4	2024/3/18	99.2
0222770-000	XS2519466390	DAC BNPP-CBK/F/AAL/GT 13.3% 040425	BNP PARIBAS ISSUANCE B.V.	USD	2025/4/4	2024/3/18	99.2
0222771-000	XS2519466127	DAC BNPP-CBK/TSM/AAL/GT 13.43%	BNP PARIBAS ISSUANCE B.V.	USD	2025/4/4	2024/3/18	99.2
0222773-000	XS2521275854	DAC BNPP-CBK/BA/AAL/GT 12.19%	BNP PARIBAS ISSUANCE B.V.	USD	2025/4/4	2024/3/19	99.2
0222779-000	XS2519465319	DAC BNPP-CBK/AA/AAL/GT 13.42%	BNP PARIBAS ISSUANCE B.V.	CNY	2025/4/7	2024/3/18	99
0222792-000	XS2537639499	DAC BNPP-AMD/ASML/NVDA 21.76%	BNP PARIBAS ISSUANCE B.V.	USD	2025/4/4	2024/3/18	98
0222944-000	XS2531602683	DAC BNPP-AMD/NVDA 13.5% 081024	BNP PARIBAS ISSUANCE B.V.	USD	2024/10/8	2024/3/20	98.3
0222963-000	XS2567758839	DAC BNPP-INGA/LUV/CBK/AAL/UAL	BNP PARIBAS ISSUANCE B.V.	EUR	2025/4/8	2024/3/21	97.55
0222975-000	XS2567754093	DAC BNPP-INGA/GDX/LUV/AAL/UAL	BNP PARIBAS ISSUANCE B.V.	EUR	2025/4/8	2024/3/21	97.7
0222976-000	XS2567751826	DAC BNPP-BA/ABN/AAL/WFC/GLE 10.08%	BNP PARIBAS ISSUANCE B.V.	EUR	2025/4/8	2024/3/21	97.8
0222988-000	XS2538947768	DAC BNPP-BA/ABN/AAL/WFC/CBK 10.08%	BNP PARIBAS ISSUANCE B.V.	EUR	2025/4/8	2024/3/21	97.4
0222990-000	XS2567754259	DAC BNPP-INGA/LUV/DBK/AAL/UAL	BNP PARIBAS ISSUANCE B.V.	EUR	2025/4/8	2024/3/21	97.8
0223013-000	XS2396294071	PPN100 BNPP HSI 280329	BNP PARIBAS ISSUANCE B.V.	USD	2029/3/28	2024/3/22	98.5
0223046-000	XS2707994427	PPN100 BNPP-AMD/TSM 090425	BNP PARIBAS ISSUANCE B.V.	USD	2025/4/9	2024/3/22	98.9
0223068-000	XS2707996471	DAC BNPP-INGA/LUV/DBK/AAL/UAL	BNP PARIBAS ISSUANCE B.V.	USD	2025/4/2	2024/3/28	98.40694
0223070-000	XS2707994856	DAC BNPP-INGA/LUV/CBK/AAL/UAL	BNP PARIBAS ISSUANCE B.V.	USD	2025/4/16	2024/3/22	97
0223073-000	XS2707995408	DAC BNPP-BA/ABN/AAL/WFC/GLE 10.08%	BNP PARIBAS ISSUANCE B.V.	USD	2025/4/2	2024/3/28	98.34462
0223074-000	XS2707994773	DAC BNPP-INGA/LUV/DBK/AAL/UAL	BNP PARIBAS ISSUANCE B.V.	USD	2025/4/16	2024/3/22	97.15
0223080-000	XS2707995150	DAC BNPP-INGA/GDX/LUV/AAL/UAL	BNP PARIBAS ISSUANCE B.V.	USD	2025/4/2	2024/3/28	98.76169
0223084-000	XS2707994690	DAC BNPP-INGA/GDX/LUV/AAL/UAL	BNP PARIBAS ISSUANCE B.V.	USD	2025/4/16	2024/3/22	97.1
0223085-000	XS2707995077	DAC BNPP-BA/ABN/AAL/WFC/GLE 11.04%	BNP PARIBAS ISSUANCE B.V.	USD	2025/4/16	2024/3/22	97.35
0223093-000	XS2707995317	DAC BNPP-BA/ABN/AAL/WFC/CBK	BNP PARIBAS ISSUANCE B.V.	USD	2025/4/2	2024/3/28	98.32318
0223094-000	XS2707994930	DAC BNPP-BA/ABN/AAL/WFC/CBK 11.04%	BNP PARIBAS ISSUANCE B.V.	USD	2025/4/16	2024/3/22	97
0223096-000	XS2707995234	DAC BNPP-INGA/LUV/CBK/AAL/UAL	BNP PARIBAS ISSUANCE B.V.	USD	2025/4/2	2024/3/28	98.62514
0223259-000	XS2741443191	FCN BNPP-AAL/GOOG/PYPL 15% 071024	BNP PARIBAS ISSUANCE B.V.	USD	2024/10/7	2024/3/26	98.5
0201627-000	XS2438215928	PPN100 CA-CA CMS30Y/CMS5Y 9%	CREDIT AGRICOLE CIB FINANCIAL SOLUT	USD	2027/11/7	2024/3/28	92.75
0200677-000	XS2525959610	PPN100 CS-CS SOFR 041029	CREDIT SUISSE AG	USD	2029/10/4	2024/3/28	92.39327
0200803-000	XS2525998782	PPN100 CS-CS SOFR 071027	CREDIT SUISSE AG	USD	2027/10/7	2024/3/28	96.00843

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0207300-000	XS2591608711	FCN HSBC-MCD/NVDA/MSFT 8.59%	HSBC Bank Plc	USD	2024/4/10	2024/3/28	99.09306
0208156-000	XS2591630210	FCN HSBC-AAPL/OXY/PM 10% 020524	HSBC Bank Plc	USD	2024/5/2	2024/3/28	98.38422
0215655-000	XS2658936864	FCN HSBC-AMZN/TSLA/TSM 10% 240424	HSBC Bank Plc	USD	2024/4/24	2024/3/28	89.68113
0215701-000	XS2658936948	DAC HSBC-AMD/C/MSFT/MU/TSLA 15%	HSBC Bank Plc	USD	2024/5/1	2024/3/28	96.56064
0217448-000	XS2658993238	FCN HSBC-NINTENDO/ASICS_CORP 5%	HSBC Bank Plc	JPY	2024/12/19	2024/3/28	100.98099
0218337-000	XS2659014091	FCN HSBC-TSLA 12% 120424 205.6168	HSBC Bank Plc	USD	2024/4/12	2024/3/28	84.88458
0218458-000	XS2659021542	FCN HSBC-BAC/NVDA/TSLA 12% 150724	HSBC Bank Plc	USD	2024/7/15	2024/3/28	93.67578
0218797-000	XS2659046960	FCN HSBC-AAL/AMD/BA/NVDA 15%	HSBC Bank Plc	USD	2024/7/26	2024/3/28	98.68617
0219239-000	XS2750996352	FCN HSBC-AMZN/GOOG/TSLA 24.64%	HSBC Bank Plc	USD	2024/4/4	2024/3/28	96.75666
0219293-000	XS2751003588	DAC HSBC-DBK/INGA/KBC/LHA 12%	HSBC Bank Plc	EUR	2025/2/6	2024/3/28	100.08405
0219680-000	XS2751018776	FCN HSBC-AAL/C/COF/LUV/USB 14.64%	HSBC Bank Plc	USD	2024/8/14	2024/3/28	99.60786
0219712-000	XS2751018693	FCN HSBC-TSLA 11.8% 141124	HSBC Bank Plc	AUD	2024/11/14	2024/3/28	97.02495
0220639-000	XS2751048336	FCN HSBC-F/M/NCLH 18% 040924	HSBC Bank Plc	USD	2024/9/4	2024/3/28	100.04148
0220654-000	XS2751048419	FCN HSBC-GOOG/LMT/TSLA/UAL 10%	HSBC Bank Plc	USD	2025/3/5	2024/3/28	98.02881
0220875-000	XS2751055208	FCN HSBC-AMD/NVDA 15% 100924	HSBC Bank Plc	USD	2024/9/10	2024/3/28	99.56925
0221001-000	XS2751059457	FCN HSBC-GLEN/INTC 10% 050325	HSBC Bank Plc	USD	2025/3/5	2024/3/28	98.84556
0221079-000	XS2751064614	FCN HSBC-ARM/TSM 12% 120624	HSBC Bank Plc	USD	2024/6/12	2024/3/28	99.20295
0221080-000	XS2751064374	FCN HSBC-ARM/NVDA/TSM 12% 120624	HSBC Bank Plc	USD	2024/6/12	2024/3/28	99.00891
0221139-000	XS2751064705	FCN HSBC-AMZN/TSM 8% 120624	HSBC Bank Plc	USD	2024/6/12	2024/3/28	98.69508
0221365-000	XS2751073797	DAC HSBC-ABN/BAYN/SAN/VOW3 12%	HSBC Bank Plc	EUR	2025/3/17	2024/3/28	98.3664
0221553-000	XS2751073870	FCN HSBC-BMW/PAH3 10% 170924	HSBC Bank Plc	USD	2024/9/17	2024/3/28	98.19612
0221590-000	XS2751086005	FCN HSBC-ADBE/AMZN/MSFT 9.15%	HSBC Bank Plc	USD	2024/9/16	2024/3/28	96.93783
0221993-000	XS2751091773	DAC HSBC-DBK/AA/AAL/GOLD 16.06%	HSBC Bank Plc	USD	2025/3/25	2024/3/28	99.45144
0221994-000	XS2751091344	DAC HSBC-TSM/DBK/AAL/GOLD 13.12%	HSBC Bank Plc	USD	2025/3/25	2024/3/28	98.84259
0221997-000	XS2751091260	DAC HSBC-ADBE/DBK/AAL/GT 14.21%	HSBC Bank Plc	USD	2025/3/25	2024/3/28	99.06138
0221998-000	XS2751091427	DAC HSBC-AAL/DBK/TSM/GT 12.04%	HSBC Bank Plc	USD	2025/3/25	2024/3/28	98.66934
0222183-000	XS2751099594	FCN HSBC-BMW/PAH3 6% 260924	HSBC Bank Plc	EUR	2024/9/26	2024/3/28	97.97832
0222215-000	XS2751100194	DAC HSBC-DBK/AA/AAL/GOLD 14.13%	HSBC Bank Plc	USD	2025/3/27	2024/3/28	99.20493
0222218-000	XS2751100277	DAC HSBC-DBK/AA/AAL/GT 14.63%	HSBC Bank Plc	USD	2025/3/27	2024/3/28	99.13365
0222310-000	XS2751103537	DAC HSBC-DBK/F/AAL/GT 12.53%	HSBC Bank Plc	USD	2025/3/28	2024/3/28	98.64459
0222392-000	XS2751106472	DAC HSBC-DBK/TSM/AAL/GOLD 12.61%	HSBC Bank Plc	USD	2025/3/31	2024/3/28	98.43867
0222411-000	XS2751106555	DAC HSBC-DBK/F/AAL/GOLD 11.86%	HSBC Bank Plc	GBP	2025/3/31	2024/3/28	98.67528
0222454-000	XS2751108171	DAC HSBC-CBK/GOLD/AAL/GT 13.02%	HSBC Bank Plc	USD	2025/4/1	2024/3/28	98.52183
0222462-000	XS2751108098	DAC HSBC-CBK/F/AAL/GT 14.81%	HSBC Bank Plc	USD	2025/4/1	2024/3/28	98.61291
0222702-000	XS2751113338	DAC HSBC-CBK/TSM/AAL/GT 15.14%	HSBC Bank Plc	USD	2025/4/7	2024/3/15	99.2
0222719-000	XS2751113411	DAC HSBC-CBK/F/AAL/GT 13.06%	HSBC Bank Plc	USD	2025/4/7	2024/3/15	99.2
0222790-000	XS2751115622	DAC HSBC-CBK/TSM/AAL/GT 18.97%	HSBC Bank Plc	USD	2025/4/7	2024/3/18	98.3
0223264-000	XS2751126827	FCN HSBC-AAL/C/NVDA/TSM 15% 110425	HSBC Bank Plc	CNY	2025/4/11	2024/3/26	99.64
0217287-000	XS2691440684	DAC JPM-AMD/MU/TSLA 12.91% 161224	J.P. Morgan Structured Products B.V	USD	2024/12/16	2024/3/28	97.7129

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0217346-000	XS2691330661	DAC JPM-AMD/NVDA/TSLA 18% 171224	J.P. Morgan Structured Products B.V	USD	2024/12/17	2024/3/28	89.8711
0218016-000	XS2691264340	DAC JPM-BA/LUV/NVDA/TSLA 14.5%	J.P. Morgan Structured Products B.V	USD	2024/7/9	2024/3/28	90.9153
0218034-000	XS2691132513	DAC JPM-AMD/NVDA/TSLA 24.5% 070125	J.P. Morgan Structured Products B.V	USD	2025/1/7	2024/3/28	86.1136
0218057-000	XS2691135458	FCN JPM-AMZN/GOOGL/TSLA 10% 081024	J.P. Morgan Structured Products B.V	USD	2024/10/8	2024/3/28	87.1026
0218075-000	XS2691133834	DAC JPM-AMT/GILD/JWN/LUV 15%	J.P. Morgan Structured Products B.V	USD	2025/1/8	2024/3/28	98.5197
0218080-000	XS2691264423	DAC JPM-BA/LUV/NVDA/TSLA 14.5%	J.P. Morgan Structured Products B.V	USD	2024/4/8	2024/3/28	90.68
0218083-000	XS2691135532	FCN JPM-NVDA/TSLA 10% 080125	J.P. Morgan Structured Products B.V	USD	2025/1/8	2024/3/28	86.7203
0218084-000	XS2691134725	DAC JPM-PLTR/TSLA 22.38% 090724	J.P. Morgan Structured Products B.V	USD	2024/7/9	2024/3/28	90.5268
0218119-000	XS2691138551	DAC JPM-AAPL/NVDA/TSLA 20% 090125	J.P. Morgan Structured Products B.V	USD	2025/1/9	2024/3/28	85.8485
0218568-000	XS2691397900	FCN JPM-NCLH/BAC 5% 160125	J.P. Morgan Structured Products B.V	JPY	2025/1/16	2024/3/28	99.2083
0218684-000	XS2691346071	FCN JPM-AAL/NVDA/TSLA 12% 270125	J.P. Morgan Structured Products B.V	USD	2025/1/27	2024/3/28	93.6126
0218995-000	XS2691153279	FCN JPM-INTC 12.85% 310724 37.6653	J.P. Morgan Structured Products B.V	USD	2024/7/31	2024/3/28	98.2569
0218999-000	XS2691482843	FCN JPM-AMZN/TSLA/TSM 10% 241024	J.P. Morgan Structured Products B.V	USD	2024/10/24	2024/3/28	92.0848
0219462-000	XS2748828915	FCN JPM-BAC/T 11.5% 090824	J.P. Morgan Structured Products B.V	USD	2024/8/9	2024/3/28	100.3257
0219717-000	XS2748442568	FCN JPM-NVDA 11.45% 160524	J.P. Morgan Structured Products B.V	USD	2024/5/16	2024/3/28	98.6498
0219844-000	XS2748334674	FCN JPM-ABNB/TSLA/TSM 8% 190225	J.P. Morgan Structured Products B.V	JPY	2025/2/19	2024/3/28	96.889
0219877-000	XS2748452286	FCN JPM-DAL/DIS/GT 9.5% 120225	J.P. Morgan Structured Products B.V	AUD	2025/2/12	2024/3/28	98.1501
0220208-000	XS2748347494	FCN JPM-AAPL/GOOGL/META 6.59%	J.P. Morgan Structured Products B.V	USD	2024/8/23	2024/3/28	98.1021
0220644-000	XS2748567935	DAC JPM-AMD/GOOGL/TSM 16.05%	J.P. Morgan Structured Products B.V	USD	2024/9/4	2024/3/28	99.9724
0221064-000	XS2748296485	DAC JPM-AMD/GOOGL/NVDA 15% 120325	J.P. Morgan Structured Products B.V	USD	2025/3/12	2024/3/28	98.4883
0221078-000	XS2748286502	FCN JPM-C CON BK/AGRI BOC/BOC LTD	J.P. Morgan Structured Products B.V	USD	2024/9/12	2024/3/28	99.1046
0221186-000	XS2748689291	FCN JPM-AGRI BOC/BOC LTD/C CON BK	J.P. Morgan Structured Products B.V	USD	2024/9/12	2024/3/28	99.0064
0221189-000	XS2748691602	FCN JPM-C/DAL/F 12.3% 130325	J.P. Morgan Structured Products B.V	USD	2025/3/13	2024/3/28	98.8408
0221195-000	XS2748688301	FCN JPM-INTC/TSM 15% 130325	J.P. Morgan Structured Products B.V	USD	2025/3/13	2024/3/28	99.9473
0221204-000	XS2748691784	FCN JPM-C/DAL/F 12% 130325	J.P. Morgan Structured Products B.V	USD	2025/3/13	2024/3/28	99.0638
0221768-000	XS2748795304	FCN JPM-RENASAS ELE/TSM 15% 240924	J.P. Morgan Structured Products B.V	USD	2024/9/24	2024/3/28	98.1129
0221782-000	XS2748794836	FCN JPM-NVDA/TSLA/TSM 13.47%	J.P. Morgan Structured Products B.V	AUD	2025/3/21	2024/3/28	97.3025
0221908-000	XS2748798233	DAC JPM-NVDA/TSM 10% 240924	J.P. Morgan Structured Products B.V	USD	2024/9/24	2024/3/28	97.8838
0221909-000	XS2748802522	FCN JPM-AMD/NVDA/TSM 12% 250624	J.P. Morgan Structured Products B.V	USD	2024/6/25	2024/3/28	97.1887
0222073-000	XS2748605966	FCN JPM-MSFT/TSLA/TSM 12.1% 250325	J.P. Morgan Structured Products B.V	USD	2025/3/25	2024/3/28	96.8254
0222076-000	XS2748605883	FCN JPM-AAPL/GOOGL/TSM 10% 250924	J.P. Morgan Structured Products B.V	USD	2024/9/25	2024/3/28	97.8805
0222131-000	XS2748617896	DAC JPM-AAL/BAC/TSM 12% 260325	J.P. Morgan Structured Products B.V	USD	2025/3/26	2024/3/28	96.7777
0222224-000	XS2748626459	FCN JPM-AAL/INTC/NCLH/TLT 16.7%	J.P. Morgan Structured Products B.V	USD	2024/9/26	2024/3/28	99.2143
0222268-000	XS2748743924	FCN JPM-MSFT/TSLA/TSM 12% 300924	J.P. Morgan Structured Products B.V	USD	2024/9/30	2024/3/28	98.0989
0222396-000	XS2748413973	JPM FCN-INTC/TSM 12% 310325	J.P. Morgan Structured Products B.V	USD	2025/3/31	2024/3/28	98.2339
0222410-000	XS2748413031	FCN JPM-ASICS CORP/NINTENDO	J.P. Morgan Structured Products B.V	JPY	2025/3/31	2024/3/28	99.9437
0222416-000	XS2748413890	FCN JPM-AMD/NVDA/TSM 17% 310325	J.P. Morgan Structured Products B.V	USD	2025/3/31	2024/3/28	97.2241
0222494-000	XS2748498271	FCN JPM-NVDA/TLT/XLV 8.54% 250924	J.P. Morgan Structured Products B.V	USD	2024/9/25	2024/3/28	98.2047
0222538-000	XS2748498354	FCN JPM-AAPL/ARM/GOOGL 14.74%	J.P. Morgan Structured Products B.V	USD	2025/1/2	2024/3/28	97.5815

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0222638-000	XS2748508095	FCN JPM-MSFT/TSLA/TSM 10.12%	J.P. Morgan Structured Products B.V	USD	2024/10/3	2024/3/28	98.2652
0222642-000	XS2748508178	FCN JPM-AAPL/ARM/GOOGL 13.04%	J.P. Morgan Structured Products B.V	USD	2025/1/3	2024/3/28	97.0273
0222646-000	XS2748508251	FCN JPM-AMD/NVDA/TSM 14.33% 020425	J.P. Morgan Structured Products B.V	USD	2025/4/2	2024/3/28	97.7747
0222776-000	XS2748814378	FCN JPM-AMZN/GOOGL/TSM 10% 041024	J.P. Morgan Structured Products B.V	USD	2024/10/4	2024/3/18	98.5
0222943-000	XS2748517245	FCN JPM-AMZN/GOOGL/TSM 12% 080425	J.P. Morgan Structured Products B.V	USD	2025/4/8	2024/3/20	98.24
0223095-000	XS2789812075	DAC JPM-AMD/LUV/TSLA 13.5% 071124	J.P. Morgan Structured Products B.V	USD	2024/11/7	2024/3/26	98.2
0223196-000	XS2789764326	DAC JPM-AAL/AMD/BA 13.5% 151024	J.P. Morgan Structured Products B.V	USD	2024/10/15	2024/3/27	98.3
0223261-000	XS2789780108	FCN JPM-AMD/GOOGL/TSM 12% 151024	J.P. Morgan Structured Products B.V	USD	2024/10/15	2024/3/27	98.5
0208164-000	XS2599418659	DAC MS-SPWR/TSLA 56.83% 020524	MORGAN STANLEY & CO. INTERNATIONAL	USD	2024/5/2	2024/3/28	28.2
0208360-000	XS2599438848	FCN MS-C/SBUX/MSFT/AAPL/CSCO 15.6%	MORGAN STANLEY & CO. INTERNATIONAL	USD	2024/4/30	2024/3/28	98.34
0208536-000	XS2599468084	FCN MS-C/SBUX/MSFT/AAPL/CSCO	MORGAN STANLEY & CO. INTERNATIONAL	USD	2024/5/2	2024/3/28	99.52
0208657-000	XS2599493199	FCN MS-SBUX/MSFT/AAPL/CSCO/C 16%	MORGAN STANLEY & CO. INTERNATIONAL	USD	2024/5/7	2024/3/28	99.36
0211375-000	XS2629792537	DAC MS-AAL/NCLH 31.22% 150724	MORGAN STANLEY & CO. INTERNATIONAL	USD	2024/7/15	2024/3/28	101.26
0211376-000	XS2629792453	DAC MS-AAL/PLTR 48.34% 150724	MORGAN STANLEY & CO. INTERNATIONAL	USD	2024/7/15	2024/3/28	104.43
0211377-000	XS2629792370	DAC MS-MU/BABA/NKE/BAC/XOM 18%	MORGAN STANLEY & CO. INTERNATIONAL	USD	2024/7/15	2024/3/28	101.13
0211815-000	XS2629902656	DAC MS-PLUG/QS 62.47% 250724	MORGAN STANLEY & CO. INTERNATIONAL	USD	2024/7/25	2024/3/28	44.85
0212063-000	XS2629966461	DAC MS-PLUG/QS 63.72% 310724	MORGAN STANLEY & CO. INTERNATIONAL	USD	2024/7/31	2024/3/28	38.72
0212275-000	XS2630040439	FCN MS-AAL/PLUG/PYPL/PLTR/TSLA	MORGAN STANLEY & CO. INTERNATIONAL	USD	2024/8/6	2024/3/28	49.91
0212394-000	XS2630064611	DAC MS-AAL/F/TSM 12% 070824	MORGAN STANLEY & CO. INTERNATIONAL	HKD	2024/8/7	2024/3/28	97.9
0212395-000	XS2630044779	DAC MS-PLTR/PLUG 58.63% 060824	MORGAN STANLEY & CO. INTERNATIONAL	USD	2024/8/6	2024/3/28	34.52
0212428-000	XS2654813703	FCN MS-C/LUV/PYPL/DIS 10.48%	MORGAN STANLEY & CO. INTERNATIONAL	USD	2024/7/31	2024/3/28	96.6
0212729-000	XS2654900187	DAC MS-PLTR/PLUG 55.4% 150824	MORGAN STANLEY & CO. INTERNATIONAL	USD	2024/8/15	2024/3/28	37.29
0212756-000	XS2654901151	DAC MS-BAC/M/VALE/WBA 15% 150824	MORGAN STANLEY & CO. INTERNATIONAL	USD	2024/8/15	2024/3/28	98.36
0212869-000	XS2654916852	DAC MS-QS/PLTR 52.72% 150824	MORGAN STANLEY & CO. INTERNATIONAL	USD	2024/8/15	2024/3/28	64.76
0212874-000	XS2654920375	DAC MS-PLUG/ALB/AA/AAL 13.81%	MORGAN STANLEY & CO. INTERNATIONAL	CNY	2024/8/15	2024/3/28	47.46
0212879-000	XS2654916779	DAC MS-QS/SE 57.88% 150824	MORGAN STANLEY & CO. INTERNATIONAL	USD	2024/8/15	2024/3/28	64.56
0212975-000	XS2654934244	DAC MS-SPWR/QS 73.03% 190824	MORGAN STANLEY & CO. INTERNATIONAL	USD	2024/8/19	2024/3/28	39.17
0214147-000	XS2655216815	FCN MS-TSM/CSCO/JPM/IBM/DOW 14%	MORGAN STANLEY & CO. INTERNATIONAL	USD	2024/9/10	2024/3/28	102.3
0214181-000	XS2655225212	FCN MS-ALB/TSLA/VALE 15% 170924	MORGAN STANLEY & CO. INTERNATIONAL	USD	2024/9/17	2024/3/28	89.72
0214987-000	XS2682518399	FCN MS-AAPL/AMZN/CSCO/HSBC/TSM 14%	MORGAN STANLEY & CO. INTERNATIONAL	USD	2024/10/1	2024/3/28	99.03
0215035-000	XS2682534834	FCN MS-AAPL/AMZN/CSCO/JPM/TSM 14%	MORGAN STANLEY & CO. INTERNATIONAL	USD	2024/10/2	2024/3/28	99.27
0215265-000	XS2682623421	FCN MS-TSLA/PLTR/AMD/INTC/NCLH	MORGAN STANLEY & CO. INTERNATIONAL	USD	2024/10/17	2024/3/28	99.42
0215273-000	XS2682621722	FCN MS-MITSU H/TOYOTA M/NISSAN/	MORGAN STANLEY & CO. INTERNATIONAL	JPY	2024/4/17	2024/3/28	92.37
0217720-000	XS2722447740	FCN MS-PLTR/ROKU/U/WOLF 27.1%	MORGAN STANLEY & CO. INTERNATIONAL	EUR	2024/6/27	2024/3/28	88.11
0217814-000	XS2722471963	DAC MS-AAPL/AMD/NVDA 16.44% 311224	MORGAN STANLEY & CO. INTERNATIONAL	USD	2024/12/31	2024/3/28	98.25
0217914-000	XS2722518276	FCN MS-CRM/AMD/TSLA 15% 080724	MORGAN STANLEY & CO. INTERNATIONAL	USD	2024/7/8	2024/3/28	87.96
0218003-000	XS2722516650	DAC MS-GM/IVZ/NEM/VZ 12% 070125	MORGAN STANLEY & CO. INTERNATIONAL	USD	2025/1/7	2024/3/28	93.09
0218009-000	XS2722516817	FCN MS-AAPL/AMD/NVDA/TSLA/TSM	MORGAN STANLEY & CO. INTERNATIONAL	USD	2025/1/7	2024/3/28	91.45
0218031-000	XS2722525487	DAC MS-AMD/BA/NVDA 12% 070125	MORGAN STANLEY & CO. INTERNATIONAL	USD	2025/1/7	2024/3/28	91.23

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0218035-000	XS2722527772	FCN MS-AA/F/TSM 11.5% 080724	MORGAN STANLEY & CO. INTERNATIONAL	USD	2024/7/8	2024/3/27	98.23
0218206-000	XS2722562258	FCN MS-AAPL/BAC/DAL/HSBC/TSM 13.7%	MORGAN STANLEY & CO. INTERNATIONAL	USD	2025/1/7	2024/3/28	99.04
0218216-000	XS2722562688	DAC MS-PLUG 58.1496% 150125 2.375	MORGAN STANLEY & CO. INTERNATIONAL	EUR	2025/1/15	2024/3/28	94.28
0219458-000	XS2722832818	FCN MS-BAC/C/DAL/GM/UPS 14.4%	MORGAN STANLEY & CO. INTERNATIONAL	USD	2025/2/4	2024/3/28	101.61
0219489-000	XS2754506009	FCN MS-ASICS_CORP/NINTENDO 5%	MORGAN STANLEY & CO. INTERNATIONAL	JPY	2025/2/13	2024/3/28	100.36
0219756-000	XS2754558737	FCN MS-BAC/BA/C/DAL/NKE 14.2%	MORGAN STANLEY & CO. INTERNATIONAL	USD	2025/2/10	2024/3/28	98.51
0220074-000	XS2754622764	FCN MS-BA/BAC/LUV/TSM/UPS 15.8%	MORGAN STANLEY & CO. INTERNATIONAL	USD	2025/2/13	2024/3/28	97.9
0220607-000	XS2754716079	DAC MS-PLUG 65.39% 040924 2.4343	MORGAN STANLEY & CO. INTERNATIONAL	USD	2024/9/4	2024/3/28	99.85
0220630-000	XS2754715931	DAC MS-PLUG 61.76% 040924 2.4343	MORGAN STANLEY & CO. INTERNATIONAL	AUD	2024/9/4	2024/3/28	99.72
0220659-000	XS2754791015	FCN MS-PLUG 39.28% 040924 2.4341	MORGAN STANLEY & CO. INTERNATIONAL	USD	2024/9/4	2024/3/28	98.07
0220663-000	XS2754715774	FCN MS-BA/BAC/C/F/UPS 15% 270225	MORGAN STANLEY & CO. INTERNATIONAL	USD	2025/2/27	2024/3/28	97.37
0220666-000	XS2754790983	DAC MS-PLTR 20.96% 040924 20.1905	MORGAN STANLEY & CO. INTERNATIONAL	USD	2024/9/4	2024/3/28	94.22
0220725-000	XS2754799935	FCN MS-BA/BAC/C/F/GOOGL	MORGAN STANLEY & CO. INTERNATIONAL	USD	2025/2/27	2024/3/28	97.46
0221090-000	XS2754875032	FCN MS-AAPL/BABA/DIS/OXY/TSLA 10%	MORGAN STANLEY & CO. INTERNATIONAL	USD	2025/3/12	2024/3/28	96.48
0221187-000	XS2754882590	FCN MS-BAC/C/BA/F/GOOGL 15.57%	MORGAN STANLEY & CO. INTERNATIONAL	USD	2025/3/6	2024/3/28	98.46
0221368-000	XS2754912256	FCN MS-TENCENT/AAPL/LMT/TSLA/UMC	MORGAN STANLEY & CO. INTERNATIONAL	USD	2025/3/17	2024/3/28	95.43
0221369-000	XS2754922727	FCN MS-BAC/C/F/LUV/UPS 15.5%	MORGAN STANLEY & CO. INTERNATIONAL	USD	2025/3/10	2024/3/28	97.16
0221624-000	XS2754953011	FCN MS-MITSU_ELEC/YASKAWA/FANUC	MORGAN STANLEY & CO. INTERNATIONAL	JPY	2025/3/12	2024/3/28	98.92
0221645-000	XS2754959562	DAC MS-AMD/TSM/BAC 10% 190325	MORGAN STANLEY & CO. INTERNATIONAL	USD	2025/3/19	2024/3/28	96.64
0221712-000	XS2754972748	FCN MS-AAPL/ADBE/PANW/TSLA 12%	MORGAN STANLEY & CO. INTERNATIONAL	USD	2025/3/20	2024/3/28	94.34
0221770-000	XS2754989635	DAC MS-PLUG 63.83% 210325 2.3076	MORGAN STANLEY & CO. INTERNATIONAL	EUR	2025/3/21	2024/3/28	97.63
0221902-000	XS2755008872	DAC MS-DAIKIN_IND/ROHM/LY	MORGAN STANLEY & CO. INTERNATIONAL	JPY	2025/3/25	2024/3/28	96.7
0222017-000	XS2755028557	FCN MS-DAIKIN_IND/SONY_CRP/FANUC	MORGAN STANLEY & CO. INTERNATIONAL	JPY	2024/9/27	2024/3/28	96.32
0222077-000	XS2755040685	FCN MS-ARM/AAL/TSLA 20% 180325	MORGAN STANLEY & CO. INTERNATIONAL	USD	2025/3/18	2024/3/28	97.89
0222284-000	XS2755064511	FCN MS-BAC/C/GM/GOOGL/LUV 15.73%	MORGAN STANLEY & CO. INTERNATIONAL	USD	2025/3/20	2024/3/28	97.89
0222322-000	XS2755082331	FCN MS-PLUG 38% 230924 2.0664	MORGAN STANLEY & CO. INTERNATIONAL	USD	2024/9/23	2024/3/28	96.75
0222402-000	XS2755101735	FCN MS-PLUG 40.36% 011024 2.1193	MORGAN STANLEY & CO. INTERNATIONAL	USD	2024/10/1	2024/3/28	97.72
0222595-000	XS2785815601	FCN MS-AMD/MRVL/SNAP/TSM 18.69%	MORGAN STANLEY & CO. INTERNATIONAL	USD	2024/10/3	2024/3/28	98.02
0222760-000	XS2785844296	FCN MS-SONY_CRP/KEYENCE_CO/	MORGAN STANLEY & CO. INTERNATIONAL	JPY	2024/9/30	2024/3/27	97.32
0222774-000	XS2785844379	FCN MS-LASERTEC_CORP/SCREEN_HLDGS/	MORGAN STANLEY & CO. INTERNATIONAL	JPY	2024/9/30	2024/3/27	98.18
0222775-000	XS2785844882	DAC MS-AMD/AMZN/PLTR 13.5% 061124	MORGAN STANLEY & CO. INTERNATIONAL	USD	2024/11/6	2024/3/18	98.2
0222783-000	XS2785864641	DAC MS-AAL/MRVL/NCLH/ON/PLTR	MORGAN STANLEY & CO. INTERNATIONAL	USD	2025/4/7	2024/3/19	98
0223128-000	XS2785903217	ELN MS-PLUG 100724 3.4174	MORGAN STANLEY & CO. INTERNATIONAL	USD	2024/7/10	2024/3/22	98
0209163-000	XS2431485619	DAC NOM-ENB/IBM/MET/VALE 12%	NOMURA INTERNATIONAL FUNDING PTE. L	USD	2024/5/29	2024/3/28	99.8019
0212288-000	XS2614841372	DAC NOM-PYPL 15% 290724 60.8865	NOMURA INTERNATIONAL FUNDING PTE. L	USD	2024/7/29	2024/3/28	96.525
0212291-000	XS2614851843	FCN NOM-AMD/MBG 10% 290724	NOMURA INTERNATIONAL FUNDING PTE. L	USD	2024/7/29	2024/3/28	100.0989
0212314-000	XS2614830508	DAC NOM-PLTR/TSLA/AMD/MU/DBK	NOMURA INTERNATIONAL FUNDING PTE. L	USD	2024/8/6	2024/3/28	99.9108
0212876-000	XS2614812357	FCN NOM-AAL/MBG 10% 080824	NOMURA INTERNATIONAL FUNDING PTE. L	USD	2024/8/8	2024/3/28	100.089
0215740-000	XS2693028107	FCN NOM-ON/PLTR 19.2% 020524	NOMURA INTERNATIONAL FUNDING PTE. L	USD	2024/5/2	2024/3/28	101.4255

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0216173-000	XS2692986859	FCN NOM-AAPL/OXY/TSM 10% 141124	NOMURA INTERNATIONAL FUNDING PTE. L	USD	2024/11/14	2024/3/28	101.5443
0216222-000	XS2692982783	FCN NOM-AAPL/OXY/UMC 10% 181124	NOMURA INTERNATIONAL FUNDING PTE. L	USD	2024/11/18	2024/3/28	100.4157
0217404-000	XS2692850873	DAC NOM-AMD/DBK/MRVL/PLTR/TSLA	NOMURA INTERNATIONAL FUNDING PTE. L	USD	2024/12/18	2024/3/28	100.3761
0217545-000	XS2693247590	DAC NOM-MSFT/NVDA/TSLA 16.68%	NOMURA INTERNATIONAL FUNDING PTE. L	USD	2024/12/23	2024/3/28	92.2977
0217639-000	XS2693256070	FCN NOM-TSLA 8% 261224 167.9373	NOMURA INTERNATIONAL FUNDING PTE. L	JPY	2024/12/26	2024/3/28	91.3572
0217706-000	XS2693217254	DAC NOM-AMD/DBK/ON/PLTR/TSLA	NOMURA INTERNATIONAL FUNDING PTE. L	USD	2025/1/2	2024/3/28	99.9801
0217766-000	XS2693234267	FCN NOM-MRVL/NCLH/ON/PLTR/TSLA	NOMURA INTERNATIONAL FUNDING PTE. L	USD	2025/1/7	2024/3/28	100.5444
0217813-000	XS2693202579	DAC NOM-AMD/GOOGL/TSLA 18.49%	NOMURA INTERNATIONAL FUNDING PTE. L	USD	2024/12/31	2024/3/28	93.7728
0217915-000	XS2693190204	DAC NOM-AMD/DBK/ON/PLTR/TSLA	NOMURA INTERNATIONAL FUNDING PTE. L	USD	2025/1/7	2024/3/28	100.3662
0217940-000	XS2693185626	FCN NOM-ASICS CORP/NINTENDO/AAPL	NOMURA INTERNATIONAL FUNDING PTE. L	JPY	2025/1/8	2024/3/28	101.1285
0217995-000	XS2693174422	DAC NOM-CBK/TSLA/AAL/GT 16.7%	NOMURA INTERNATIONAL FUNDING PTE. L	USD	2025/1/7	2024/3/28	91.1988
0218072-000	XS2693165941	DAC NOM-ASTEL P/LY/MIT MIN/	NOMURA INTERNATIONAL FUNDING PTE. L	JPY	2025/1/9	2024/3/28	92.6937
0218076-000	XS2693161288	FCN NOM-AAPL/AMZN/GOOGL/MMM/MSFT	NOMURA INTERNATIONAL FUNDING PTE. L	USD	2025/1/8	2024/3/28	96.5151
0218087-000	XS2693159464	DAC NOM-AMD/DBK/NCLH/PLTR/TSLA	NOMURA INTERNATIONAL FUNDING PTE. L	USD	2025/1/8	2024/3/28	99.4455
0218113-000	XS2693157682	FCN NOM-C CON BK/AGRI BOC/BOC LTD	NOMURA INTERNATIONAL FUNDING PTE. L	USD	2024/7/9	2024/3/28	99.6534
0218114-000	XS2693157500	FCN NOM-C CON BK/AGRI BOC/BOC LTD	NOMURA INTERNATIONAL FUNDING PTE. L	USD	2025/1/9	2024/3/28	100.4355
0218155-000	XS2703936166	FCN NOM-C CON BK/AGRI BOC/BOC LTD	NOMURA INTERNATIONAL FUNDING PTE. L	USD	2025/1/9	2024/3/28	100.3563
0218161-000	XS2703911508	DAC NOM-CBK/GLE/TSLA/ALB 13.39%	NOMURA INTERNATIONAL FUNDING PTE. L	GBP	2025/1/9	2024/3/28	91.0008
0218162-000	XS2703933734	DAC NOM-CBK/GLE/TSLA/ALB 16.11%	NOMURA INTERNATIONAL FUNDING PTE. L	USD	2025/1/9	2024/3/28	90.7929
0218164-000	XS2703913975	FCN NOM-ALB/TSM 16% 100724	NOMURA INTERNATIONAL FUNDING PTE. L	USD	2024/7/10	2024/3/28	98.2476
0218166-000	XS2703911847	DAC NOM-CBK/TSLA/AAL/GT 12.2%	NOMURA INTERNATIONAL FUNDING PTE. L	USD	2025/1/9	2024/3/28	90.4266
0218167-000	XS2703933650	DAC NOM-CBK/GLE/TSLA/ALB 11.64%	NOMURA INTERNATIONAL FUNDING PTE. L	AUD	2025/1/9	2024/3/28	90.9711
0218171-000	XS2703911680	DAC NOM-CBK/GLE/TSLA/ALB 12.8%	NOMURA INTERNATIONAL FUNDING PTE. L	JPY	2025/1/9	2024/3/28	91.7532
0218172-000	XS2703934385	FCN NOM-ENPH/ROKU/SMCI/U 25.71%	NOMURA INTERNATIONAL FUNDING PTE. L	EUR	2024/7/10	2024/3/28	94.2282
0218367-000	XS2703878962	DAC NOM-AMD/INTC/META 15% 220125	NOMURA INTERNATIONAL FUNDING PTE. L	USD	2025/1/22	2024/3/28	100.5642
0219039-000	XS2703846258	DAC NOM-DBK/DIS/INTC 12% 300125	NOMURA INTERNATIONAL FUNDING PTE. L	USD	2025/1/30	2024/3/28	98.8218
0219052-000	XS2703818984	DAC NOM-BBY/CVX/HPQ/VALE 12%	NOMURA INTERNATIONAL FUNDING PTE. L	USD	2025/1/30	2024/3/28	94.8024
0219402-000	XS2703778824	DAC NOM-AAPL/DAL/PFE/GLE/ABN 12%	NOMURA INTERNATIONAL FUNDING PTE. L	EUR	2024/11/8	2024/3/28	100.188
0219787-000	XS2703756697	DAC NOM-CBA/FMG/RIO/NAB 12%	NOMURA INTERNATIONAL FUNDING PTE. L	AUD	2024/8/15	2024/3/28	92.4165
0219796-000	XS2703752274	DAC NOM-FANUC/DIS/LUV/GLE 13.5%	NOMURA INTERNATIONAL FUNDING PTE. L	USD	2024/11/18	2024/3/28	99.1584
0220643-000	XS2762910094	FCN NOM-BHP/RIO/WDS/WOW 10% 040325	NOMURA INTERNATIONAL FUNDING PTE. L	AUD	2025/3/4	2024/3/28	97.0299
0220707-000	XS2762911654	FCN NOM-PLTR 14.4% 060924 17.367	NOMURA INTERNATIONAL FUNDING PTE. L	USD	2024/9/6	2024/3/28	98.2674
0220723-000	XS2762906738	DAC NOM-AMD/MRVL/NCLH/PLTR/TSLA	NOMURA INTERNATIONAL FUNDING PTE. L	USD	2025/3/6	2024/3/28	99.4059
0220868-000	XS2762893142	DAC NOM-TSLA/PLTR/MRVL/DBK/DAL	NOMURA INTERNATIONAL FUNDING PTE. L	USD	2025/3/10	2024/3/28	99.4455
0220869-000	XS2762894975	DAC NOM-AAL/DIS/GLE/VOW3 15%	NOMURA INTERNATIONAL FUNDING PTE. L	USD	2024/12/10	2024/3/28	99.891
0220870-000	XS2762947096	DAC NOM-TSLA/PLTR/MRVL/DBK/AMD	NOMURA INTERNATIONAL FUNDING PTE. L	USD	2025/3/10	2024/3/28	99.5148
0220874-000	XS2762892250	DAC NOM-INGA/MBG/GLE 8% 070325	NOMURA INTERNATIONAL FUNDING PTE. L	EUR	2025/3/7	2024/3/28	99.5346
0220924-000	XS2762895436	FCN NOM-TSLA/PLTR/NCLH/MRVL/ON	NOMURA INTERNATIONAL FUNDING PTE. L	JPY	2025/3/10	2024/3/28	100.9899
0220981-000	XS2762891013	DAC NOM-SHIN ETSU/DISCO/	NOMURA INTERNATIONAL FUNDING PTE. L	JPY	2024/5/7	2024/3/28	99.5247



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0220987-000	XS2762882616	FCN NOM-LUV/MBG 10% 050325	NOMURA INTERNATIONAL FUNDING PTE. L	USD	2025/3/5	2024/3/28	96.228
0220990-000	XS2762884406	FCN NOM-INTC 8% 310524 35.6754	NOMURA INTERNATIONAL FUNDING PTE. L	USD	2024/5/31	2024/3/28	99.5841
0220997-000	XS2762886286	DAC NOM-AAL/DIS/VOW3/GLE	NOMURA INTERNATIONAL FUNDING PTE. L	USD	2024/12/11	2024/3/28	99.8415
0221092-000	XS2762874860	DAC NOM-AAL/DIS/GLE/VOW3 15%	NOMURA INTERNATIONAL FUNDING PTE. L	USD	2025/3/12	2024/3/28	99.3267
0221315-000	XS2762848435	FCN NOM-SMCI/TSLA 24.5% 170325	NOMURA INTERNATIONAL FUNDING PTE. L	USD	2025/3/17	2024/3/28	98.802
0221358-000	XS2762849326	DAC NOM-BAYN/CON/VOW3/ROG 12%	NOMURA INTERNATIONAL FUNDING PTE. L	EUR	2025/3/14	2024/3/28	96.327
0221362-000	XS2762847114	DAC NOM-ABN/ADS/BARC/DBK/LLOY	NOMURA INTERNATIONAL FUNDING PTE. L	EUR	2025/3/14	2024/3/28	100.0395
0221738-000	XS2762398563	FCN NOM-NKE 10% 240624 86.9645	NOMURA INTERNATIONAL FUNDING PTE. L	USD	2024/6/24	2024/3/28	98.7327
0221968-000	XS2762421480	DAC NOM-DBK/TSLA/ALB 18.4% 250325	NOMURA INTERNATIONAL FUNDING PTE. L	USD	2025/3/25	2024/3/28	99.6435
0222005-000	XS2762409865	FCN NOM-HITACHI L/MITSU ELEC/	NOMURA INTERNATIONAL FUNDING PTE. L	JPY	2024/9/27	2024/3/28	97.812
0222013-000	XS2762415599	FCN NOM-ABN/DBK 12% 170924	NOMURA INTERNATIONAL FUNDING PTE. L	EUR	2024/9/17	2024/3/28	99.6732
0222074-000	XS2762414279	DAC NOM-SMCI/TSLA 36.83% 250924	NOMURA INTERNATIONAL FUNDING PTE. L	USD	2024/9/25	2024/3/28	98.0397
0222168-000	XS2762430390	DAC NOM-PLTR 24.22% 270624 21.2048	NOMURA INTERNATIONAL FUNDING PTE. L	USD	2024/6/27	2024/3/28	94.4361
0222861-000	XS2762484645	DAC NOM-AMD/NVDA 10% 010724	NOMURA INTERNATIONAL FUNDING PTE. L	USD	2024/7/1	2024/3/28	98.4654
0222872-000	XS2762477789	DAC NOM-HITACHI L/RENESAS ELE/	NOMURA INTERNATIONAL FUNDING PTE. L	JPY	2025/1/9	2024/3/28	97.6932
0223289-000	XS2762515976	FCN NOM-SONY CRP/KEYENCE CO 8%	NOMURA INTERNATIONAL FUNDING PTE. L	JPY	2024/10/15	2024/3/26	99
0223423-000	XS2762530181	DAC NOM-AMD/NVDA/UBER 20% 150724	NOMURA INTERNATIONAL FUNDING PTE. L	USD	2024/7/15	2024/3/27	98
0110349-000	XS0813931929	PPN100 SGIS-SGIS SPX/USDJPY 070228	SG ISSUER	USD	2028/2/7	2024/3/27	79.68
0110353-000	XS0836269174	PPN100 SGIS-SGIS SPX/USDJPY 100428	SG ISSUER	USD	2028/4/10	2024/3/27	78.98
0198996-000	XS2507978851	PPN100 SGIS-SGIS USISSO30/USISSO02	SG ISSUER	USD	2029/8/17	2024/3/28	86.53
0201058-000	XS2508181901	PPN100 SGIS-SGIS USISSO30/USISSO05	SG ISSUER	USD	2029/10/21	2024/3/28	91.71
0201195-000	XS2508308314	PPN100 SGIS-SGIS USISSO30/USISSO05	SG ISSUER	USD	2029/10/28	2024/3/28	91.48
0201309-000	XS2508319519	PPN100 SGIS-SGIS USISSO30/USISSO05	SG ISSUER	USD	2029/11/2	2024/3/28	91.45
0201382-000	XS2508328189	PPN100 SGIS-SGIS USISSO30/USISSO05	SG ISSUER	USD	2029/11/4	2024/3/28	91.86
0201427-000	XS2508331720	PPN100 SGIS-SGIS USISSO30/USISSO05	SG ISSUER	USD	2027/11/7	2024/3/28	92.22
0201504-000	XS2508338147	PPN100 SGIS-SGIS USISSO30/USISSO05	SG ISSUER	USD	2027/11/9	2024/3/28	92.19
0201727-000	XS2508360406	PPN100 SGIS-SGIS USISSO30/USISSO05	SG ISSUER	USD	2029/11/17	2024/3/28	91.41
0202699-000	XS2558054529	PPN100 SGIS-SGIS USISSO30/USISSO02	SG ISSUER	USD	2027/12/16	2024/3/28	88.88
0202966-000	XS2558077223	PPN100 SGIS-SGIS USISSO30/USISSO02	SG ISSUER	USD	2027/12/27	2024/3/28	88.88
0207924-000	XS2593275717	FCN SGIS-META/PM 8% 290424	SG ISSUER	USD	2024/4/29	2024/3/28	99.17
0209934-000	XS2593574978	FCN SGIS-AAL/C/GOOGL/PFE/TSLA 15%	SG ISSUER	CNY	2024/6/13	2024/3/28	101.45
0210047-000	XS2593583888	FCN SGIS-TAIYO YUDEN/RESONA/	SG ISSUER	JPY	2024/6/17	2024/3/28	97.73
0210529-000	XS2627416642	FCN SGIS-F/TSLA 11.25% 210624	SG ISSUER	USD	2024/6/21	2024/3/28	99.37
0210550-000	XS2627416998	FCN SGIS-AMD/DAL/F 10.56% 210624	SG ISSUER	USD	2024/6/21	2024/3/28	99.99
0210631-000	XS2627429892	FCN SGIS-MBG/AMD 10% 270624	SG ISSUER	USD	2024/6/27	2024/3/28	99.91
0210861-000	XS2627441830	FCN SGIS-C/DAL/TSLA 10.3% 260624	SG ISSUER	USD	2024/6/26	2024/3/28	98.43
0210863-000	XS2627442051	FCN SGIS-DAL/F/TSLA 10.76% 260624	SG ISSUER	USD	2024/6/26	2024/3/28	98.42
0210865-000	XS2627442135	FCN SGIS-AMZN/DAL/TSLA 10.52%	SG ISSUER	USD	2024/6/26	2024/3/28	98.5
0210868-000	XS2627442218	FCN SGIS-AMZN/F/TSLA 10.4% 260624	SG ISSUER	USD	2024/6/26	2024/3/28	98.4

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0210871-000	XS2627442481	FCN SGIS-ASML/DAL/F 10.08% 260624	SG ISSUER	USD	2024/6/26	2024/3/28	99.61
0210874-000	XS2627442564	FCN SGIS-AMZN/DAL/F 10.76% 260624	SG ISSUER	USD	2024/6/26	2024/3/28	99.65
0211200-000	XS2627475655	DAC SGIS-BSKT 5 12% 100724	SG ISSUER	JPY	2024/7/10	2024/3/28	94.72
0211216-000	XS2627478329	FCN SGIS-AMD/DAL/F 10% 030724	SG ISSUER	GBP	2024/7/3	2024/3/28	99.68
0211523-000	XS2627519700	DAC SGIS-AAL/PLTR 42.84% 180724	SG ISSUER	USD	2024/7/18	2024/3/28	106.17
0211535-000	XS2627522324	FCN SGIS-AMD/BAC/TSLA 11% 110724	SG ISSUER	GBP	2024/7/11	2024/3/28	98.48
0211537-000	XS2627522597	FCN SGIS-AAL/AMD/BAC 11% 110724	SG ISSUER	GBP	2024/7/11	2024/3/28	100.54
0211543-000	XS2627523215	FCN SGIS-LUV/INTC 10% 110724	SG ISSUER	USD	2024/7/11	2024/3/28	98.92
0211754-000	XS2627558948	FCN SGIS-TSLA/AMD/GM 11% 180724	SG ISSUER	USD	2024/7/18	2024/3/28	97.03
0211802-000	XS2627559086	FCN SGIS-AAL/AMD/GM 11% 180724	SG ISSUER	USD	2024/7/18	2024/3/28	100.23
0211983-000	XS2627576841	DAC SGIS-AAL/PLTR 42.96% 290724	SG ISSUER	USD	2024/7/29	2024/3/28	104.86
0212038-000	XS2627588184	FCN SGIS-PLTR/TSLA/AMD/MU/INTC	SG ISSUER	USD	2024/7/30	2024/3/28	98.05
0212292-000	XS2627618601	FCN SGIS-LUV/GLEN 10% 290724	SG ISSUER	USD	2024/7/29	2024/3/28	98.02
0212396-000	XS2627628402	FCN SGIS-AAL/PYPL/TSM 15% 060824	SG ISSUER	USD	2024/8/6	2024/3/28	101.67
0212977-000	XS2659405109	DAC SGIS-DBK/AMD/F/AAL 20.07%	SG ISSUER	USD	2024/8/19	2024/3/28	100.22
0213058-000	XS2659414432	FCN SGIS-F/TSM 10% 130824	SG ISSUER	USD	2024/8/13	2024/3/28	99.42
0213060-000	XS2659414515	FCN SGIS-LUV/X 10% 130824	SG ISSUER	USD	2024/8/13	2024/3/28	99.67
0213340-000	XS2659447796	DAC SGIS-TENCENT/PING AN/	SG ISSUER	USD	2024/5/24	2024/3/28	87.54
0213821-000	XS2659516947	FCN SGIS-AAPL/NVDA 12% 060924	SG ISSUER	USD	2024/9/6	2024/3/28	101.99
0216347-000	XS2699565938	DAC SGIS-HK_EXCH/ALIBABA_GRP 12%	SG ISSUER	USD	2024/5/21	2024/3/28	93.91
0216627-000	XS2699587668	FCN SGIS-HUA_HONG/OXY 12% 291124	SG ISSUER	USD	2024/11/29	2024/3/28	92.72
0216988-000	XS2699625856	FCN SGIS-AAPL/NVDA/OXY 12% 091224	SG ISSUER	USD	2024/12/9	2024/3/28	101.26
0218103-000	XS2699745910	FCN SGIS-AAL/AMD/C 12% 030125	SG ISSUER	GBP	2025/1/3	2024/3/28	99.05
0218924-000	XS2699811647	DAC SGIS-MU/ON/PFE/TSM/UAL 20.50%	SG ISSUER	USD	2025/1/29	2024/3/28	100.1
0218925-000	XS2699810243	FCN SGIS-BA/BAC/DAL/DELL/TSM	SG ISSUER	CHF	2025/1/23	2024/3/28	98.77
0218927-000	XS2699811563	DAC SGIS-MU/ON/PFE/TSM/UAL 20%	SG ISSUER	USD	2025/1/29	2024/3/28	100.11
0219508-000	XS2746197164	FCN SGIS-ITOCHU/MARUBENI/SUMITOMO/	SG ISSUER	JPY	2025/2/13	2024/3/28	98.69
0219624-000	XS2746210793	FCN SGIS-SONY_CRP/TOYOTA_M/	SG ISSUER	JPY	2025/2/6	2024/3/28	97.97
0219673-000	XS2746218697	FCN SGIS-ITOCHU/MARUBENI/MITSUI	SG ISSUER	JPY	2024/11/18	2024/3/28	98.35
0219675-000	XS2746212146	FCN SGIS-BA/C/DAL/DD/T 14.2%	SG ISSUER	USD	2025/2/6	2024/3/28	99.64
0220653-000	XS2746312102	FCN SGIS-BA/BAC/C/DIS/F 15% 270225	SG ISSUER	USD	2025/2/27	2024/3/28	98.34
0220867-000	XS2746339725	FCN SGIS-BA/BAC/C/DIS/UPS 14.16%	SG ISSUER	USD	2025/3/4	2024/3/28	98.09

Olympic SE Code	ISIN Code	Instrument Name	Issuer Name	Ccy	Maturity Date	Market Date	Market Price
0221004-000	XS2746351340	FCN SGIS-MITSU ELEC/PANASONIC HLD/	SG ISSUER	JPY	2024/6/11	2024/3/28	99.52
0221279-000	XS2746380109	FCN SGIS-HONDA/SUBARU/MITSU ELEC/	SG ISSUER	JPY	2024/6/14	2024/3/28	98.88
0221281-000	XS2746383384	DAC SGIS-AAL/DBK/PLTR/MRVL/TSLA	SG ISSUER	USD	2025/3/14	2024/3/28	96.51
0221625-000	XS2746415178	FCN SGIS-DISCO/TOKYO ELECTRON/	SG ISSUER	JPY	2025/3/12	2024/3/28	98.05
0221626-000	XS2746415095	FCN SGIS-RENASAS ELE/ADV COR/ROHM	SG ISSUER	JPY	2025/3/12	2024/3/28	97.57
0221904-000	XS2746447379	DAC SGIS-AAL/ADBE/DBK/GT 20.16%	SG ISSUER	USD	2025/3/24	2024/3/28	99.94
0221923-000	XS2746449581	FCN SGIS-SMCI 18% 250624 601.1827	SG ISSUER	USD	2024/6/25	2024/3/28	99.06
0222229-000	XS2781094029	DAC SGIS-DBK/CBK/TSLA/ALB 20.25%	SG ISSUER	USD	2025/3/27	2024/3/28	99.21
0222668-000	XS2781128025	DAC SGIS-AAL/MRVL/ON/PLTR/CBK	SG ISSUER	USD	2025/4/2	2024/3/28	97.61
0223048-000	XS2781174565	DAC SGIS-AAL/BOSS/IAG/PUM 12%	SG ISSUER	EUR	2025/4/9	2024/3/22	97
0223272-000	XS2781194324	FCN SGIS-BMW/PAH3 6% 111024	SG ISSUER	EUR	2024/10/11	2024/3/26	98.5
0209953-000	XS2614166465	DAC UBS-BAC/DAL/PFE 15% 130624	UBS AG, London Branch	USD	2024/6/13	2024/3/28	99.3
0209982-000	XS2614049828	FCN UBS-AAL/BAC/UMC 15% 130624	UBS AG, London Branch	USD	2024/6/13	2024/3/28	99.7
0210913-000	XS2618000637	FCN UBS-BAC/KO/MMM/PFE 8% 040424	UBS AG, London Branch	USD	2024/4/4	2024/3/28	96.12
0211110-000	XS2618292150	FCN UBS-AAL/F/PYPL 15% 100724	UBS AG, London Branch	CNY	2024/7/10	2024/3/28	100.4
0211115-000	XS2618037043	FCN UBS-AAL/CVS/PYPL 15% 100724	UBS AG, London Branch	CNY	2024/7/10	2024/3/28	100.03
0211127-000	XS2618155753	FCN UBS-F/INTC 10% 020724	UBS AG, London Branch	USD	2024/7/2	2024/3/28	98.55
0211130-000	XS2618187798	FCN UBS-AMD/DAL 10% 020724	UBS AG, London Branch	USD	2024/7/2	2024/3/26	98.89
0211393-000	XS2618245232	FCN UBS-AAL/F/TSM 15% 160724	UBS AG, London Branch	USD	2024/7/16	2024/3/28	100.25
0211436-000	XS2635132074	DAC UBS-F/TSLA 30.46% 160724	UBS AG, London Branch	USD	2024/7/16	2024/3/28	95.02
0211473-000	XS2634913946	FCN UBS-AAL/AMD/GM 15.5% 170724	UBS AG, London Branch	USD	2024/7/17	2024/3/28	98.82
0211635-000	XS2635133809	FCN UBS-AAL/C/F 15% 250724	UBS AG, London Branch	USD	2024/7/25	2024/3/28	99.82
0211745-000	XS2635039535	FCN UBS-TSLA/ASML/GM 11% 180724	UBS AG, London Branch	GBP	2024/7/18	2024/3/28	95.14
0211753-000	XS2635041788	FCN UBS-C/TSLA/TSM 15% 250724	UBS AG, London Branch	USD	2024/7/25	2024/3/28	92.51
0211823-000	XS2635024008	FCN UBS-AAL/C/F 12% 250724	UBS AG, London Branch	CNY	2024/7/25	2024/3/28	99.15
0211825-000	XS2634855139	FCN UBS-AAL/C/F 15% 250724	UBS AG, London Branch	EUR	2024/7/25	2024/3/28	99.41
0211826-000	XS2635071264	FCN UBS-BAC/AAL/AMD 15% 250724	UBS AG, London Branch	AUD	2024/7/25	2024/3/28	98.76
0212037-000	XS2634946367	DAC UBS-AAL/C/TSM 16% 300724	UBS AG, London Branch	USD	2024/7/30	2024/3/28	98.43
0212086-000	XS2635096683	DAC UBS-PYPL 15% 310724 53.775	UBS AG, London Branch	USD	2024/7/31	2024/3/28	97.44
0212206-000	XS2634947092	FCN UBS-NCLH/BA 10% 250724	UBS AG, London Branch	USD	2024/7/25	2024/3/28	98.26
0212215-000	XS2634884154	FCN UBS-AAL/INTC 10% 250724	UBS AG, London Branch	USD	2024/7/25	2024/3/28	98.45
0212257-000	XS2613992531	DAC UBS-AMD/NVDA/TSLA 18% 050824	UBS AG, London Branch	USD	2024/8/5	2024/3/28	91.36
0212259-000	XS2614031701	DAC UBS-SPWR/TSLA 44.63% 060824	UBS AG, London Branch	AUD	2024/8/6	2024/3/26	30.41
0212401-000	XS2634832195	DAC UBS-AMD/PYPL 17.06% 030524	UBS AG, London Branch	USD	2024/5/3	2024/3/28	99.86
0212465-000	XS2645519518	FCN UBS-DAL/F/PYPL 15% 080824	UBS AG, London Branch	USD	2024/8/8	2024/3/28	100.43
0212496-000	XS2645569885	DAC UBS-BMY/CVS/DLR/F 12% 080824	UBS AG, London Branch	USD	2024/8/8	2024/3/28	99.3
0212670-000	XS2645398897	FCN UBS-AMD/F/TSM 11.28% 130824	UBS AG, London Branch	USD	2024/8/13	2024/3/28	98.46
0212976-000	XS2645384830	FCN UBS-LUV/MMM/PYPL 12% 190824	UBS AG, London Branch	USD	2024/8/19	2024/3/28	96.44
0213116-000	XS2645464194	FCN UBS-DAL/PYPL/TSM 12% 200824	UBS AG, London Branch	EUR	2024/8/20	2024/3/28	99.05

Olympic SE Code	ISIN Code	Instrument Name	Issuer Name	Ccy	Maturity Date	Market Date	Market Price
0213118-000	XS2645468344	FCN UBS-AAL/WFC 10% 210524	UBS AG, London Branch	USD	2024/5/21	2024/3/28	98.26
0213450-000	XS2486046894	FCN UBS-DAL/TSLA/TSM 12% 280824	UBS AG, London Branch	CNY	2024/8/28	2024/3/28	95.27
0213452-000	XS2486684231	FCN UBS-F/GOOGL/TSLA 12% 280824	UBS AG, London Branch	CNY	2024/8/28	2024/3/28	95.29
0213789-000	XS2485993088	FCN UBS-DAL/F 10% 290824	UBS AG, London Branch	USD	2024/8/29	2024/3/26	97.83
0214517-000	XS2666306209	DAC UBS-BABA 10% 260924 72.8397	UBS AG, London Branch	USD	2024/9/26	2024/3/28	89.49
0214785-000	XS2666213371	FCN UBS-QQQ/XLE/XME 10% 031024	UBS AG, London Branch	USD	2024/10/3	2024/3/26	98.54
0217562-000	XS2684118875	FCN UBS-AAL/NVDA/TSLA 15% 231224	UBS AG, London Branch	USD	2024/12/23	2024/3/28	98.24
0218462-000	XS2714779704	DAC UBS-AAL/NVDA/TSLA 12% 230125	UBS AG, London Branch	USD	2025/1/23	2024/3/28	93.63
0218464-000	XS2714769739	FCN UBS-AAL/NVDA/TSLA 13.88%	UBS AG, London Branch	USD	2025/1/23	2024/3/28	94.21
0218522-000	XS2714538688	FCN UBS-AAL/TSLA 8% 240125	UBS AG, London Branch	JPY	2025/1/24	2024/3/28	94.15
0218523-000	XS2714704280	FCN UBS-AAL/TSLA/NVDA 14% 240125	UBS AG, London Branch	USD	2025/1/24	2024/3/28	94.39
0218674-000	XS2714643983	DAC UBS-AAL/AMD/TSLA 12% 270125	UBS AG, London Branch	EUR	2025/1/27	2024/3/28	93.11
0218750-000	XS2714709081	FCN UBS-DIS/QS 20.26% 190724	UBS AG, London Branch	USD	2024/7/19	2024/3/28	94.01
0219947-000	XS2727529666	FCN UBS-AAL/CNK/INTC/LUV 21%	UBS AG, London Branch	USD	2024/8/20	2024/3/28	98.96
0220992-000	XS2745761382	FCN UBS-AAL/PFE 10% 050325	UBS AG, London Branch	USD	2025/3/5	2024/3/28	96.4
0220998-000	XS2745954342	FCN UBS-DAL/F/INTC 12% 050325	UBS AG, London Branch	USD	2025/3/5	2024/3/28	98.66
0221002-000	XS2745933692	FCN UBS-TSM/PLTR 14.76% 110924	UBS AG, London Branch	USD	2024/9/11	2024/3/28	98.43
0221140-000	XS2745930599	FCN UBS-DAL/NCLH/TSLA 17.94%	UBS AG, London Branch	USD	2024/9/12	2024/3/28	97.41
0221355-000	XS2745774369	FCN UBS-F/TSM 5% 170325	UBS AG, London Branch	JPY	2025/3/17	2024/3/28	98.05
0221646-000	XS2745881446	FCN UBS-AAL/AMD/PYPL 15% 190325	UBS AG, London Branch	EUR	2025/3/19	2024/3/28	98.07
0221784-000	XS2745733175	FCN UBS-LUV/INTC 8% 210325	UBS AG, London Branch	AUD	2025/3/21	2024/3/28	94.93
0221785-000	XS2745859780	FCN UBS-PLTR/AAL/AMD 15% 230924	UBS AG, London Branch	USD	2024/9/23	2024/3/28	95.97
0222001-000	XS2745806823	DAC UBS-DBK/TSM/AAL/GOLD 13.12%	UBS AG, London Branch	USD	2025/3/25	2024/3/28	98.49
0222016-000	XS2746051205	FCN UBS-AAL/TSLA 8% 260325	UBS AG, London Branch	JPY	2025/3/26	2024/3/28	96.05
0222072-000	XS2745774013	FCN UBS-AAL/F/TSM 15% 260325	UBS AG, London Branch	USD	2025/3/26	2024/3/28	97.91
0222075-000	XS2746031199	FCN UBS-AMD/AAL/F 15% 260325	UBS AG, London Branch	USD	2025/3/26	2024/3/28	97.36
0222228-000	XS2757289777	FCN UBS-AAL/CNCLH 17.65% 260924	UBS AG, London Branch	USD	2024/9/26	2024/3/28	98.1
0222251-000	XS2757242628	FCN UBS-AMD/ARM/NVDA 12% 300924	UBS AG, London Branch	USD	2024/9/30	2024/3/28	97.64
0222610-000	XS2757261925	FCN UBS-AAL/PFE/TSLA 12% 020425	UBS AG, London Branch	USD	2025/4/2	2024/3/28	96.55
0222791-000	XS2757330241	FCN UBS-DAL/INTC/NCLH/USB 16.47%	UBS AG, London Branch	USD	2024/10/4	2024/3/18	99
0222877-000	XS2757134734	DAC UBS-AAL/OXY/XOP 10% 070425	UBS AG, London Branch	USD	2025/4/7	2024/3/19	98
0217977-000	XS2691880905	FCN GS-LUV/AMD/TSLA 15% 040424	Goldman Sachs International	USD	2024/4/4	2024/3/28	91.28
0218430-000	XS2691830124	FCN GS-AAPL/BAC/TSLA 12% 220125	Goldman Sachs International	CAD	2025/1/22	2024/3/28	91.01
0218516-000	XS2691812908	FCN GS-AAPL/AMD/NVDA/TSLA 8.004%	Goldman Sachs International	JPY	2025/1/23	2024/3/28	92.69
0222070-000	XS2691679802	FCN GS-AMD/NVDA 18.78% 170924	Goldman Sachs International	USD	2024/9/17	2024/3/28	94.15
0222407-000	XS2691930346	FCN GS-SONY CRP/MITSU H/NISSAN	Goldman Sachs International	JPY	2024/7/23	2024/3/28	93.28
0222417-000	XS2752276845	FCN GS-AMD/GOOG/NVDA 18.58% 300924	Goldman Sachs International	USD	2024/9/30	2024/3/28	95.77
0223028-000	XS2773445569	DAC GS-DISCO/TOKYO ELECTRON/	Goldman Sachs International	JPY	2024/5/30	2024/3/22	98.94