

Olympic SE Code	ISIN Code	Instrument Name	Issuer Name	Ccy	Maturity Date	Market Date	Market Price
0243477-000	XS2953138547	FCN BARC-INTC 14% 020925 16.3068	BARCLAYS BANK PLC	USD	2025/9/2	2025/7/30	99.6633
0244332-000	XS2959272167	FCN BARC-AAPL/AMD/CRM 12% 100925	BARCLAYS BANK PLC	USD	2025/9/10	2025/7/30	97.9803
0245035-000	XS2966832219	FCN BARC-ALIBABA GRP 8% 170925	BARCLAYS BANK PLC	USD	2025/9/17	2025/7/30	98.3466
0249381-000	XS2998383157	FCN BARC-TSM 8% 191125 127.5575	BARCLAYS BANK PLC	JPY	2025/11/19	2025/7/30	101.277
0249627-000	XS2998415538	FCN BARC-TSM 8% 211125 166.69	BARCLAYS BANK PLC	USD	2025/11/21	2025/7/30	100.0692
0249875-000	XS2998467505	FCN BARC-TSM 8.12% 281125 172.7646	BARCLAYS BANK PLC	USD	2025/11/28	2025/7/30	100.0296
0250564-000	XS3025650071	FCN BARC-CRWD/DOCU/INTU/NOW 15%	BARCLAYS BANK PLC	USD	2025/12/5	2025/7/30	98.9901
0250721-000	XS3025693550	FCN BARC-ASML/DAL 10% 290526	BARCLAYS BANK PLC	USD	2026/5/29	2025/7/30	98.7129
0250882-000	XS3025727044	FCN BARC-AAL/META/NVDA/TSLA 18.87%	BARCLAYS BANK PLC	USD	2025/12/8	2025/7/30	100.5741
0250780-000	XS3025732390	FCN BARC-AXP/MA/V 10% 081225	BARCLAYS BANK PLC	USD	2025/12/8	2025/7/30	99.5049
0251007-000	XS3025758353	FCN BARC-AV//BP//NG//ULVR 10%	BARCLAYS BANK PLC	GBP	2025/12/8	2025/7/30	100.8216
0251012-000	XS3025760680	FCN BARC-NVDA/TSLA 15.44% 031025	BARCLAYS BANK PLC	USD	2025/10/3	2025/7/30	100.3365
0251002-000	XS3025764831	FCN BARC-AAPL/AMZN/CRM 8% 290526	BARCLAYS BANK PLC	USD	2026/5/29	2025/7/30	96.0696
0251120-000	XS3027232654	FCN BARC-NVDA/PLTR/SE 16% 090626	BARCLAYS BANK PLC	USD	2026/6/9	2025/7/30	100.7919
0251569-000	XS3037438127	FCN BARC-NVDA/TSLA 12% 120626	BARCLAYS BANK PLC	USD	2026/6/12	2025/7/30	98.7228
0251982-000	XS3038101021	FCN BARC-PLTR/TSLA 17.99% 191225	BARCLAYS BANK PLC	USD	2025/12/19	2025/7/30	100.3365
0252221-000	XS3043909137	FCN BARC-NVDA/TSLA 12% 240626	BARCLAYS BANK PLC	AUD	2026/6/24	2025/7/30	98.0694
0252306-000	XS3043945958	FCN BARC-GOOG/NVDA/TSLA/TSM 15%	BARCLAYS BANK PLC	USD	2025/12/24	2025/7/30	99.3762
0252458-000	XS3043977308	FCN BARC-NVDA/TSLA/TSM 10% 190226	BARCLAYS BANK PLC	USD	2026/2/19	2025/7/30	98.8614
0252382-000	XS3043978298	FCN BARC-NVDA/TSLA/TSM 12% 260626	BARCLAYS BANK PLC	USD	2026/6/26	2025/7/30	98.4753
0252956-000	XS3051528381	FCN BARC-AAL/AMZN/NVDA 15% 021225	BARCLAYS BANK PLC	USD	2025/12/2	2025/7/24	100.2276
0252953-000	XS3051529272	FCN BARC-AAL/NVDA 15% 021225	BARCLAYS BANK PLC	USD	2025/12/2	2025/7/30	99.1683
0252964-000	XS3051801499	FCN BARC-AMZN/NVDA/TSM 12.5%	BARCLAYS BANK PLC	USD	2025/12/2	2025/7/24	100.0197
0252948-000	XS3051801812	FCN BARC-AMZN/AVGO/DAL/GOOG 11.04%	BARCLAYS BANK PLC	USD	2026/1/2	2025/7/24	99.891
0253144-000	XS3051850603	FCN BARC-AMD/AVGO 10% 050126	BARCLAYS BANK PLC	USD	2026/1/5	2025/7/25	99.8118
0253147-000	XS3051851320	FCN BARC-AMD/AVGO/GOOG 13.42%	BARCLAYS BANK PLC	USD	2026/1/5	2025/7/25	100.0989
0253058-000	XS3051852641	FCN BARC-DAL/F 10% 260626	BARCLAYS BANK PLC	USD	2026/6/26	2025/7/30	98.3862
0253141-000	XS3051853458	FCN BARC-NVDA/TSM 12% 050126	BARCLAYS BANK PLC	USD	2026/1/5	2025/7/25	99.99
0253362-000	XS3051914425	FCN BARC-AMD/TSM 8% 051225	BARCLAYS BANK PLC	USD	2025/12/5	2025/7/29	99.6237
0253384-000	XS3052641480	FCN BARC-AMD/GOOGL/MSFT/NVDA 12%	BARCLAYS BANK PLC	USD	2026/4/6	2025/7/29	99.9504
0253790-000	XS3052740977	FCN BARC-CRWD/ORCL/PLTR 12% 050126	BARCLAYS BANK PLC	USD	2026/1/5	2025/7/30	99.1683
0253782-000	XS3052745182	FCN BARC-AAL/GOOGL/META 12% 100726	BARCLAYS BANK PLC	USD	2026/7/10	2025/7/30	99.8712
0253785-000	XS3052746743	FCN BARC-AZN/CVX/GOOGL/MRK 12%	BARCLAYS BANK PLC	USD	2026/7/10	2025/7/30	99.8415
0253780-000	XS3052760223	FCN BARC-AMD/GOOG/NVDA 12% 090126	BARCLAYS BANK PLC	USD	2026/1/9	2025/7/30	99.9207
0253784-000	XS3052765024	FCN BARC-NVDA/TSLA 12% 100726	BARCLAYS BANK PLC	USD	2026/7/10	2025/7/30	99.3069
0253892-000	XS3052769521	FCN BARC-AAL/GOOGL/META 12% 140726	BARCLAYS BANK PLC	USD	2026/7/14	2025/7/30	99.8613
0253884-000	XS3052800466	FCN BARC-DAL/MBG 10% 070726	BARCLAYS BANK PLC	USD	2026/7/7	2025/7/29	99.6435
0254027-000	XS3052816892	FCN BARC-ARM/PLTR/TSLA 26.54%	BARCLAYS BANK PLC	USD	2026/1/14	2025/7/30	100.782
0254192-000	XS3052847699	FCN BARC-AAL/SMCI/UBER 24% 150126	BARCLAYS BANK PLC	USD	2026/1/15	2025/7/30	101.3463
0254085-000	XS3057984364	FCN BARC-GOOGL/NVDA/TSM 12% 150126	BARCLAYS BANK PLC	USD	2026/1/15	2025/7/30	99.8316

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0254160-000	XS3057984950	FCN BARC-ARM/PLTS/MRVL 15.37%	BARCLAYS BANK PLC	USD	2026/1/15	2025/7/30	99.6633
0254108-000	XS3057986575	FCN BARC-AMD/META/NVDA 12.45%	BARCLAYS BANK PLC	USD	2025/12/15	2025/7/30	99.8811
0254191-000	XS3057988787	FCN BARC-NVDA/GOOGL/TSM 10% 090426	BARCLAYS BANK PLC	USD	2026/4/9	2025/7/30	99.8019
0254270-000	XS3058025654	FCN BARC-AMD/ARM/PLTR 20.37%	BARCLAYS BANK PLC	USD	2026/1/16	2025/7/30	99.9009
0254260-000	XS3058027940	FCN BARC-AAPL/GOOGL/META 12%	BARCLAYS BANK PLC	USD	2026/1/16	2025/7/30	99.2871
0254525-000	XS3058056295	FCN BARC-AAL 8% 201025 8.5167	BARCLAYS BANK PLC	USD	2025/10/20	2025/7/30	99.099
0254513-000	XS3058070106	FCN BARC-AMD/TSM/GOOGL 12.5%	BARCLAYS BANK PLC	JPY	2025/11/18	2025/7/30	99.792
0254572-000	XS3058090476	FCN BARC-AAL/BABA/PYPL/USB 14.1%	BARCLAYS BANK PLC	USD	2026/1/20	2025/7/30	99.4752
0254623-000	XS3062019560	FCN BARC-AMD/NVDA/ARM 26.39%	BARCLAYS BANK PLC	USD	2025/10/20	2025/7/30	100.3167
0254571-000	XS3062020063	FCN BARC-AAPL/GOOGL/TSM 12% 200126	BARCLAYS BANK PLC	USD	2026/1/20	2025/7/30	99.4554
0254771-000	XS3062037463	FCN BARC-AAL 8% 211025 8.5586	BARCLAYS BANK PLC	USD	2025/10/21	2025/7/30	98.9307
0254773-000	XS3062044246	FCN BARC-AA 8% 211025 22.6401	BARCLAYS BANK PLC	USD	2025/10/21	2025/7/30	98.5743
0254716-000	XS3062056844	FCN BARC-AMD/NVDA 11.36% 221225	BARCLAYS BANK PLC	USD	2025/12/22	2025/7/30	99.4752
0254807-000	XS3062071728	FCN BARC-ARM/PLTR/TSLS 23.58%	BARCLAYS BANK PLC	USD	2026/1/23	2025/7/30	100.0989
0254871-000	XS3062082766	FCN BARC-AMD 25% 221025 122.7533	BARCLAYS BANK PLC	USD	2025/10/22	2025/7/30	100.6731
0254869-000	XS3062082923	FCN BARC-NVDA 25% 221025 139.9198	BARCLAYS BANK PLC	USD	2025/10/22	2025/7/30	100.6632
0254812-000	XS3062093458	FCN BARC-AMD/GOOG/NVDA/TSM 15.23%	BARCLAYS BANK PLC	USD	2026/1/23	2025/7/30	99.6534
0254808-000	XS3062094266	FCN BARC-NKE/NVDA 10% 221025	BARCLAYS BANK PLC	USD	2025/10/22	2025/7/30	99.3267
0254928-000	XS3062121846	FCN BARC-AAL/NVDA/TSM 10% 260126	BARCLAYS BANK PLC	USD	2026/1/26	2025/7/30	98.9802
0255037-000	XS3062124865	FCN BARC-LUV/NVDA 10% 160726	BARCLAYS BANK PLC	USD	2026/7/16	2025/7/30	98.3565
0254936-000	XS3062125169	FCN BARC-AAPL/NVDA/TSM 11.8%	BARCLAYS BANK PLC	USD	2026/1/26	2025/7/30	99.3564
0254919-000	XS3062125326	FCN BARC-AMD/NVDA/TSM 16.66%	BARCLAYS BANK PLC	USD	2026/1/26	2025/7/30	99.6336
0255034-000	XS3062126217	FCN BARC-MBG/NVDA 10% 160726	BARCLAYS BANK PLC	USD	2026/7/16	2025/7/30	98.8416
0255144-000	XS3062146751	FCN BARC-AMZN/GOOGL/NVDA/TSM 12%	BARCLAYS BANK PLC	USD	2026/1/27	2025/7/30	98.9208
0255194-000	XS3062157360	FCN BARC-AMZN/GOOG/NVDA/TSM 10%	BARCLAYS BANK PLC	USD	2026/1/27	2025/7/30	99.0198
0255195-000	XS3062161123	FCN BARC-AMD/NVDA/TSM 6.03% 270126	BARCLAYS BANK PLC	JPY	2026/1/27	2025/7/30	99.1782
0255190-000	XS3062161552	FCN BARC-AMD/AMZN/NVDA/TSM 12.5%	BARCLAYS BANK PLC	USD	2025/12/24	2025/7/30	99.1782
0255515-000	XS3067288814	FCN BARC-NVDA/TSM/GOOG 10% 290126	BARCLAYS BANK PLC	USD	2026/1/29	2025/7/30	99.1584
0255683-000	XS3067326416	FCN BARC-NVDA/AMD/TSM 8.18% 300126	BARCLAYS BANK PLC	USD	2026/1/30	2025/7/30	98.9703
0255685-000	XS3067330103	FCN BARC-GOOGL/NVDA/TSM 10% 230726	BARCLAYS BANK PLC	USD	2026/7/23	2025/7/30	98.9505
0255783-000	XS3067349467	FCN BARC-UNH/AMD/ARM 19.82% 241125	BARCLAYS BANK PLC	USD	2025/11/24	2025/7/30	100.4751
0255779-000	XS3067351448	FCN BARC-CRM/ARM/UNH 18.89% 241125	BARCLAYS BANK PLC	USD	2025/11/24	2025/7/30	100.1781
0255840-000	XS3067362643	FCN BARC-CEG/GOOGL/MRVL 13% 020126	BARCLAYS BANK PLC	USD	2026/1/2	2025/7/30	98.7327
0255939-000	XS3067407331	FCN BARC-AMD/GOOG/NVDA/TSM 13%	BARCLAYS BANK PLC	USD	2026/2/2	2025/7/30	98.9604
0255885-000	XS3067410392	FCN BARC-COIN/CRM/PLTR 12.5%	BARCLAYS BANK PLC	USD	2026/1/27	2025/7/30	97.7922
0255942-000	XS3067410558	FCN BARC-AMD 16.51% 021025	BARCLAYS BANK PLC	USD	2025/10/2	2025/7/30	99.6435
0255945-000	XS3067411366	FCN BARC-AAL/AMD/NVDA/TSM 15%	BARCLAYS BANK PLC	USD	2026/2/2	2025/7/30	98.604
0255903-000	XS3067413222	FCN BARC-AVGO/TSLS/HPE 17.61%	BARCLAYS BANK PLC	USD	2026/2/2	2025/7/30	98.307
0255907-000	XS3067416670	FCN BARC-AMD/MBG 10% 270726	BARCLAYS BANK PLC	USD	2026/7/27	2025/7/30	98.3763
0256100-000	XS3068028284	FCN BARC-AMZN/NVDA/GOOGL/TSM 12%	BARCLAYS BANK PLC	USD	2026/2/5	2025/7/30	98.0991

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0256236-000	XS3072786422	FCN BARC-NVDA/TSM/AVGO 17.45%	BARCLAYS BANK PLC	USD	2025/12/8	2025/7/30	98.3565
0256213-000	XS3072787230	FCN BARC-COST/MSFT/TSM 9% 050226	BARCLAYS BANK PLC	USD	2026/2/5	2025/7/30	97.8714
0256140-000	XS3072789871	FCN BARC-AMD/NVDA/TSM 10% 050226	BARCLAYS BANK PLC	USD	2026/2/5	2025/7/30	98.2476
0256102-000	XS3072790457	FCN BARC-AMZN/GOOGL/META 11.6%	BARCLAYS BANK PLC	USD	2026/2/5	2025/7/30	98.406
0256189-000	XS3072796579	FCN BARC-AAPL/GOOGL/META 9% 050226	BARCLAYS BANK PLC	USD	2026/2/5	2025/7/30	97.812
0256210-000	XS3072797387	FCN BARC-AMD/GOOG/NVDA/TSM 15%	BARCLAYS BANK PLC	USD	2026/2/5	2025/7/30	98.5347
0256306-000	XS3072833877	FCN BARC-CRM/GOOGL/NVDA/TSM 16.3%	BARCLAYS BANK PLC	USD	2026/2/6	2025/7/30	98.0496
0256360-000	XS3072844304	FCN BARC-GOOG/MSFT/NVDA/TSM 10%	BARCLAYS BANK PLC	USD	2026/2/6	2025/7/30	98.0892
0256540-000	XS3073658711	FCN BARC-AVGO/INTC/VOW3 10.5%	BARCLAYS BANK PLC	JPY	2026/7/31	2025/7/30	97.2081
0256609-000	XS3073684477	FCN BARC-AMD/NVDA/AMZN 15% 090226	BARCLAYS BANK PLC	USD	2026/2/9	2025/7/18	98.5
0256794-000	XS3073706031	FCN BARC-AVGO/MRVL/NVDA/AMD 15%	BARCLAYS BANK PLC	USD	2026/2/11	2025/7/21	98.5
0256962-000	XS3073737697	FCN BARC-AMZN/GOOGL/MSFT 8%	BARCLAYS BANK PLC	USD	2026/8/12	2025/7/23	98.45
0257133-000	XS3073785076	FCN BARC-TSM/NVDA/TSLA 10% 130226	BARCLAYS BANK PLC	USD	2026/2/13	2025/7/24	98.5
0257130-000	XS3078173815	FCN BARC-NVDA/TSLA 8% 130826	BARCLAYS BANK PLC	USD	2026/8/13	2025/7/24	97
0257143-000	XS3078175604	FCN BARC-NVDA/TSM/TSLA 8% 130526	BARCLAYS BANK PLC	JPY	2026/5/13	2025/7/24	98
0257348-000	XS3078328955	FCN BARC-AAL/ASML/TSLA 11% 170826	BARCLAYS BANK PLC	AUD	2026/8/17	2025/7/25	98.5
0257448-000	XS3078659128	FCN BARC-AAL/AMD/NVDA/TSM 13.58%	BARCLAYS BANK PLC	USD	2026/2/19	2025/7/28	98
0253272-000	XS2021824888	BNPP-BNP AMD/TSLA/NVDA 011025	BNP PARIBAS ISSUANCE B.V.	USD	2025/10/1	2025/7/30	104.00312
0239314-000	XS2367524027	PPN100 BNPP-BNP USD SOFR CMS10Y	BNP PARIBAS ISSUANCE B.V.	USD	2034/12/12	2025/7/30	94.105
0223013-000	XS2396294071	PPN100 BNPP HSI 280329	BNP PARIBAS ISSUANCE B.V.	USD	2029/3/28	2025/7/30	96.54849
0253599-000	XS2422049481	BNPP-BNP AMZN/GOOGL/META 030726	BNP PARIBAS ISSUANCE B.V.	USD	2026/7/3	2025/7/30	97.99918
0253473-000	XS2442169434	BNPP-BNP NVDA/TSM/AVGO 030726	BNP PARIBAS ISSUANCE B.V.	USD	2026/7/3	2025/7/30	101.86925
0206642-000	XS2460973568	PPN100 BNPP-BNP SOFR 230328	BNP PARIBAS ISSUANCE B.V.	USD	2028/3/23	2025/7/30	98.461
0210708-000	XS2460981587	PPN100 BNPP SPX/SOFR 200628	BNP PARIBAS ISSUANCE B.V.	USD	2028/6/20	2025/7/30	89.662
0209581-000	XS2460982395	PPN100 BNPP-BNP CMS2Y 060626	BNP PARIBAS ISSUANCE B.V.	USD	2026/6/6	2025/7/30	100.614
0208271-000	XS2491760018	BNPP-BNP BNPBDM1 050526	BNP PARIBAS ISSUANCE B.V.	USD	2026/5/5	2025/7/30	140.69552
0208724-000	XS2504185310	BNPP-BNP BNPBDM1 050526	BNP PARIBAS ISSUANCE B.V.	USD	2026/5/5	2025/7/30	140.57446
0211529-000	XS2519588748	PPN100 BNPP-BNP USDCMS30Y/CMS05Y	BNP PARIBAS ISSUANCE B.V.	USD	2028/7/6	2025/7/30	97.713
0212144-000	XS2519590488	PPN100 BNPP-BNP USDCMS30Y/USDCMS5Y	BNP PARIBAS ISSUANCE B.V.	USD	2027/1/20	2025/7/30	99.144
0239105-000	XS2523685159	DAC BNPP-ARM/NCLH/NVDA/ON/	BNP PARIBAS ISSUANCE B.V.	USD	2025/12/22	2025/7/30	99.22516
0216455-000	XS2647390983	BNPP-BNP HSI 8% 241128	BNP PARIBAS ISSUANCE B.V.	USD	2028/11/24	2025/7/30	100.16232
0216352-000	XS2647395271	PPN100 BNPP HSI 091128	BNP PARIBAS ISSUANCE B.V.	USD	2028/11/9	2025/7/30	100.34138
0216403-000	XS2649846297	BNPP-BNP HSI 8% 211128	BNP PARIBAS ISSUANCE B.V.	USD	2028/11/21	2025/7/30	100.11588
0217212-000	XS2664545386	BNPP-BNP HSI 8% 111228	BNP PARIBAS ISSUANCE B.V.	USD	2028/12/11	2025/7/30	99.76947
0217496-000	XS2664545899	PPN100 BNPP SPX 111226	BNP PARIBAS ISSUANCE B.V.	USD	2026/12/11	2025/7/30	102.70946
0218327-000	XS2689481120	BNPP-BNP HSI 7.5% 120129	BNP PARIBAS ISSUANCE B.V.	USD	2029/1/12	2025/7/30	95.61895
0218704-000	XS2689497985	CLN BNPP-BNP BARCLAYS PLC SUB	BNP PARIBAS ISSUANCE B.V.	USD	2029/1/8	2025/7/30	99.329
0218877-000	XS2695120084	CLN BNPP-BNP BARCLAYS PLC SUB	BNP PARIBAS ISSUANCE B.V.	USD	2029/1/8	2025/7/30	99.118
0218311-000	XS2699245432	CLN BNPP-BNP TSMC 080129	BNP PARIBAS ISSUANCE B.V.	USD	2029/1/8	2025/7/30	98.213
0253239-000	XS2699915182	FCN BNPP-GLD/SOXX/VGK/XOP 11.3%	BNP PARIBAS ISSUANCE B.V.	USD	2025/12/31	2025/7/30	99.30411

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0219231-000	XS2707998683	USD BNPP CLN TSM 080129	BNP PARIBAS ISSUANCE B.V.	USD	2029/1/8	2025/7/30	97.632
0219711-000	XS2708012260	PPN100 BNPP-BNP CMS10Y 120229	BNP PARIBAS ISSUANCE B.V.	USD	2029/2/12	2025/7/30	99.582
0226252-000	XS2734467611	CLN BNPP-BNP TSM 050729	BNP PARIBAS ISSUANCE B.V.	USD	2029/7/5	2025/7/30	99.468
0253462-000	XS2749306754	DAC BNPP-AMZN/NVDA/TSM 12% 041125	BNP PARIBAS ISSUANCE B.V.	USD	2025/11/4	2025/7/29	100.03468
0227991-000	XS2792962651	USD BNPP CLN HSBC 060729	BNP PARIBAS ISSUANCE B.V.	USD	2029/7/6	2025/7/30	98.07831
0230281-000	XS2792971058	FCN BNPP-AAL/NVDA/SMCI 16.06%	BNP PARIBAS ISSUANCE B.V.	CNY	2025/8/5	2025/7/30	100.22626
0230094-000	XS2811560809	DAC BNPP-HEIA/MT/PAH3/PUM/GLE	BNP PARIBAS ISSUANCE B.V.	EUR	2025/8/1	2025/7/28	61.63363
0232733-000	XS2815066332	BNP USD 20Y UST 5.5% 160925	BNP PARIBAS ISSUANCE B.V.	USD	2025/9/16	2025/7/30	94.039
0231096-000	XS2821091159	FCN BNPP-MITSUBISHI CORP/MARUBENI	BNP PARIBAS ISSUANCE B.V.	JPY	2025/8/19	2025/7/30	99.6165
0231856-000	XS2828423355	FCN BNPP-AAL/MBG 12% 260825	BNP PARIBAS ISSUANCE B.V.	USD	2025/8/26	2025/7/30	100.00296
0232877-000	XS2842312287	BNPP-BNP NVDA/TSM 230925	BNP PARIBAS ISSUANCE B.V.	USD	2025/9/23	2025/7/30	145.92409
0233632-000	XS2842326154	FCN BNPP-NKE/TSM 12% 081025	BNP PARIBAS ISSUANCE B.V.	USD	2025/10/8	2025/7/30	99.51059
0234949-000	XS2842334091	DAC BNPP-AAL/AMD/GLE 15% 231025	BNP PARIBAS ISSUANCE B.V.	USD	2025/10/23	2025/7/25	99.80339
0233963-000	XS2863776709	PPN100 BNPP-BNP USD SOFR CMS10Y	BNP PARIBAS ISSUANCE B.V.	USD	2028/10/2	2025/7/30	92.023
0237882-000	XS2892570552	PPN100 BNPP-BNP USD SOFR CMS10Y	BNP PARIBAS ISSUANCE B.V.	USD	2028/5/21	2025/7/30	97.002
0238382-000	XS2902287437	PPN100 BNPP-BNP USD SOFR CMS10Y	BNP PARIBAS ISSUANCE B.V.	USD	2028/5/26	2025/7/30	96.953
0241325-000	XS2902297584	FCN BNPP-NCLH/NVDA/AAL 19.08%	BNP PARIBAS ISSUANCE B.V.	USD	2025/7/31	2025/7/28	92.81771
0239635-000	XS2905730763	DAC BNPP-RENASAS ELE/AAL/ARM/NCLH/	BNP PARIBAS ISSUANCE B.V.	USD	2025/12/31	2025/7/30	97.81282
0241496-000	XS2908239358	DAC BNPP-UCG/LUV/BA/DBK/AAL 10.08%	BNP PARIBAS ISSUANCE B.V.	USD	2026/2/6	2025/7/30	78.55806
0240843-000	XS2924358604	PPN100 BNPP-BNP USD SOFR CMS10Y	BNP PARIBAS ISSUANCE B.V.	USD	2035/1/16	2025/7/30	94.09
0241743-000	XS2924362119	PPN100 BNPP-BNP USD SOFR CMS10Y	BNP PARIBAS ISSUANCE B.V.	USD	2035/1/29	2025/7/30	95.107
0240880-000	XS2924671337	DAC BNPP-AAL/LUV/DBK/CBK/BA 10.08%	BNP PARIBAS ISSUANCE B.V.	USD	2026/1/26	2025/7/30	80.26271
0240891-000	XS2924671410	DAC BNPP-AAL/LUV/DBK/CBK/AIR	BNP PARIBAS ISSUANCE B.V.	USD	2026/1/26	2025/7/30	79.98761
0240886-000	XS2924671501	DAC BNPP-AAL/LUV/ABN/DBK/CBK	BNP PARIBAS ISSUANCE B.V.	USD	2026/1/26	2025/7/30	80.01643
0241909-000	XS2924672905	PPN100 BNPP SPX 290131	BNP PARIBAS ISSUANCE B.V.	USD	2031/1/29	2025/7/30	98.4544
0243919-000	XS2927907753	FCN BNPP-COPX/GLD/SOXX/XOP 10%	BNP PARIBAS ISSUANCE B.V.	USD	2025/9/3	2025/7/30	99.093
0241857-000	XS2927907910	PPN100 BNPP-BNP USD SOFR CMS10Y	BNP PARIBAS ISSUANCE B.V.	USD	2035/2/5	2025/7/30	95.0598
0244499-000	XS2927919253	FCN BNPP-AAL/NCLH/NVDA 18% 110326	BNP PARIBAS ISSUANCE B.V.	USD	2026/3/11	2025/7/30	97.52251
0241103-000	XS2931424241	PPN100 BNPP-BNP USD SOFR CMS10Y	BNP PARIBAS ISSUANCE B.V.	USD	2035/1/23	2025/7/30	94.475
0242057-000	XS2936327589	FCN BNPP-CEG/SE/VST 15% 110226	BNP PARIBAS ISSUANCE B.V.	USD	2026/2/11	2025/7/30	100.13435
0242054-000	XS2936327662	FCN BNPP-CEG/SE/VST 15% 110226	BNP PARIBAS ISSUANCE B.V.	EUR	2026/2/11	2025/7/30	100.23776
0242078-000	XS2936328470	DAC BNPP-AAL/DAL/LUV/BA/CBK 10.08%	BNP PARIBAS ISSUANCE B.V.	USD	2026/2/11	2025/7/30	81.32366
0242080-000	XS2936328553	DAC BNPP-AAL/DAL/ABN/BA/CBK 10.08%	BNP PARIBAS ISSUANCE B.V.	USD	2026/2/11	2025/7/30	81.38851
0242825-000	XS2945536063	DAC BNPP-AAL/ARM/DAL/UCG/GLE	BNP PARIBAS ISSUANCE B.V.	USD	2026/2/23	2025/7/30	90.62178
0247402-000	XS2945536147	DAC BNPP-AAL/BA/DAL/UCG/GLE 10.56%	BNP PARIBAS ISSUANCE B.V.	USD	2026/2/23	2025/7/30	81.88403
0243366-000	XS2952044274	DAC BNPP-CBK/AAL/DAL/BA/DBK 10.08%	BNP PARIBAS ISSUANCE B.V.	USD	2026/2/27	2025/7/30	82.17845
0243374-000	XS2952044357	DAC BNPP-CBK/AAL/DAL/BA/SCHW	BNP PARIBAS ISSUANCE B.V.	USD	2026/2/27	2025/7/30	82.28684
0243112-000	XS2952136989	BNPP USD 30Y UST 6.56% 200825	BNP PARIBAS ISSUANCE B.V.	USD	2025/8/20	2025/7/30	98.793
0246465-000	XS2952144223	PPN100 BNPP-BNP USD SOFR CMS10Y	BNP PARIBAS ISSUANCE B.V.	USD	2035/3/27	2025/7/30	95.115
0247416-000	XS2952146350	PPN100 BNPP-BNP USD SOFR CMS10Y	BNP PARIBAS ISSUANCE B.V.	USD	2035/4/23	2025/7/30	92.763

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0244882-000	XS2966713120	PPN100 BNPP-BNP USD SOFR CMS10Y	BNP PARIBAS ISSUANCE B.V.	USD	2035/3/12	2025/7/30	95.468
0247420-000	XS2975797973	BNPP-BNP ORCL/META/GOOGL 130426	BNP PARIBAS ISSUANCE B.V.	USD	2026/4/13	2025/7/30	130.61462
0249162-000	XS2987955825	PPN100 BNPP-BNP USD SOFR CMS10Y	BNP PARIBAS ISSUANCE B.V.	USD	2035/5/7	2025/7/30	95.416
0248903-000	XS2987956047	PPN100 BNPP-BNP USD SOFR CMS10Y	BNP PARIBAS ISSUANCE B.V.	USD	2035/5/7	2025/7/30	94.506
0248735-000	XS2999230613	FCN BNPP-NVDA/SMH/TSM 18.3% 030925	BNP PARIBAS ISSUANCE B.V.	USD	2025/9/3	2025/7/25	100.35936
0251028-000	XS3006799434	BNPP-BNP AMD/TSLA 050925	BNP PARIBAS ISSUANCE B.V.	USD	2025/9/5	2025/7/30	95.06014
0251021-000	XS3006799517	BNPP-BNP AMD/NVDA/TSM 050925	BNP PARIBAS ISSUANCE B.V.	USD	2025/9/5	2025/7/30	124.3947
0251030-000	XS3006799608	BNPP-BNP AMD/NVDA/TSM 041225	BNP PARIBAS ISSUANCE B.V.	USD	2025/12/4	2025/7/30	124.68342
0251032-000	XS3006799780	BNPP-BNP AMD/NVDA/TSM 041225	BNP PARIBAS ISSUANCE B.V.	USD	2025/12/4	2025/7/30	121.70871
0251458-000	XS3006805694	CLN BNPP-BNP DB AG SUB 050728	BNP PARIBAS ISSUANCE B.V.	USD	2028/7/5	2025/7/30	99.207
0250085-000	XS3017653042	DAC BNPP-XIAOMI/TENCENT/MEITUAN	BNP PARIBAS ISSUANCE B.V.	HKD	2025/11/26	2025/7/30	99.94771
0250285-000	XS3021665792	DAC BNPP-AVGO/TSM/UNH 12% 280825	BNP PARIBAS ISSUANCE B.V.	USD	2025/8/28	2025/7/30	95.17521
0250803-000	XS3031179206	FCN BNPP-BRK/B/QQQ/SPY/TLT 8.5%	BNP PARIBAS ISSUANCE B.V.	USD	2025/12/4	2025/7/30	98.83745
0251008-000	XS3031194429	FCN BNPP-ALIBABA GRP/BAIDU INC/	BNP PARIBAS ISSUANCE B.V.	HKD	2025/11/27	2025/7/30	97.3381
0253041-000	XS3045921767	PPN100 BNPP-BNP USD SOFR CMS 10Y	BNP PARIBAS ISSUANCE B.V.	USD	2035/6/25	2025/7/30	96.113
0252954-000	XS3047624385	DAC BNPP-BMW/DAL/TSLA 26% 270326	BNP PARIBAS ISSUANCE B.V.	USD	2026/3/27	2025/7/24	101.05766
0252523-000	XS3047646784	DAC BNPP-ASML 14.53% 231025	BNP PARIBAS ISSUANCE B.V.	JPY	2025/10/23	2025/7/30	98.32925
0254931-000	XS3053317320	DAC BNPP-TOKYO ELECTRON/AAL/ARM/	BNP PARIBAS ISSUANCE B.V.	USD	2026/7/14	2025/7/30	100.12024
0254195-000	XS3053317676	PPN100 BNPP-SPX/USISSO10 100735	BNP PARIBAS ISSUANCE B.V.	USD	2035/7/10	2025/7/11	91.67
0254104-000	XS3059828494	CLN BNPP-BNP TSMC 010730	BNP PARIBAS ISSUANCE B.V.	USD	2030/7/1	2025/7/30	97.331
0254327-000	XS3059842131	FCN BNPP-PING AN/C OVERSEAS 8%	BNP PARIBAS ISSUANCE B.V.	USD	2026/1/14	2025/7/30	99.04592
0254793-000	XS3062240695	FCN BNPP-AMD/ASML/QCOM/GOOGL 12%	BNP PARIBAS ISSUANCE B.V.	GBP	2026/4/17	2025/7/30	98.69148
0254926-000	XS3062270502	DAC BNPP-DAL/ASML/META/NVDA 27.64%	BNP PARIBAS ISSUANCE B.V.	USD	2026/4/21	2025/7/30	101.60517
0255642-000	XS3062288975	DAC BNPP-RENASAS ELE/MURATA/DAL	BNP PARIBAS ISSUANCE B.V.	USD	2026/7/28	2025/7/30	98.69041
0255687-000	XS3064216974	DAC BNPP-AAL/AAPL/AMD/DAL 15%	BNP PARIBAS ISSUANCE B.V.	USD	2026/1/28	2025/7/30	99.58729
0255171-000	XS3064255287	FCN BNPP-PRU/BARC 8% 220126	BNP PARIBAS ISSUANCE B.V.	USD	2026/1/22	2025/7/30	99.15618
0256068-000	XS3069346438	FCN BNPP-LUV/UAL 10% 240726	BNP PARIBAS ISSUANCE B.V.	USD	2026/7/24	2025/7/30	97.3708
0255763-000	XS3069360934	DAC BNPP-RENASAS ELE/MURATA/GOOG/	BNP PARIBAS ISSUANCE B.V.	USD	2026/7/29	2025/7/30	99.08317
0255771-000	XS3069361072	DAC BNPP-RENASAS ELE/MURATA/AMD	BNP PARIBAS ISSUANCE B.V.	USD	2026/7/29	2025/7/30	98.72286
0255889-000	XS3069383985	FCN BNPP-TENCENT/ALIBABA GRP 9.97%	BNP PARIBAS ISSUANCE B.V.	USD	2026/1/22	2025/7/30	99.47298
0255984-000	XS3069392549	FCN BNPP-KYOCERA/MURATA/KAWASAKI	BNP PARIBAS ISSUANCE B.V.	JPY	2026/1/27	2025/7/30	99.85375
0256066-000	XS3069393513	FCN BNPP-DAL/UAL 10% 240726	BNP PARIBAS ISSUANCE B.V.	USD	2026/7/24	2025/7/30	97.88459
0256211-000	XS3072381521	DAC BNPP-AMZN/META/NVDA 12% 020126	BNP PARIBAS ISSUANCE B.V.	USD	2026/1/2	2025/7/30	98.06327
0256234-000	XS3072381794	DAC BNPP-NVDA/AVGO/TSM 12% 020126	BNP PARIBAS ISSUANCE B.V.	USD	2026/1/2	2025/7/30	98.6547
0256139-000	XS3072432704	DAC BNPP-HITACHI L/AAL/GOOGL 15%	BNP PARIBAS ISSUANCE B.V.	USD	2026/5/5	2025/7/30	98.12719
0256193-000	XS3072433850	FCN BNPP-AAL/TGT 12.6% 030826	BNP PARIBAS ISSUANCE B.V.	USD	2026/8/3	2025/7/30	97.70073
0256711-000	XS3073952742	FCN BNPP-BMW/PAH3 8% 050226	BNP PARIBAS ISSUANCE B.V.	USD	2026/2/5	2025/7/18	98.5
0256307-000	XS3073977145	DAC BNPP-TENCENT/BYD/ALIBABA GRP/	BNP PARIBAS ISSUANCE B.V.	USD	2026/5/5	2025/7/30	97.14075
0256308-000	XS3073977574	DAC BNPP-AAL/NCLH 26.05% 041225	BNP PARIBAS ISSUANCE B.V.	USD	2025/12/4	2025/7/30	98.70027
0256453-000	XS3073999974	DAC BNPP-AZN/CRM/LLY/MRVL 14.54%	BNP PARIBAS ISSUANCE B.V.	USD	2026/8/5	2025/7/17	99.4

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0256455-000	XS3074000061	DAC BNPP-RENESES ELE/CRM/LLY/MRVL	BNP PARIBAS ISSUANCE B.V.	USD	2026/8/5	2025/7/17	99
0256456-000	XS3074001036	FCN BNPP-TOKYO ELECTRON/MITSU ELEC	BNP PARIBAS ISSUANCE B.V.	USD	2026/2/5	2025/7/17	98
0256470-000	XS3074001119	DAC BNPP-RENESES ELE/KEYENCE CO/	BNP PARIBAS ISSUANCE B.V.	JPY	2026/2/5	2025/7/17	98
0256546-000	XS3074002513	FCN BNPP-NVDA/AMD/ARM 25.22%	BNP PARIBAS ISSUANCE B.V.	USD	2026/2/5	2025/7/17	98
0257041-000	XS3076639379	FCN BNPP-AMD/AVGO/MRVL/NVDA 15%	BNP PARIBAS ISSUANCE B.V.	USD	2026/1/9	2025/7/23	98.5
0257039-000	XS3076639965	FCN BNPP-HITACHI L/TOKYO ELECTRON/	BNP PARIBAS ISSUANCE B.V.	JPY	2026/2/4	2025/7/23	99
0257126-000	XS3076640112	BNPP-BNP HITACHI L/ADV COR 111125	BNP PARIBAS ISSUANCE B.V.	JPY	2025/11/11	2025/7/23	98
0257132-000	XS3076650269	FCN BNPP-NVDA/TSM 15% 040226	BNP PARIBAS ISSUANCE B.V.	USD	2026/2/4	2025/7/30	98.97367
0256902-000	XS3076754632	DAC BNPP-BYD/MEITUAN/ALIBABA GRP/	BNP PARIBAS ISSUANCE B.V.	USD	2026/5/8	2025/7/22	97.8
0256903-000	XS3076755019	DAC BNPP-AMZN/AAL/GOOGL 12% 080526	BNP PARIBAS ISSUANCE B.V.	USD	2026/5/8	2025/7/22	97.8
0256977-000	XS3076755282	FCN BNPP-ANTA SP/TCOM 8% 100226	BNP PARIBAS ISSUANCE B.V.	USD	2026/2/10	2025/7/22	98
0256967-000	XS3076761686	BNPP-BNP TSLA 101225 313.887	BNP PARIBAS ISSUANCE B.V.	USD	2025/12/10	2025/7/22	98
0257179-000	XS3077616459	FCN BNPP-MITSU H/SONY CRP 8%	BNP PARIBAS ISSUANCE B.V.	JPY	2025/11/12	2025/7/24	98.75
0257170-000	XS3077616533	FCN BNPP-MITSU H/KAWASAKI 8%	BNP PARIBAS ISSUANCE B.V.	JPY	2025/11/12	2025/7/24	98.5
0257247-000	XS3077616616	FCN BNPP-CEG/VST 10% 120826	BNP PARIBAS ISSUANCE B.V.	USD	2026/8/12	2025/7/24	98
0257218-000	XS3077616707	FCN BNPP-MARUBENI/MITSUI/	BNP PARIBAS ISSUANCE B.V.	USD	2026/2/12	2025/7/24	98
0257230-000	XS3077617341	FCN BNPP-TENCENT/INTC 8% 120226	BNP PARIBAS ISSUANCE B.V.	USD	2026/2/12	2025/7/24	98
0257241-000	XS3077619040	FCN BNPP-AMD/AMZN/META/TSM 12.5%	BNP PARIBAS ISSUANCE B.V.	USD	2026/2/12	2025/7/24	98.5
0257347-000	XS3077638420	DAC BNPP-CEG/NVDA/AMZN 13% 111225	BNP PARIBAS ISSUANCE B.V.	USD	2025/12/11	2025/7/25	98
0257354-000	XS3077639071	DAC BNPP-RENESES ELE/KEYENCE_CO/	BNP PARIBAS ISSUANCE B.V.	JPY	2026/2/13	2025/7/25	98
0257351-000	XS3077639154	FCN BNPP-CEG/VST 11% 130826	BNP PARIBAS ISSUANCE B.V.	USD	2026/8/13	2025/7/25	98.82
0257382-000	XS3077640087	DAC BNPP-BAIDU INC/BYD/TRIP COM/	BNP PARIBAS ISSUANCE B.V.	USD	2026/2/12	2025/7/25	98
0257450-000	XS3080006722	FCN BNPP-ANET/AVGO/MRVL 15% 170226	BNP PARIBAS ISSUANCE B.V.	USD	2026/2/17	2025/7/28	98
0257449-000	XS3080007530	FCN BNPP-HITACHI L/MITSU H/	BNP PARIBAS ISSUANCE B.V.	JPY	2026/2/17	2025/7/28	98.5
0257454-000	XS3080007613	FCN BNPP-HITACHI L/TOKYO ELECTRON/	BNP PARIBAS ISSUANCE B.V.	JPY	2026/2/17	2025/7/28	98.5
0257470-000	XS3080008009	FCN BNPP-TENCENT/ALIBABA GRP/	BNP PARIBAS ISSUANCE B.V.	USD	2026/2/17	2025/7/28	98
0257578-000	XS3080032306	FCN BNPP-HITACHI L/MITSU H/	BNP PARIBAS ISSUANCE B.V.	JPY	2026/2/17	2025/7/29	98.5
0257625-000	XS3080032561	DAC BNPP-DAIICHI/RENESES ELE/DVN/	BNP PARIBAS ISSUANCE B.V.	JPY	2026/8/17	2025/7/29	99.5
0241275-000	XS1853786249	PPN100 CA-CA SOFR CMS 10Y 240135	Credit Agricole CIB	USD	2035/1/24	2025/7/30	94.52
0242009-000	XS1853786678	PPN100 CA-CA CMS 10Y 8% 050235	Credit Agricole CIB	USD	2035/2/5	2025/7/30	94.91
0242877-000	XS1853786751	PPN100 CA-CA SOFR CMS 10Y 180235	Credit Agricole CIB	USD	2035/2/18	2025/7/30	94.3
0246878-000	XS1996622871	PPN100 CA-CA SOFR CMS 10Y 010435	Credit Agricole CIB	USD	2035/4/1	2025/7/30	93.56
0251807-000	XS1996631278	PPN100 CA-CA SOFR CMS 10Y 100635	Credit Agricole CIB	AUD	2035/6/10	2025/7/30	92.66
0227215-000	XS2559727586	PPN100 CA-CA 4Y FIXED 5.4% 060628	Credit Agricole CIB	USD	2028/6/6	2025/7/30	99.57
0247240-000	XS1996622954	PPN100 CA-CA SOFR CMS 10Y 040435	CREDIT AGRICOLE CIB FINANCIAL SO	USD	2035/4/4	2025/7/30	93.73
0241796-000	XS2201334195	FCN CA-AMZN/DAL/LLY/UNH 12% 060825	CREDIT AGRICOLE CIB FINANCIAL SO	USD	2025/8/6	2025/7/30	67.49
0201627-000	XS2438215928	PPN100 CA-CA CMS30Y/CMS5Y 9%	CREDIT AGRICOLE CIB FINANCIAL SO	USD	2027/11/7	2025/7/30	96.66
0240455-000	XS2920233918	FCN CA-AAL/AMD/BNP 12% 200126	CREDIT AGRICOLE CIB FINANCIAL SO	GBP	2026/1/20	2025/7/30	94.75
0241855-000	XS2920265282	FCN CA-AMAT/BAC/GM/LUV/PYPL 16.80%	CREDIT AGRICOLE CIB FINANCIAL SO	USD	2025/8/6	2025/7/30	98.49
0244953-000	XS2965916617	FCN CA-STZ/PDD/DPZ/LMT 8% 130326	CREDIT AGRICOLE CIB FINANCIAL SO	USD	2026/3/13	2025/7/30	99.88

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0247302-000	XS2980177849	FCN CA-TENCENT/AAPL/TSLS 10%	CREDIT AGRICOLE CIB FINANCIAL SO	USD	2025/10/10	2025/7/30	100.2
0249189-000	XS2991861647	FCN CA-AMD 14.01% 131125 65.1901	CREDIT AGRICOLE CIB FINANCIAL SO	USD	2025/11/13	2025/7/30	99.6
0250561-000	XS2992763768	FCN CA-ALIBABA GRP 8% 021225	CREDIT AGRICOLE CIB FINANCIAL SO	USD	2025/12/2	2025/7/30	97.54
0250877-000	XS2992765037	FCN CA-TCOM 8% 031225 54.0195	CREDIT AGRICOLE CIB FINANCIAL SO	USD	2025/12/3	2025/7/30	97.93
0251110-000	XS2992765979	FCN CA-TENCENT 8% 041225 442.3998	CREDIT AGRICOLE CIB FINANCIAL SO	USD	2025/12/4	2025/7/30	99.87
0252343-000	XS3041875140	FCN CA-CRM/GOOG/VRT 15% 191225	CREDIT AGRICOLE CIB FINANCIAL SO	USD	2025/12/19	2025/7/30	99.96
0252521-000	XS3041879480	FCN CA-TSM 8% 231225 169.6519	CREDIT AGRICOLE CIB FINANCIAL SO	JPY	2025/12/23	2025/7/30	100.89
0252663-000	XS3041881544	FCN CA-MITSU ELEC/MITSU_H	CREDIT AGRICOLE CIB FINANCIAL SO	JPY	2025/12/24	2025/7/30	99.18
0253221-000	XS3041896492	FCN CA-KUAISHOU TECH/JD_COM/	CREDIT AGRICOLE CIB FINANCIAL SO	USD	2025/9/23	2025/7/30	99.29
0253712-000	XS3056848131	FCN CA-HITACHI L/SUMITOMO/	CREDIT AGRICOLE CIB FINANCIAL SO	JPY	2026/1/7	2025/7/30	100.01
0254037-000	XS3056850624	FCN CA-AAPL/NVDA/TSM 18.83% 090126	CREDIT AGRICOLE CIB FINANCIAL SO	USD	2026/1/9	2025/7/30	100.66
0254935-000	XS3056884011	FCN CA-NCLH/DAL 13.01% 200726	CREDIT AGRICOLE CIB FINANCIAL SO	USD	2026/7/20	2025/7/30	100.1
0254934-000	XS3056884102	FCN CA-AMZN/GOOGL/TSM 15% 210126	CREDIT AGRICOLE CIB FINANCIAL SO	USD	2026/1/21	2025/7/30	100.02
0255125-000	XS3056885331	FCN CA-C OVERSEAS 8% 210126	CREDIT AGRICOLE CIB FINANCIAL SO	USD	2026/1/21	2025/7/30	99.38
0255188-000	XS3056885414	FCN CA-BARC/PRU 8% 210126	CREDIT AGRICOLE CIB FINANCIAL SO	GBP	2026/1/21	2025/7/30	99.32
0255311-000	XS3056891222	FCN CA-FANUC/FAST RETAIL 8% 241025	CREDIT AGRICOLE CIB FINANCIAL SO	JPY	2025/10/24	2025/7/30	98.48
0255525-000	XS3063290657	FCN CA-AAL/TSM 10% 260126	CREDIT AGRICOLE CIB FINANCIAL SO	USD	2026/1/26	2025/7/30	99.3
0255533-000	XS3063291200	FCN CA-NVDA/AMD/DAL/TSM 15% 260126	CREDIT AGRICOLE CIB FINANCIAL SO	USD	2026/1/26	2025/7/30	100.1
0255534-000	XS3063291382	FCN CA-ASML/DAL/META/NVDA 17.08%	CREDIT AGRICOLE CIB FINANCIAL SO	USD	2026/1/26	2025/7/30	99.57
0255676-000	XS3063295458	FCN CA-AVGO/NVDA 17.46% 270126	CREDIT AGRICOLE CIB FINANCIAL SO	USD	2026/1/27	2025/7/30	99.75
0255943-000	XS3063303658	FCN CA-ITOCHU/MARUBENI/MITSUI	CREDIT AGRICOLE CIB FINANCIAL SO	JPY	2026/4/30	2025/7/30	98.6
0255940-000	XS3063303732	FCN CA-ITOCHU/MARUBENI/MITSUI	CREDIT AGRICOLE CIB FINANCIAL SO	JPY	2026/4/30	2025/7/30	98.6
0256374-000	XS3063321478	CA-CA ALB/TSLS 031125	CREDIT AGRICOLE CIB FINANCIAL SO	USD	2025/11/3	2025/7/30	98.18
0256545-000	XS3063323417	FCN CA-MITSU ELEC/MURATA/TOYOTA_M	CREDIT AGRICOLE CIB FINANCIAL SO	JPY	2026/4/28	2025/7/30	99.08
0256460-000	XS3063323508	FCN CA-AAL/UNH 18.63% 050126	CREDIT AGRICOLE CIB FINANCIAL SO	USD	2026/1/5	2025/7/18	98
0256458-000	XS3063323680	FCN CA-CEG/VST 13.88% 040226	CREDIT AGRICOLE CIB FINANCIAL SO	USD	2026/2/4	2025/7/18	98
0237206-000	XS2814504176	PPN100 GS-ZERO COUPON LINEAR NOTE	GOLDMAN SACHS FINANCE CORP INT	USD	2029/11/13	2025/7/30	102.58
0249783-000	XS2684476521	GSFCI-SPX 5.12% 120530	GOLDMAN SACHS INTERNATIONAL	USD	2030/5/12	2025/7/30	98.81
0248968-000	XS2769625745	PPN100 GS-USD SOFR CMS 10Y 280435	GOLDMAN SACHS INTERNATIONAL	USD	2035/4/28	2025/7/30	94.65
0237920-000	XS2889988924	DAC GS-ARM/MRVL/NCLH/ON/UMC 19.4%	GOLDMAN SACHS INTERNATIONAL	USD	2025/12/1	2025/7/30	97.46
0237638-000	XS2890013019	DAC GS-AAPL/ALB/HSBC/LUV/MSFT	GOLDMAN SACHS INTERNATIONAL	USD	2025/11/18	2025/7/30	90.89
0254626-000	XS2948683219	FCN GS-NVDA/GOOGL/TSM 10% 110526	GOLDMAN SACHS INTERNATIONAL	USD	2026/5/11	2025/7/30	99.41
0254510-000	XS2948697789	DAC GS-AVGO/NVDA/TSM 12% 121225	GOLDMAN SACHS INTERNATIONAL	USD	2025/12/12	2025/7/30	99.39
0254257-000	XS2948713149	FCN GS-NVDA/TSLS/TSM 12% 040326	GOLDMAN SACHS INTERNATIONAL	USD	2026/3/4	2025/7/30	98.65
0242846-000	XS2963662262	FCN GS-NVDA/TSLS 22.5% 200825	GOLDMAN SACHS INTERNATIONAL	USD	2025/8/20	2025/7/30	100.03
0242745-000	XS2963663237	FCN GS-AMD/NCLH/TSM 15.64% 200825	GOLDMAN SACHS INTERNATIONAL	USD	2025/8/20	2025/7/30	99.44
0242083-000	XS2963756676	FCN GS-NVDA/TSLS 10% 100226	GOLDMAN SACHS INTERNATIONAL	AUD	2026/2/10	2025/7/30	95.12
0242104-000	XS2963758029	FCN GS-AAPL/AMZN/GOOGL/META/MSFT	GOLDMAN SACHS INTERNATIONAL	AUD	2026/2/10	2025/7/30	97.9
0241507-000	XS2963864561	FCN GS-NVDA/TSLS 20% 010825	GOLDMAN SACHS INTERNATIONAL	USD	2025/8/1	2025/7/29	100.59
0254625-000	XS2986407166	FCN GS-GOOGL/NVDA/TSLS/TSM 12%	GOLDMAN SACHS INTERNATIONAL	USD	2026/4/9	2025/7/30	98.68

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0242926-000	XS2986539745	FCN GS-AVGO/MRVL 12.75% 211125	GOLDMAN SACHS INTERNATIONAL	USD	2025/11/21	2025/7/30	94.58
0253781-000	XS3000734338	FCN GS-NVDA/TSM 12% 060126	GOLDMAN SACHS INTERNATIONAL	USD	2026/1/6	2025/7/30	99.89
0244969-000	XS3000736200	DAC GS-AAL/ARM/NCLH/TSLA/TSM	GOLDMAN SACHS INTERNATIONAL	JPY	2026/3/13	2025/7/30	101.63
0253544-000	XS3000863814	FCN GS-NVDA/TSM 16.33% 031225	GOLDMAN SACHS INTERNATIONAL	USD	2025/12/3	2025/7/30	100.33
0245614-000	XS3008772900	FCN GS-AAL/NCLH 16.47% 220925	GOLDMAN SACHS INTERNATIONAL	USD	2025/9/22	2025/7/30	97.74
0254533-000	XS3021067973	DAC GS-AMD/GOOG/NVDA/TSM 18.88%	GOLDMAN SACHS INTERNATIONAL	USD	2026/7/15	2025/7/30	99.82
0254279-000	XS3021076966	DAC GS-PLTR/SMCI 15.65% 040925	GOLDMAN SACHS INTERNATIONAL	USD	2025/9/4	2025/7/30	100.13
0254375-000	XS3021127462	FCN GS-AMZN/GOOG/NVDA/TSM 12%	GOLDMAN SACHS INTERNATIONAL	USD	2026/1/14	2025/7/30	99.3
0253911-000	XS3021160919	FCN GS-AVGO/NVDA/TSM 17.81% 090126	GOLDMAN SACHS INTERNATIONAL	USD	2026/1/9	2025/7/30	100.26
0247066-000	XS3021188175	FCN GS-NCLH/STLA/VALE 12% 310326	GOLDMAN SACHS INTERNATIONAL	USD	2026/3/31	2025/7/30	93.91
0254188-000	XS3044783226	DAC GS-TSLA 22.28% 101025 267.0825	GOLDMAN SACHS INTERNATIONAL	USD	2025/10/10	2025/7/30	99.92
0237353-000	XS2836575311	DAC GS-AAL/NCLH/ON/TSM/UMC 21.048%	GOLDMAN SACHS INTERNATIONAL	USD	2025/11/20	2025/7/30	99.35
0234228-000	XS2889979188	FCN GS-FDX/NKE/NVO/XOM/UBER	GOLDMAN SACHS INTERNATIONAL	USD	2025/10/7	2025/7/29	80.55
0233377-000	XS2890086163	FCN GS-X/PFE 10% 240925	GOLDMAN SACHS INTERNATIONAL	USD	2025/9/24	2025/7/30	99.83
0241767-000	XS2891095874	FCN HSBC-TSLA/TSM 12% 070825	HSBC Bank Plc	USD	2025/8/7	2025/7/30	99.4554
0241854-000	XS2891096419	DAC HSBC-ASML/BNP/VOW3 12% 070825	HSBC Bank Plc	EUR	2025/8/7	2025/7/30	99.4653
0243575-000	XS2987343469	DAC HSBC-AAL/NCLH/NVDA/ARM/TSM	HSBC Bank Plc	USD	2026/3/2	2025/7/30	97.7031
0243927-000	XS2987350167	DAC HSBC-AAL/CRM/LLY/UNH 15%	HSBC Bank Plc	USD	2025/9/3	2025/7/30	67.9536
0244148-000	XS2987360125	DAC HSBC-AA/AAL/NVDA/TSM 12.53%	HSBC Bank Plc	JPY	2026/3/6	2025/7/30	94.4361
0244131-000	XS2987360398	DAC HSBC-AAL/DBK/GT/TSM 12.23%	HSBC Bank Plc	GBP	2026/3/9	2025/7/30	93.9411
0244149-000	XS2987360471	DAC HSBC-AA/AAL/NVDA/TSM 16.22%	HSBC Bank Plc	USD	2026/3/9	2025/7/30	94.0896
0244319-000	XS2987362410	DAC HSBC-AA/AAL/NVDA/TSM 8.25%	HSBC Bank Plc	USD	2026/3/10	2025/7/30	92.4759
0244462-000	XS2987365942	DAC HSBC-AMD/AAL/DBK/TSM 12.78%	HSBC Bank Plc	USD	2026/3/11	2025/7/30	94.1787
0245651-000	XS2987392086	FCN HSBC-NVDA/TSM 12% 240925	HSBC Bank Plc	USD	2025/9/24	2025/7/30	99.7029
0252057-000	XS2987462129	FCN HSBC-AMD/TSLA 10% 171225	HSBC Bank Plc	USD	2025/12/17	2025/7/30	98.4951
0252029-000	XS2987462558	HSBC-HSBC INTC/MU 161025	HSBC Bank Plc	USD	2025/10/16	2025/7/30	105.6825
0252223-000	XS2987464760	DAC HSBC-NVDA/AVGO/TSLA 12% 190925	HSBC Bank Plc	USD	2025/9/19	2025/7/30	99
0253469-000	XS2987502015	DAC HSBC-AVGO/JPM/NVDA 12% 041125	HSBC Bank Plc	USD	2025/11/4	2025/7/30	99.4554
0253703-000	XS2987575839	DAC HSBC-AMZN/AVGO/NVDA 12% 071025	HSBC Bank Plc	USD	2025/10/7	2025/7/30	99.4554
0253910-000	XS2987580086	DAC HSBC-AZN/DAL/ML/GT 15.26%	HSBC Bank Plc	USD	2026/7/10	2025/7/30	99.5742
0254106-000	XS2987587255	FCN HSBC-AMD/GOOG/ORCL/TSLA 22.66%	HSBC Bank Plc	USD	2025/11/14	2025/7/30	99.3069
0254190-000	XS2987587339	FCN HSBC-AMD/GOOG/TSM 10% 070126	HSBC Bank Plc	USD	2026/1/7	2025/7/30	100.287
0254074-000	XS2987587412	DAC HSBC-AMD/GOOGL/NVDA/TSM 12%	HSBC Bank Plc	USD	2026/1/13	2025/7/30	99.3564
0254275-000	XS2987595191	DAC HSBC-NVDA/MSFT/TSLA 12% 141125	HSBC Bank Plc	USD	2025/11/14	2025/7/30	98.604
0254512-000	XS2987598294	FCN HSBC-AMD/TSLA 14.5% 161025	HSBC Bank Plc	USD	2025/10/16	2025/7/30	98.9802
0254410-000	XS2987598377	FCN HSBC-BMW/PFE/RIO 12% 150726	HSBC Bank Plc	USD	2026/7/15	2025/7/30	98.1585
0254628-000	XS2987607897	FCN HSBC-NVDA/TSLA 21.88% 160925	HSBC Bank Plc	USD	2025/9/16	2025/7/30	99.7524
0254866-000	XS3108189922	FCN HSBC-AMZN/GOOGL/TSM/DAL 15%	HSBC Bank Plc	USD	2026/1/21	2025/7/30	99
0255111-000	XS3108200240	FCN HSBC-AMD/NVDA/TSM 14.10%	HSBC Bank Plc	USD	2025/11/20	2025/7/30	98.8713
0255332-000	XS3108205470	FCN HSBC-AA/AAL 8% 260126	HSBC Bank Plc	USD	2026/1/26	2025/7/30	97.515

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0255538-000	XS3108208490	DAC HSBC-CVS/CRM/DAL/GT 15.04%	HSBC Bank Plc	USD	2026/7/27	2025/7/30	97.6041
0255529-000	XS3108208573	DAC HSBC-DAL/CVS/GT/CRM 14.08%	HSBC Bank Plc	USD	2026/7/27	2025/7/30	97.4952
0255540-000	XS3108208904	FCN HSBC-C/NCLH/NVDA 15% 270726	HSBC Bank Plc	USD	2026/7/27	2025/7/30	98.5842
0255544-000	XS3108209035	DAC HSBC-DAL/GT/GOOG/CVS 14.28%	HSBC Bank Plc	USD	2026/7/27	2025/7/30	97.5942
0255690-000	XS3108213904	FCN HSBC-AMD/NVDA 18.36% 260925	HSBC Bank Plc	USD	2025/9/26	2025/7/30	99.1683
0255991-000	XS3108222301	DAC HSBC-AAL/RENESAS ELE/AA/NVDA	HSBC Bank Plc	USD	2026/7/31	2025/7/30	97.713
0255997-000	XS3108223291	DAC HSBC-AAL/AMD/GOOGL 15% 020226	HSBC Bank Plc	USD	2026/2/2	2025/7/30	97.3863
0256122-000	XS3108229140	DAC HSBC-RENESAS ELE/AZN/AMD/CVS	HSBC Bank Plc	USD	2026/8/3	2025/7/30	98.0397
0256199-000	XS3108231047	FCN HSBC-AAPL/GOOGL/AMZN/MSFT/AVGO	HSBC Bank Plc	AUD	2026/5/4	2025/7/30	96.8022
0256103-000	XS3108233175	DAC HSBC-MRVL/GT/GOOG/CRM 13.44%	HSBC Bank Plc	USD	2026/8/3	2025/7/30	97.4259
0256401-000	XS3108233928	DAC HSBC-NVDA/AVGO/AMD 12% 260925	HSBC Bank Plc	USD	2025/9/26	2025/7/30	97.8417
0256608-000	XS3108249767	FCN HSBC-NVDA/TSM/AMD 12.01%	HSBC Bank Plc	USD	2025/11/6	2025/7/18	98.75
0256706-000	XS3108250427	FCN HSBC-BMW/PAH3 8% 070526	HSBC Bank Plc	USD	2026/5/7	2025/7/21	98.5
0256715-000	XS3108250690	FCN HSBC-NVDA/TSM/GOOGL/MSFT 12%	HSBC Bank Plc	USD	2026/2/5	2025/7/21	98.2
0256721-000	XS3108250773	FCN HSBC-NVDA/AMD/TSM 10% 050226	HSBC Bank Plc	USD	2026/2/5	2025/7/21	97
0256746-000	XS3108250856	FCN HSBC-TSM/AMD/NVDA 13.4% 290126	HSBC Bank Plc	USD	2026/1/29	2025/7/30	97.5447
0256797-000	XS3108252399	FCN HSBC-AAL/TGT 12.43% 070826	HSBC Bank Plc	USD	2026/8/7	2025/7/21	98
0256969-000	XS3108256382	FCN HSBC-AAL/AMD/AVGO/NVDA 13.95%	HSBC Bank Plc	USD	2026/2/10	2025/7/23	98.2
0256980-000	XS3108256465	FCN HSBC-NVDA/TSM 10.14% 091025	HSBC Bank Plc	USD	2025/10/9	2025/7/23	98.2
0257249-000	XS3108267405	FCN HSBC-AAL/AMD/NVDA/TSM 10.03%	HSBC Bank Plc	USD	2026/2/12	2025/7/24	98
0257414-000	XS3108276653	DAC HSBC-INTC/LUV/SBUX/NKE/BAC	HSBC Bank Plc	USD	2026/8/6	2025/7/28	99.78
0257563-000	XS3108277891	FCN HSBC-AMD 22.3% 160925 155.4261	HSBC Bank Plc	USD	2025/9/16	2025/7/29	99
0230052-000	XS2859905130	FCN JPM-AMD/NVDA/TSM 15% 010825	J.P. Morgan Structured Products B.V	USD	2025/8/1	2025/7/29	99.2131
0230131-000	XS2859959657	DAC JPM-AMD/BAC/TSM 12% 040825	J.P. Morgan Structured Products B.V	USD	2025/8/4	2025/7/30	99.9387
0230668-000	XS2860165377	FCN JPM-F/TSM 8% 110825	J.P. Morgan Structured Products B.V	USD	2025/8/11	2025/7/30	99.5017
0230802-000	XS2860203483	FCN JPM-F/TSM 10% 060825	J.P. Morgan Structured Products B.V	USD	2025/8/6	2025/7/30	99.7473
0230800-000	XS2860203566	FCN JPM-AAL/INTC 10% 060825	J.P. Morgan Structured Products B.V	USD	2025/8/6	2025/7/30	96.0845
0230882-000	XS2860204614	DAC JPM-RENESAS ELE/ADV COR/	J.P. Morgan Structured Products B.V	JPY	2025/8/15	2025/7/30	99.8157
0231078-000	XS2860387518	FCN JPM-TOKYU F/MIT UFJ/SUMIT REAL	J.P. Morgan Structured Products B.V	JPY	2025/8/19	2025/7/30	99.6284
0233828-000	XS2882310449	FCN JPM-TSM 6% 101025 103.6782	J.P. Morgan Structured Products B.V	USD	2025/10/10	2025/7/30	99.568
0235593-000	XS2882995959	FCN JPM-C/PLTR/UMC 15% 301025	J.P. Morgan Structured Products B.V	USD	2025/10/30	2025/7/30	100.0236
0234403-000	XS2883059946	FCN JPM-AMD/WFC 10% 091025	J.P. Morgan Structured Products B.V	USD	2025/10/9	2025/7/30	98.5911
0234301-000	XS2883060019	FCN JPM-PFE/AMD 10% 091025	J.P. Morgan Structured Products B.V	USD	2025/10/9	2025/7/30	98.8546
0235804-000	XS2883172087	FCN JPM-NCLH/NVDA/UMC 15% 031125	J.P. Morgan Structured Products B.V	USD	2025/11/3	2025/7/30	101.2166
0234205-000	XS2883217874	FCN JPM-AMD/NVDA 12% 161025	J.P. Morgan Structured Products B.V	USD	2025/10/16	2025/7/30	100.1027
0234593-000	XS2883229614	DAC JPM-LY/AGC/SUMIT MET/FANUC 12%	J.P. Morgan Structured Products B.V	JPY	2025/10/20	2025/7/30	96.0908
0240064-000	XS2952579972	FCN JPM-NVDA/TSLA 12% 080126	J.P. Morgan Structured Products B.V	USD	2026/1/8	2025/7/30	95.3188
0241697-000	XS2955091637	FCN JPM-MARUBENI/MITSUI/SUMITOMO	J.P. Morgan Structured Products B.V	JPY	2025/8/7	2025/7/30	99.9951
0241415-000	XS2955139691	FCN JPM-TSLA 8% 010825 268.8793	J.P. Morgan Structured Products B.V	USD	2025/8/1	2025/7/29	98.63
0242038-000	XS2955170779	FCN JPM-NVDA/TSLA/TSM 17.06%	J.P. Morgan Structured Products B.V	USD	2026/2/11	2025/7/30	99.5998

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0242164-000	XS2955175737	FCN JPM-ANTA SP 8% 120226 54.9247	J.P. Morgan Structured Products B.V	USD	2026/2/12	2025/7/30	100.6433
0242199-000	XS2955176115	DAC JPM-ASML/BNP/MC 12% 120825	J.P. Morgan Structured Products B.V	EUR	2025/8/12	2025/7/30	80.9069
0242619-000	XS2955195099	FCN JPM-MARUBENI/MITSUI/SUMITOMO	J.P. Morgan Structured Products B.V	JPY	2025/8/21	2025/7/30	99.9772
0240718-000	XS2955217596	FCN JPM-GOOG/NVDA/TSM 11.2%	J.P. Morgan Structured Products B.V	USD	2025/8/26	2025/7/30	99.3206
0241097-000	XS2955267690	DAC JPM-ASTEL P/LY/SUMIT MET/	J.P. Morgan Structured Products B.V	JPY	2026/1/28	2025/7/30	89.8362
0242935-000	XS2992076500	FCN JPM-AAL/TSM 12% 240226	J.P. Morgan Structured Products B.V	USD	2026/2/24	2025/7/30	91.5112
0243569-000	XS2992114012	DAC JPM-AAL/TSLA 15% 280825	J.P. Morgan Structured Products B.V	USD	2025/8/28	2025/7/30	96.0233
0253184-000	XS2992197470	FCN JPM-AAL/AAPL/GOOGL 12% 040326	J.P. Morgan Structured Products B.V	USD	2026/3/4	2025/7/30	95.1141
0243810-000	XS2992270905	FCN JPM-AAL/NVDA/PLTR 16.3% 040326	J.P. Morgan Structured Products B.V	USD	2026/3/4	2025/7/30	101.7148
0246955-000	XS2992428461	FCN JPM-BNP/KBC 8% 070126	J.P. Morgan Structured Products B.V	EUR	2026/1/7	2025/7/30	98.9265
0245554-000	XS2992564992	FCN JPM-AAL/NKE 12% 230326	J.P. Morgan Structured Products B.V	USD	2026/3/23	2025/7/30	96.5761
0247925-000	XS3035369225	FCN JPM-X/MBG 10% 130426	J.P. Morgan Structured Products B.V	USD	2026/4/13	2025/7/30	101.2628
0251172-000	XS3035430746	FCN JPM-BMW/PAH3 8% 081225	J.P. Morgan Structured Products B.V	USD	2025/12/8	2025/7/30	98.9853
0251165-000	XS3035430829	FCN JPM-BMW/PAH3 6% 081225	J.P. Morgan Structured Products B.V	EUR	2025/12/8	2025/7/30	98.8838
0248453-000	XS3035464133	FCN JPM-AMD/INTC/TSM 10% 211025	J.P. Morgan Structured Products B.V	USD	2025/10/21	2025/7/30	100.4544
0249624-000	XS3035614398	FCN JPM-DIS/SKX 12% 190526	J.P. Morgan Structured Products B.V	USD	2026/5/19	2025/7/30	99.7531
0249077-000	XS3035675183	FCN JPM-BARC/PRU 8% 131125	J.P. Morgan Structured Products B.V	GBP	2025/11/13	2025/7/30	100.273
0254539-000	XS3039168730	DAC JPM-DISCO/TOKYO ELECTRON	J.P. Morgan Structured Products B.V	JPY	2025/9/9	2025/7/30	99.9385
0255251-000	XS3039197911	FCN JPM-MITSU H/PANASONIC HLD/	J.P. Morgan Structured Products B.V	JPY	2026/1/22	2025/7/30	98.2428
0254569-000	XS3039269843	FCN JPM-TSLA/TSM 13.5% 160726	J.P. Morgan Structured Products B.V	USD	2026/7/16	2025/7/30	98.737
0254574-000	XS3039269926	FCN JPM-TSM 12% 160726 179.1341	J.P. Morgan Structured Products B.V	USD	2026/7/16	2025/7/30	98.4717
0254805-000	XS3039279644	DAC JPM-HITACHI L/RENESAS ELE	J.P. Morgan Structured Products B.V	JPY	2026/1/20	2025/7/30	98.7335
0254814-000	XS3039279990	DAC JPM-SHIN ETSU/MITSUI CHE/	J.P. Morgan Structured Products B.V	JPY	2026/7/21	2025/7/30	96.1374

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0254818-000	XS3039283240	DAC JPM-HITACHI L/RENESAS ELE/	J.P. Morgan Structured Products B.V	JPY	2026/4/20	2025/7/30	98.5162
0255114-000	XS3039294528	FCN JPM-NVDA 14% 230126 119.6617	J.P. Morgan Structured Products B.V	USD	2026/1/23	2025/7/30	98.6844
0253418-000	XS3039330264	FCN JPM-LMT/PLTR 14.5% 020126	J.P. Morgan Structured Products B.V	USD	2026/1/2	2025/7/30	101.9644
0254528-000	XS3039366706	FCN JPM-TSM/AAL 10% 150726	J.P. Morgan Structured Products B.V	USD	2026/7/15	2025/7/30	99.1577
0255331-000	XS3039389153	FCN JPM-TSM 8% 260126 159.4804	J.P. Morgan Structured Products B.V	GBP	2026/1/26	2025/7/30	98.1466
0254004-000	XS3039403673	FCN JPM-SONY CRP/KAWASAKI/	J.P. Morgan Structured Products B.V	JPY	2026/1/13	2025/7/30	99.3035
0254105-000	XS3039415685	FCN JPM-TOKYU F/UNI CHARM/MIZ FIN/	J.P. Morgan Structured Products B.V	JPY	2026/7/13	2025/7/30	98.3604
0255132-000	XS3039609378	FCN JPM-PANASONIC HLD/MITSU H/	J.P. Morgan Structured Products B.V	JPY	2026/1/22	2025/7/30	98.6906
0254242-000	XS3039655215	DAC JPM-RENESAS ELE/TOKYO ELECTRON	J.P. Morgan Structured Products B.V	JPY	2026/1/15	2025/7/30	98.1041
0254263-000	XS3039670016	FCN JPM-QQQ/SMH/SPY 9.3% 140126	J.P. Morgan Structured Products B.V	USD	2026/1/14	2025/7/30	99.3764
0254342-000	XS3039670107	FCN JPM-NVDA 11.47% 140126	J.P. Morgan Structured Products B.V	USD	2026/1/14	2025/7/30	98.7
0254804-000	XS3039677532	FCN JPM-TSLA 14.7% 200426 225.834	J.P. Morgan Structured Products B.V	USD	2026/4/20	2025/7/30	98.264
0254924-000	XS3039684231	FCN JPM-HITACHI L/MITSU ELEC/	J.P. Morgan Structured Products B.V	JPY	2026/1/21	2025/7/30	98.9214
0253833-000	XS3039691798	FCN JPM-SONY CRP/ROHM 8% 080426	J.P. Morgan Structured Products B.V	JPY	2026/4/8	2025/7/30	98.3684
0255661-000	XS3119512112	FCN JPM-TSM 10% 280126 175.1115	J.P. Morgan Structured Products B.V	GBP	2026/1/28	2025/7/30	98.2521
0256904-000	XS3119548900	FCN JPM-TOKYU F/TOKIO MAR/FUDOSAN/	J.P. Morgan Structured Products B.V	JPY	2026/8/10	2025/7/22	98.55
0257229-000	XS3119568171	FCN JPM-INTC/LUV 10% 050826	J.P. Morgan Structured Products B.V	USD	2026/8/5	2025/7/24	98
0257262-000	XS3119568254	FCN JPM-GOOG/NVDA/TSM 10%	J.P. Morgan Structured Products B.V	USD	2026/7/6	2025/7/24	98.5
0255775-000	XS3119584293	FCN JPM-TOKYO ELECTRON/RENESAS ELE	J.P. Morgan Structured Products B.V	USD	2026/7/23	2025/7/30	95.7815
0255821-000	XS3119589094	FCN JPM-COIN/AMZN/MSFT 13% 230126	J.P. Morgan Structured Products B.V	USD	2026/1/23	2025/7/30	97.2314
0257141-000	XS3119629064	DAC JPM-NVDA/TSLA 24.29% 110526	J.P. Morgan Structured Products B.V	USD	2026/5/11	2025/7/24	98
0256970-000	XS3119653528	FCN JPM-AMZN/PLTR 19.34% 041225	J.P. Morgan Structured Products B.V	USD	2025/12/4	2025/7/30	98.6545
0256982-000	XS3119653791	FCN JPM-AAPL/PLTR 18.93% 041225	J.P. Morgan Structured Products B.V	USD	2025/12/4	2025/7/30	98.747
0256975-000	XS3119653874	FCN JPM-MSFT/PLTR 19.16% 041225	J.P. Morgan Structured Products B.V	USD	2025/12/4	2025/7/30	98.67
0256966-000	XS3119664301	FCN JPM-TSM 8% 100226 194.549	J.P. Morgan Structured Products B.V	JPY	2026/2/10	2025/7/22	99.5
0256971-000	XS3119664566	FCN JPM-NVDA/TSM 10% 100826	J.P. Morgan Structured Products B.V	USD	2026/8/10	2025/7/23	98.46
0256972-000	XS3119664640	FCN JPM-TSM 10% 100226 187.9701	J.P. Morgan Structured Products B.V	USD	2026/2/10	2025/7/23	99.14
0257220-000	XS3119689555	DAC JPM-MITSU H/TOYOTA M/SOFTBANK/	J.P. Morgan Structured Products B.V	JPY	2026/8/13	2025/7/24	98.45
0257228-000	XS3119689639	DAC JPM-DISCO/FANUC 12% 031025	J.P. Morgan Structured Products B.V	JPY	2025/10/3	2025/7/24	98.03
0257131-000	XS3119735689	FCN JPM-IBI CO/SHIBA MECHA/TK_SEI	J.P. Morgan Structured Products B.V	JPY	2026/2/12	2025/7/24	98
0256709-000	XS3119747692	FCN JPM-AMD/NVDA 10% 060826	J.P. Morgan Structured Products B.V	USD	2026/8/6	2025/7/18	98.5
0256237-000	XS3119765249	FCN JPM-NVDA/TSM 10% 030826	J.P. Morgan Structured Products B.V	USD	2026/8/3	2025/7/30	98.1225
0256229-000	XS3119765322	FCN JPM-NVDA/TSM 10% 030226	J.P. Morgan Structured Products B.V	USD	2026/2/3	2025/7/30	98.2268
0256610-000	XS3119798414	FCN JPM-TSLA 12% 060826 220.5747	J.P. Morgan Structured Products B.V	USD	2026/8/6	2025/7/18	99.5
0256722-000	XS3119798505	FCN JPM-GOOG/NVDA/TSM 10% 300626	J.P. Morgan Structured Products B.V	USD	2026/6/30	2025/7/30	97.8852
0256629-000	XS3119798687	FCN JPM-PLTR 19.58% 050226	J.P. Morgan Structured Products B.V	USD	2026/2/5	2025/7/18	98
0256190-000	XS3119825837	DAC JPM-HITACHI L/RENESAS ELE/	J.P. Morgan Structured Products B.V	JPY	2026/5/8	2025/7/30	96.5804
0256249-000	XS3119825910	FCN JPM-HITACHI L/MITSU H/JP AIR	J.P. Morgan Structured Products B.V	JPY	2026/8/3	2025/7/30	98.1105
0256142-000	XS3119826058	FCN JPM-KYOCERA/MURATA/KAWASAKI	J.P. Morgan Structured Products B.V	JPY	2026/4/27	2025/7/30	98.366
0255909-000	XS3119841289	FCN JPM-BA/NCLH 10% 230726	J.P. Morgan Structured Products B.V	USD	2026/7/23	2025/7/30	98.0575

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0256461-000	XS3119962317	DAC JPM-AMD/NVDA 15% 050826	J.P. Morgan Structured Products B.V	USD	2026/8/5	2025/7/17	97.8
0255510-000	XS3119972894	DAC JPM-RENEAS ELE/AMD/MC 15%	J.P. Morgan Structured Products B.V	USD	2026/1/27	2025/7/30	97.8767
0255647-000	XS3119993890	DAC JPM-HITACHI L/MITSU H/SOFTBANK	J.P. Morgan Structured Products B.V	JPY	2026/7/28	2025/7/30	98.4675
0256309-000	XS3120034148	DAC JPM-YASKAWA/YAMAHA/CANON 12%	J.P. Morgan Structured Products B.V	JPY	2026/8/4	2025/7/30	97.6067
0256310-000	XS3120042836	FCN JPM-TSM 6.09% 040226 177.4387	J.P. Morgan Structured Products B.V	JPY	2026/2/4	2025/7/16	99.5
0229982-000	XS2861844996	FCN MS-MU/NVDA/TLA/TSM 18% 310725	MORGAN STANLEY & CO. INTERNATIO	USD	2025/7/31	2025/7/25	100.72
0230056-000	XS2861863863	DAC MS-AAL/AMD/AMZN/NVDA 15%	MORGAN STANLEY & CO. INTERNATIO	USD	2025/8/1	2025/7/28	100.69
0230101-000	XS2861880792	FCN MS-MITSUBISHI CORP/BANDAI/	MORGAN STANLEY & CO. INTERNATIO	JPY	2025/8/4	2025/7/30	99.91
0230196-000	XS2861904725	DAC MS-MRVL/NCLH/ON/PLTR/TSM	MORGAN STANLEY & CO. INTERNATIO	USD	2025/8/4	2025/7/29	101
0230457-000	XS2861968969	FCN MS-ASML/AVGO/META/MU/QCOM 15%	MORGAN STANLEY & CO. INTERNATIO	USD	2025/8/7	2025/7/30	100.25
0231520-000	XS2862232571	FCN MS-NCLH/TLA/PLTR/ON/TSM	MORGAN STANLEY & CO. INTERNATIO	USD	2025/8/26	2025/7/30	99.23
0232176-000	XS2862370371	FCN MS-RIO 6% 090925 85.0108	MORGAN STANLEY & CO. INTERNATIO	AUD	2025/9/9	2025/7/30	98.03
0234151-000	XS2877556782	FCN MS-BA/C/NKE/SBUX/UBER 16.2%	MORGAN STANLEY & CO. INTERNATIO	USD	2025/10/8	2025/7/30	99.31
0235779-000	XS2893689906	FCN MS-ARM/INTC/NCLH/NVDA/TLA	MORGAN STANLEY & CO. INTERNATIO	JPY	2025/11/4	2025/7/30	100.04
0236718-000	XS2893867775	FCN MS-GT/GOLD/MRK/KSS 18% 141125	MORGAN STANLEY & CO. INTERNATIO	USD	2025/11/14	2025/7/30	79.48
0237779-000	XS2894008692	DAC MS-AAPL/ALB/BAC/MSFT/SBUX	MORGAN STANLEY & CO. INTERNATIO	USD	2025/11/20	2025/7/30	87.18
0237872-000	XS2894018907	DAC MS-AAPL/ALB/BAC/MSFT/SBUX	MORGAN STANLEY & CO. INTERNATIO	USD	2025/11/21	2025/7/30	81.18
0237867-000	XS2894019038	FCN MS-AAPL/ALB/BAC/MSFT/SBUX	MORGAN STANLEY & CO. INTERNATIO	USD	2025/11/21	2025/7/30	86.53
0238094-000	XS2894054613	DAC MS-ARM/NCLH/NVDA/ON/TLA	MORGAN STANLEY & CO. INTERNATIO	USD	2025/12/4	2025/7/30	98.25
0241514-000	XS2918368528	DAC MS-PLUG 40.82% 100226 1.3588	MORGAN STANLEY & CO. INTERNATIO	AUD	2026/2/10	2025/7/30	82.11
0241590-000	XS2918385456	DAC MS-AA/F/GT/TSM 21.31% 060226	MORGAN STANLEY & CO. INTERNATIO	USD	2026/2/6	2025/7/30	96.67
0242819-000	XS2937889363	DAC MS-NVDA/TSM/AAL/GT 22.6%	MORGAN STANLEY & CO. INTERNATIO	USD	2026/2/23	2025/7/30	93.92
0243005-000	XS2937908254	FCN MS-GE/NCLH/KO/UNH/BAC 16.38%	MORGAN STANLEY & CO. INTERNATIO	USD	2026/2/24	2025/7/30	81.93
0243002-000	XS2937908338	FCN MS-GE/NCLH/KO/UNH/SBUX 16.78%	MORGAN STANLEY & CO. INTERNATIO	USD	2026/2/24	2025/7/30	73.07
0243151-000	XS2937930266	DAC MS-SBUX/BAC/AAPL/TSM/AMD 21.8%	MORGAN STANLEY & CO. INTERNATIO	USD	2026/2/19	2025/7/30	99.95
0243235-000	XS2938176935	DAC MS-AAPL/AMD/BAC/SBUX/TSM	MORGAN STANLEY & CO. INTERNATIO	USD	2026/2/20	2025/7/30	99.83
0243676-000	XS2938235707	DAC MS-SBUX/BAC/AAPL/TSM/UBER	MORGAN STANLEY & CO. INTERNATIO	USD	2026/2/24	2025/7/30	98.47
0243666-000	XS2938235889	DAC MS-AAPL/AMD/BAC/SBUX/TSM 19.8%	MORGAN STANLEY & CO. INTERNATIO	USD	2026/2/24	2025/7/30	98.57
0243929-000	XS2938284317	DAC MS-AAPL/BAC/SBUX/AMD/UBER	MORGAN STANLEY & CO. INTERNATIO	USD	2026/2/26	2025/7/30	98.53
0243935-000	XS2938284408	DAC MS-SBUX/TSM/MSFT/UBS/AMD 20%	MORGAN STANLEY & CO. INTERNATIO	USD	2026/2/26	2025/7/30	99.56
0243934-000	XS2938284580	DAC MS-SBUX/AAPL/TSM/UBS/AMD 20.7%	MORGAN STANLEY & CO. INTERNATIO	USD	2026/2/26	2025/7/30	99.04
0243930-000	XS2938284663	DAC MS-AAPL/SBUX/TSM/UBER/UBS 20%	MORGAN STANLEY & CO. INTERNATIO	USD	2026/2/26	2025/7/30	98.55
0244005-000	XS2938290124	FCN MS-NINTENDO/GOLDWIN IN 8%	MORGAN STANLEY & CO. INTERNATIO	JPY	2026/3/6	2025/7/30	100.44
0244121-000	XS2938298960	FCN MS-RENEAS ELE/KEYENCE CO/	MORGAN STANLEY & CO. INTERNATIO	JPY	2025/9/9	2025/7/30	97.35
0244456-000	XS2938364002	FCN MS-RENEAS ELE/TOKYO ELECTRON/	MORGAN STANLEY & CO. INTERNATIO	JPY	2025/9/11	2025/7/30	90.75
0244671-000	XS2938464307	DAC MS-SBUX/AAPL/TSM/UBS/MU 23.3%	MORGAN STANLEY & CO. INTERNATIO	USD	2026/3/5	2025/7/30	99.66
0244970-000	XS2938524134	DAC MS-AAPL/ALB/SBUX/TSM/UBS	MORGAN STANLEY & CO. INTERNATIO	USD	2026/3/9	2025/7/30	96.32
0244979-000	XS2938524217	DAC MS-AAPL/AMD/SBUX/TSM/UBS	MORGAN STANLEY & CO. INTERNATIO	USD	2026/3/9	2025/7/30	100.38
0244980-000	XS2938524308	DAC MS-SBUX/AAPL/TSM/UBER/UBS	MORGAN STANLEY & CO. INTERNATIO	USD	2026/3/9	2025/7/30	100.06
0245527-000	XS2996190448	DAC MS-AAPL/AMD/NKE/SBUX/UBS	MORGAN STANLEY & CO. INTERNATIO	USD	2026/3/13	2025/7/30	99.87

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0245505-000	XS2996190794	DAC MS-SBUX/AAPL/TSM/UBER/UBS	MORGAN STANLEY & CO. INTERNATIONAL FUNDING	USD	2026/3/13	2025/7/30	101.22
0245682-000	XS2996235722	DAC MS-AAPL/AMD/SBUX/UBER/UBS	MORGAN STANLEY & CO. INTERNATIONAL FUNDING	USD	2026/3/17	2025/7/30	103.55
0247307-000	XS2996456732	FCN MS-TENCENT/AAPL/GOOGL/UMC 8%	MORGAN STANLEY & CO. INTERNATIONAL FUNDING	USD	2026/4/13	2025/7/30	97.9
0247445-000	XS2996473828	DAC MS-AAPL/MSFT/BA/C/MU 24.8%	MORGAN STANLEY & CO. INTERNATIONAL FUNDING	USD	2026/4/6	2025/7/30	102.08
0247444-000	XS2996474040	DAC MS-AAPL/MSFT/BA/C/UBER 21.8%	MORGAN STANLEY & CO. INTERNATIONAL FUNDING	USD	2026/4/6	2025/7/30	101.26
0247831-000	XS2996527771	DAC MS-AAPL/BA/C/MSFT/UBER 22.3%	MORGAN STANLEY & CO. INTERNATIONAL FUNDING	USD	2026/4/9	2025/7/30	100.64
0247916-000	XS2996541681	FCN MS-ROHM/MURATA/MARUBENI/	MORGAN STANLEY & CO. INTERNATIONAL FUNDING	JPY	2025/10/14	2025/7/30	98.95
0247960-000	XS2996546136	FCN MS-AAPL/GOOGL/AMZN/MSFT/META	MORGAN STANLEY & CO. INTERNATIONAL FUNDING	USD	2026/4/20	2025/7/30	97.26
0249617-000	XS3042973878	DAC MS-KIRIN/ORIX/FUJI ELEC/	MORGAN STANLEY & CO. INTERNATIONAL FUNDING	JPY	2026/5/19	2025/7/30	100.32
0250789-000	XS3043172132	DAC MS-HITACHI L/SONY CRP/	MORGAN STANLEY & CO. INTERNATIONAL FUNDING	JPY	2025/12/4	2025/7/30	100.19
0251127-000	XS3043248726	FCN MS-NKE/NVDA/TSLA/TSM 18.60%	MORGAN STANLEY & CO. INTERNATIONAL FUNDING	USD	2026/6/5	2025/7/30	100.37
0251448-000	XS3043306946	DAC MS-AMC/FMG/SHL/WOW 12% 100626	MORGAN STANLEY & CO. INTERNATIONAL FUNDING	AUD	2026/6/10	2025/7/30	97.85
0251766-000	XS3080796942	FCN MS-OBAYASHI/ASAHI GRP/MIT UFJ/	MORGAN STANLEY & CO. INTERNATIONAL FUNDING	JPY	2026/6/15	2025/7/30	98.19
0252398-000	XS3081040522	DAC MS-HITACHI L/MITSU ELEC/	MORGAN STANLEY & CO. INTERNATIONAL FUNDING	EUR	2025/12/23	2025/7/30	97.39
0253357-000	XS3081283775	FCN MS-TAKEDA PHAR/NOMURA 8%	MORGAN STANLEY & CO. INTERNATIONAL FUNDING	JPY	2025/10/2	2025/7/30	97.65
0253524-000	XS3081303714	DAC MS-AMD/NKE/PLTR 20% 030726	MORGAN STANLEY & CO. INTERNATIONAL FUNDING	USD	2026/7/3	2025/7/30	99.1
0253596-000	XS3081312897	FCN MS-SMR/SOXX 26.14% 061025	MORGAN STANLEY & CO. INTERNATIONAL FUNDING	USD	2025/10/6	2025/7/30	99.58
0254622-000	XS3081347331	DAC MS-UAL/OXY/LLY/UNH/TSM 31.02%	MORGAN STANLEY & CO. INTERNATIONAL FUNDING	USD	2026/7/16	2025/7/30	102.56
0254798-000	XS3094790766	FCN MS-HITACHI L/MITSUBISHI CORP/	MORGAN STANLEY & CO. INTERNATIONAL FUNDING	JPY	2026/1/14	2025/7/30	98.7
0254882-000	XS3094791731	DAC MS-UBS/LUV/BAC/BHP/INTC 26%	MORGAN STANLEY & CO. INTERNATIONAL FUNDING	USD	2026/7/13	2025/7/30	97.44
0255664-000	XS3094824177	FCN MS-TOKYO ELECTRON/MITSU H/	MORGAN STANLEY & CO. INTERNATIONAL FUNDING	JPY	2026/1/28	2025/7/30	98.15
0231179-000	XS2829902290	DAC NOM-RENASAS ELE/KEYENCE CO	NOMURA INTERNATIONAL FUNDING	JPY	2025/8/20	2025/7/30	99.4554
0231100-000	XS2829907760	FCN NOM-RENASAS ELE/KEYENCE CO	NOMURA INTERNATIONAL FUNDING	JPY	2025/8/19	2025/7/30	99.4851
0234195-000	XS2830133323	DAC NOM-AMD/GOOG/NKE/ON/QCOM	NOMURA INTERNATIONAL FUNDING	USD	2025/10/16	2025/7/30	99.0891
0233380-000	XS2830203126	FCN NOM-TSM/PFE 10% 250925	NOMURA INTERNATIONAL FUNDING	USD	2025/9/25	2025/7/30	99.1485
0232830-000	XS2830233891	DAC NOM-DAIWA SEC/NIP BUILD/JFE/	NOMURA INTERNATIONAL FUNDING	JPY	2025/9/24	2025/7/30	100.6731
0239127-000	XS2875355971	DAC NOM-AMD/MU/NKE/NVO/ON 20%	NOMURA INTERNATIONAL FUNDING	USD	2025/12/22	2025/7/29	71.9235
0238620-000	XS2875424702	FCN NOM-DIS/NKE/SLB 8% 111225	NOMURA INTERNATIONAL FUNDING	USD	2025/12/11	2025/7/30	91.3473
0238278-000	XS2875461738	FCN NOM-TENCENT/ALIBABA GRP/DPZ 8%	NOMURA INTERNATIONAL FUNDING	USD	2025/12/5	2025/7/30	100.4454
0238115-000	XS2875482908	FCN NOM-NETEASE 10% 041225 91.5595	NOMURA INTERNATIONAL FUNDING	USD	2025/12/4	2025/7/30	101.3661
0237916-000	XS2875495124	FCN NOM-DELL 10% 021225 105.6596	NOMURA INTERNATIONAL FUNDING	USD	2025/12/2	2025/7/30	99.1089
0237093-000	XS2875575073	PPN100 NOM-ZERO COUPON LINEAR NOTE	NOMURA INTERNATIONAL FUNDING	USD	2029/11/13	2025/7/30	102.50281
0236749-000	XS2875592086	FCN NOM-AMD/NVDA/TSM 15% 141125	NOMURA INTERNATIONAL FUNDING	USD	2025/11/14	2025/7/30	100.1682
0244006-000	XS2956166958	FCN NOM-ALIBABA GRP/NETEASE 8%	NOMURA INTERNATIONAL FUNDING	USD	2026/3/6	2025/7/30	100.3761
0241787-000	XS2956302488	DAC NOM-MU/DELL/ON/QCOM/TSM 20%	NOMURA INTERNATIONAL FUNDING	USD	2026/2/9	2025/7/30	102.3561
0241765-000	XS2956306398	FCN NOM-POS SAV BOC/C MER BK	NOMURA INTERNATIONAL FUNDING	USD	2025/8/7	2025/7/30	99.7227
0241780-000	XS2956318138	DAC NOM-DELL/MU/ON/QCOM/TSM 20%	NOMURA INTERNATIONAL FUNDING	USD	2026/2/9	2025/7/30	102.1779
0247656-000	XS2956676568	FCN NOM-AIA/JD COM/AIR C/BYD	NOMURA INTERNATIONAL FUNDING	HKD	2025/10/9	2025/7/30	92.5155
0254942-000	XS3026525116	FCN NOM-NVDA/TSLA/AMD 19.18%	NOMURA INTERNATIONAL FUNDING	USD	2026/1/22	2025/7/30	99.6138
0254509-000	XS3026572621	DAC NOM-CEG/NVDA/TSM 12% 141125	NOMURA INTERNATIONAL FUNDING	USD	2025/11/14	2025/7/30	99.3663

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0254341-000	XS3026584980	FCN NOM-INTC/AMD 10% 140126	NOMURA INTERNATIONAL FUNDING	USD	2026/1/14	2025/7/30	98.604
0253964-000	XS3026624950	FCN NOM-AMD/GOOGL/NKE 13.8% 050526	NOMURA INTERNATIONAL FUNDING	AUD	2026/5/5	2025/7/29	100.0791
0251314-000	XS3026805583	DAC NOM-AAL/TSLA 26.93% 081225	NOMURA INTERNATIONAL FUNDING	USD	2025/12/8	2025/7/30	100.5939
0253242-000	XS3027047243	FCN NOM-ARM/PLTR/SE 17.22% 010726	NOMURA INTERNATIONAL FUNDING	USD	2026/7/1	2025/7/25	100.5147
0255780-000	XS3116098826	FCN NOM-ACN/LULU/MRVL 15% 290726	NOMURA INTERNATIONAL FUNDING	USD	2026/7/29	2025/7/30	98.703
0255778-000	XS3116099550	FCN NOM-ARM/UNH 18.33% 201125	NOMURA INTERNATIONAL FUNDING	USD	2025/11/20	2025/7/30	100.1583
0255835-000	XS3116101984	FCN NOM-GEV/PLTR 18% 290126	NOMURA INTERNATIONAL FUNDING	USD	2026/1/29	2025/7/30	98.9604
0255777-000	XS3116107080	FCN NOM-AMD/AMZN/PLTR 19.89%	NOMURA INTERNATIONAL FUNDING	USD	2026/1/23	2025/7/30	99.7227
0255542-000	XS3116118954	FCN NOM-AMD/NVDA/TSM 15% 270726	NOMURA INTERNATIONAL FUNDING	USD	2026/7/27	2025/7/30	99.3861
0255518-000	XS3116127781	DAC NOM-XIAOMI/BYD/MEITUAN/TENCEN	NOMURA INTERNATIONAL FUNDING	HKD	2026/1/27	2025/7/24	97.416
0257380-000	XS3118776742	DAC NOM-BAIDU INC/ALIBABA_GRP/	NOMURA INTERNATIONAL FUNDING	USD	2026/2/12	2025/7/30	95.5251
0257172-000	XS3118779332	FCN NOM-CRCL 12% 120826 113.6887	NOMURA INTERNATIONAL FUNDING	USD	2026/8/12	2025/7/30	93.8322
0256451-000	XS3118818254	FCN NOM-INTC 8% 050226 17.0065	NOMURA INTERNATIONAL FUNDING	USD	2026/2/5	2025/7/30	95.8122
0256543-000	XS3118843955	FCN NOM-CEG/VST 15% 050826	NOMURA INTERNATIONAL FUNDING	USD	2026/8/5	2025/7/30	98.9307
0256466-000	XS3118844508	DAC NOM-CRM/MRVL 25.38% 050226	NOMURA INTERNATIONAL FUNDING	USD	2026/2/5	2025/7/30	98.5743
0110349-000	XS0813931929	PPN100 SGIS-SGIS SPX/USDJPY 070228	SG ISSUER	USD	2028/2/7	2025/7/29	87.27
0110353-000	XS0836269174	PPN100 SGIS-SGIS SPX/USDJPY 100428	SG ISSUER	USD	2028/4/10	2025/7/29	86.64
0201058-000	XS2508181901	PPN100 SGIS-SGIS USISSO30/USISSO05	SG ISSUER	USD	2029/10/21	2025/7/30	96.07
0201195-000	XS2508308314	PPN100 SGIS-SGIS USISSO30/USISSO05	SG ISSUER	USD	2029/10/28	2025/7/30	95.93
0201309-000	XS2508319519	PPN100 SGIS-SGIS USISSO30/USISSO05	SG ISSUER	USD	2029/11/2	2025/7/30	97.75
0201382-000	XS2508328189	PPN100 SGIS-SGIS USISSO30/USISSO05	SG ISSUER	USD	2029/11/4	2025/7/30	97.71
0201427-000	XS2508331720	PPN100 SGIS-SGIS USISSO30/USISSO05	SG ISSUER	USD	2027/11/7	2025/7/30	96.81
0201504-000	XS2508338147	PPN100 SGIS-SGIS USISSO30/USISSO05	SG ISSUER	USD	2027/11/9	2025/7/30	96.78
0201727-000	XS2508360406	PPN100 SGIS-SGIS USISSO30/USISSO05	SG ISSUER	USD	2029/11/17	2025/7/30	97.3
0230216-000	XS2845886493	FCN SGIS-NCLH/ON/PLTR/TSLA/TSM	SG ISSUER	USD	2025/8/4	2025/7/29	100.43
0231159-000	XS2845976641	FCN SGIS-BA/BAC/DAL/INTC/UBS	SG ISSUER	USD	2025/8/13	2025/7/30	97.75
0233648-000	XS2881903483	FCN SGIS-DIS/PFE/T 12% 081025	SG ISSUER	USD	2025/10/8	2025/7/30	98.16
0235845-000	XS2882054344	SGIS USD 20Y UST 6% 291025	SG ISSUER	USD	2025/10/29	2025/7/30	95.04
0235899-000	XS2882058923	DAC SGIS-MUNKE/OXY/PFE 15% 041125	SG ISSUER	USD	2025/11/4	2025/7/30	99.36
0236834-000	XS2928151666	FCN SGIS-AAL/NVDA/PYPL 15% 141125	SG ISSUER	CNY	2025/11/14	2025/7/30	101.42
0236851-000	XS2928151823	FCN SGIS-AAL/AVGO/NVDA 15% 141125	SG ISSUER	CNY	2025/11/14	2025/7/30	101.42
0236939-000	XS2928156897	DAC SGIS-COST/DAL/XOM 15% 171125	SG ISSUER	USD	2025/11/17	2025/7/30	99.42
0239449-000	XS2928338735	DAC SGIS-AAPL/ALB/BAC/MSFT/SBUX	SG ISSUER	USD	2025/12/18	2025/7/30	84.41
0239601-000	XS2928354344	DAC SGIS-AAL/ARM/NCLH/NVDA/PLTR	SG ISSUER	USD	2025/12/30	2025/7/30	100.06
0239632-000	XS2928359228	FCN SGIS-AAL/CEG/NVDA/TSM 15%	SG ISSUER	CNY	2026/1/2	2025/7/30	95.32
0239735-000	XS2928368484	DAC SGIS-AAPL/ALB/BAC/MSFT/SBUX	SG ISSUER	USD	2025/12/24	2025/7/30	85.03
0239762-000	XS2928368567	DAC SGIS-SBUX/AAPL/MSFT/BAC/UBER	SG ISSUER	USD	2025/12/24	2025/7/30	100.68
0239857-000	XS2928381404	FCN SGIS-CAT/DAL/GM/PYPL/WFC	SG ISSUER	USD	2026/1/7	2025/7/30	93.36
0240054-000	XS2928400048	FCN SGIS-AAPL/GOOGL/AMZN/MSFT/META	SG ISSUER	USD	2026/1/8	2025/7/30	96.67
0240099-000	XS2928408371	FCN SGIS-NVDA/TSLA 12% 070126	SG ISSUER	USD	2026/1/7	2025/7/30	97.22

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0240103-000	XS2928408538	FCN SGIS-AAPL/AMZN/GOOGL/MSFT/META	SG ISSUER	USD	2026/1/7	2025/7/30	97.27
0240338-000	XS2928435770	FCN SGIS-AAL/BMW 5% 090126	SG ISSUER	JPY	2026/1/9	2025/7/30	92.06
0240642-000	XS2928461859	FCN SGIS-AAL/PLTR/TSM 16.5% 260126	SG ISSUER	USD	2026/1/26	2025/7/30	99.61
0240713-000	XS2928462071	FCN SGIS-AAL/PLTR/TSM 15% 230126	SG ISSUER	EUR	2026/1/23	2025/7/30	99.5
0240788-000	XS2928473946	FCN SGIS-AAL/M/NEM 12% 260126	SG ISSUER	USD	2026/1/26	2025/7/30	88.11
0241773-000	XS2970915570	DAC SGIS-NVDA/MU/GT/ASML 21.96%	SG ISSUER	USD	2026/2/10	2025/7/30	102.53
0241916-000	XS2970923087	FCN SGIS-F/GT/MU/SLB 12% 100226	SG ISSUER	USD	2026/2/10	2025/7/30	97.29
0242685-000	XS2970987306	FCN SGIS-UAL/NVDA 18.24% 140825	SG ISSUER	USD	2025/8/14	2025/7/30	100.33
0242736-000	XS2970997362	DAC SGIS-AAL/DBK/NVDA/TSM 12.36%	SG ISSUER	CNY	2026/2/24	2025/7/30	93.73
0242827-000	XS2970997958	DAC SGIS-AAL/AA/GT/NVDA 21.84%	SG ISSUER	USD	2026/2/23	2025/7/30	93.8
0242895-000	XS2970999145	FCN SGIS-AAPL/AMD/BAC/SBUX/TSM	SG ISSUER	USD	2026/2/17	2025/7/30	100.03
0242898-000	XS2970999228	DAC SGIS-AAPL/AMD/SBUX/BAC/TSM	SG ISSUER	USD	2026/2/17	2025/7/30	101.66
0242823-000	XS2970999574	DAC SGIS-AAPL/ALB/BA/BAC/SBUX	SG ISSUER	USD	2026/2/17	2025/7/30	95.55
0242849-000	XS2971002543	FCN SGIS-AAL/ARM/NCLH/NVDA/TSLA	SG ISSUER	USD	2026/2/24	2025/7/30	97.18
0243001-000	XS2971011965	DAC SGIS-AA/AAL/GT/NVDA 39.24%	SG ISSUER	USD	2026/2/24	2025/7/30	88.7
0243012-000	XS2971012344	FCN SGIS-AAPL/SBUX/BAC/ALB/BA	SG ISSUER	USD	2026/2/18	2025/7/30	95.73
0243007-000	XS2971012690	DAC SGIS-SBUX/BAC/AAPL/ALB/BA	SG ISSUER	USD	2026/2/18	2025/7/30	96.18
0243738-000	XS2971071514	DAC SGIS-CVS/F/HAL/VTRS 12% 040326	SG ISSUER	USD	2026/3/4	2025/7/30	93.51
0243939-000	XS2971088674	DAC SGIS-SBUX/UBER/AAPL/AMD/BA 21%	SG ISSUER	USD	2026/2/26	2025/7/30	99.79
0244008-000	XS2971094219	DAC SGIS-ASML/MBG/TEF/BOSS 12%	SG ISSUER	EUR	2026/2/27	2025/7/30	97.35
0244150-000	XS2971106914	DAC SGIS-AAL/CCJ/GOLD/GT 12.48%	SG ISSUER	GBP	2026/3/9	2025/7/30	94.88
0244372-000	XS2971124651	DAC SGIS-AA/AAL/NVDA/TSM 23.4%	SG ISSUER	USD	2026/3/10	2025/7/30	94.92
0244460-000	XS2971131193	DAC SGIS-AAL/AMD/FCX/TSM 13.20%	SG ISSUER	USD	2026/3/11	2025/7/30	95.1
0244452-000	XS2971142984	DAC SGIS-NVDA/AA/AAL/TSM 23.76%	SG ISSUER	USD	2026/3/13	2025/7/30	95.49
0244623-000	XS2971147603	FCN SGIS-FUTU/NCLH/SE 15% 120326	SG ISSUER	USD	2026/3/12	2025/7/30	100.62
0244688-000	XS3011369355	DAC SGIS-AAL/ARM/NCLH/NVDA/TSM	SG ISSUER	USD	2026/3/12	2025/7/30	100.83
0244756-000	XS3011378265	FCN SGIS-C SOUTH AIR/TRIP COM/	SG ISSUER	HKD	2025/9/8	2025/7/30	93.91
0244972-000	XS3011392845	DAC SGIS-AAL/ARM/NCLH/NVDA/TSM	SG ISSUER	USD	2026/3/16	2025/7/30	101.82
0245457-000	XS3011439406	DAC SGIS-AAL/ARM/NCLH/NVDA/TSM	SG ISSUER	USD	2026/3/20	2025/7/30	102.4
0245459-000	XS3011443853	DAC SGIS-TENCENT/BYD/MEITUAN 13.5%	SG ISSUER	USD	2025/9/22	2025/7/30	98.83
0245511-000	XS3011446526	DAC SGIS-AAPL/BA/UBER/SBUX/UBS	SG ISSUER	USD	2026/3/13	2025/7/30	99.99
0245504-000	XS3011446872	DAC SGIS-AAPL/ALB/SBUX/UBER/UBS	SG ISSUER	USD	2026/3/13	2025/7/30	99.91
0245626-000	XS3011463885	FCN SGIS-LUV/MBG 10% 160326	SG ISSUER	USD	2026/3/16	2025/7/30	98.24
0245872-000	XS3011483560	DAC SGIS-NCLH/AAL/NVDA/ARM/INTC	SG ISSUER	USD	2026/3/25	2025/7/30	103.32
0245918-000	XS3011488361	DAC SGIS-AAL/ARM/NCLH/TSLA/TSM	SG ISSUER	USD	2026/3/25	2025/7/30	104.09
0246572-000	XS3011554410	DAC SGIS-BAYN/CON/VOW3 15% 020426	SG ISSUER	EUR	2026/4/2	2025/7/30	100.13
0247144-000	XS3011593400	DAC SGIS-SBUX/AMD/BA/C/UBER 29.60%	SG ISSUER	USD	2026/4/1	2025/7/30	102.94
0247178-000	XS3011599605	DAC SGIS-BMW/BP/LHA/SHL 12% 020426	SG ISSUER	EUR	2026/4/2	2025/7/30	97.31
0247456-000	XS3011623082	DAC SGIS-AAPL/MSFT/BA/C/INTC 26.3%	SG ISSUER	USD	2026/4/7	2025/7/30	101.94
0247555-000	XS3011629956	DAC SGIS-AA/AMD/MU/NVDA 24.12%	SG ISSUER	USD	2026/4/14	2025/7/30	100.42

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0248014-000	XS3011664607	SGIS USD 20Y UST 6% 161025	SG ISSUER	USD	2025/10/16	2025/7/30	94.74
0248217-000	XS3011686329	FCN SGIS-AMD/INTC/TSM 10% 171025	SG ISSUER	USD	2025/10/17	2025/7/30	100.53
0248327-000	XS3011697524	FCN SGIS-AMD/INTC/TSM 10% 201025	SG ISSUER	USD	2025/10/20	2025/7/30	100.51
0248632-000	XS3048511557	FCN SGIS-AMD/INTC/TSM 10% 231025	SG ISSUER	USD	2025/10/23	2025/7/30	100.46
0251019-000	XS3048739653	SG SGIS-TSM/WMT/BRK/B 260925	SG ISSUER	USD	2025/9/26	2025/7/30	94.82
0251011-000	XS3048739737	DAC SGIS-ASML/BNP/SIE 8% 041225	SG ISSUER	EUR	2025/12/4	2025/7/30	99.33
0251231-000	XS3048754298	FCN SGIS-NVDA/TSM 10% 080626	SG ISSUER	USD	2026/6/8	2025/7/30	101.81
0252402-000	XS3085253253	DAC SGIS-BAYN/VOW3/CA 12% 230626	SG ISSUER	EUR	2026/6/23	2025/7/30	98.41
0253050-000	XS3085321787	DAC SGIS-AVGO/NVDA/TSLA 12% 300925	SG ISSUER	USD	2025/9/30	2025/7/30	98.88
0253420-000	XS3085356650	FCN SGIS-AAPL/GOOGL/INTC 10%	SG ISSUER	USD	2026/7/2	2025/7/30	99.81
0253531-000	XS3085370487	DAC SGIS-AAL/ARM/MRVL/NCLH/ON	SG ISSUER	USD	2026/7/6	2025/7/29	100.91
0253661-000	XS3085385592	DAC SGIS-RENASAS ELE/MURATA/	SG ISSUER	USD	2026/7/7	2025/7/30	100.08
0253664-000	XS3085385675	DAC SGIS-FANUC/TOKYO ELECTRON/	SG ISSUER	USD	2026/7/7	2025/7/30	100.04
0253702-000	XS3085391996	DAC SGIS-DAL/GT/RENASAS ELE/MURATA	SG ISSUER	USD	2026/7/8	2025/7/30	100.33
0253963-000	XS3085416066	SG SGIS-TSM/AAL/PFE 031225	SG ISSUER	USD	2025/12/3	2025/7/30	97.79
0253908-000	XS3085416819	FCN SGIS-MEITUAN/JD COM 9.36%	SG ISSUER	USD	2026/1/12	2025/7/30	99.2
0253912-000	XS3085419912	DAC SGIS-RENASAS ELE/MURATA/FDX	SG ISSUER	USD	2026/7/10	2025/7/30	99.98
0253905-000	XS3085420258	DAC SGIS-FANUC/TOKYO ELECTRON/RHM/	SG ISSUER	USD	2026/7/10	2025/7/30	100.22
0253904-000	XS3085421579	DAC SGIS-FANUC/TOKYO ELECTRON/RHM/	SG ISSUER	JPY	2026/7/9	2025/7/30	100.01
0254523-000	XS3085480666	DAC SGIS-RENASAS ELE/DAL/GT/	SG ISSUER	USD	2026/7/15	2025/7/30	99.78
0254415-000	XS3085482100	FCN SGIS-HK EXCH/ALIBABA GRP 8%	SG ISSUER	AUD	2026/1/15	2025/7/30	99.16
0254550-000	XS3085496746	DAC SGIS-RENASAS ELE/AAL/MRVL/	SG ISSUER	USD	2026/7/16	2025/7/30	99.35
0254616-000	XS3085500877	DAC SGIS-RENASAS ELE/MURATA/AA/GT	SG ISSUER	USD	2026/7/16	2025/7/30	99.77
0254792-000	XS3085510835	DAC SGIS-RENASAS ELE/MURATA/AA/	SG ISSUER	AUD	2026/7/17	2025/7/30	100.04
0254806-000	XS3109088784	DAC SGIS-RENASAS ELE/MURATA/DAL/	SG ISSUER	USD	2026/7/21	2025/7/30	99.83
0254809-000	XS3109089329	FCN SGIS-DAL/GT 12% 200726	SG ISSUER	USD	2026/7/20	2025/7/30	96.85
0254799-000	XS3109089832	FCN SGIS-AAL/GT 13.08% 200726	SG ISSUER	USD	2026/7/20	2025/7/30	95.82
0254872-000	XS3109093784	DAC SGIS-RENASAS ELE/MURATA/DAL/	SG ISSUER	USD	2026/7/21	2025/7/30	99.98
0254918-000	XS3109100233	FCN SGIS-OXY/UNH 15% 220126	SG ISSUER	USD	2026/1/22	2025/7/30	98.24
0255032-000	XS3109104656	FCN SGIS-AMD/AVGO/UNH 19.56%	SG ISSUER	USD	2026/1/14	2025/7/30	99.54
0254930-000	XS3109105208	FCN SGIS-DAL/GT/UNH 12% 210726	SG ISSUER	USD	2026/7/21	2025/7/30	94.66
0255029-000	XS3109110463	DAC SGIS-INTC/BAC/BHP/LUV/UBS	SG ISSUER	USD	2026/7/14	2025/7/30	98.91
0255036-000	XS3109116312	FCN SGIS-F/NVDA 10% 140726	SG ISSUER	USD	2026/7/14	2025/7/30	97.76
0255187-000	XS3109147549	FCN SGIS-ARM/NVDA/PLTR 15% 220726	SG ISSUER	CNY	2026/7/22	2025/7/30	99.46
0255191-000	XS3109147978	FCN SGIS-AMD/GOOGL/TSM 15% 220726	SG ISSUER	USD	2026/7/22	2025/7/30	99.56
0255198-000	XS3109151657	FCN SGIS-ARM/NVDA/PLTR 15.12%	SG ISSUER	USD	2026/7/22	2025/7/30	99.28
0255192-000	XS3109153604	FCN SGIS-ARM/MRVL/MU 15% 220726	SG ISSUER	EUR	2026/7/22	2025/7/30	99.46
0255441-000	XS3109193733	DAC SGIS-RENASAS ELE/MURATA/DAL/GT	SG ISSUER	USD	2026/7/27	2025/7/30	97.99
0255454-000	XS3109193816	DAC SGIS-GT/LLY/MRVL/RHM 12.84%	SG ISSUER	JPY	2026/7/28	2025/7/30	97.1
0255460-000	XS3109193907	DAC SGIS-CVS/LLY/MRVL/RHM 12.84%	SG ISSUER	JPY	2026/7/28	2025/7/30	98.43

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0255453-000	XS3109194467	DAC SGIS-RENEAS ELE/MURATA/DAL/	SG ISSUER	AUD	2026/7/27	2025/7/30	98.99
0255451-000	XS3109194541	DAC SGIS-AZN/GT/LLY/MRVL 13.68%	SG ISSUER	USD	2026/7/27	2025/7/30	97.48
0255449-000	XS3109194624	DAC SGIS-RENEAS ELE/DAL/GT/MURATA	SG ISSUER	USD	2026/7/27	2025/7/30	97.95
0255452-000	XS3109194897	DAC SGIS-CRM/CVS/GT/MRVL 13.2%	SG ISSUER	USD	2026/7/27	2025/7/30	97.27
0255514-000	XS3109197643	DAC SGIS-RENEAS ELE/DAL/GT/MURATA	SG ISSUER	JPY	2026/7/27	2025/7/30	98.19
0255521-000	XS3109197999	DAC SGIS-BNP/VOW3/ASML 13.5%	SG ISSUER	USD	2026/7/27	2025/7/30	96.91
0255526-000	XS3109198021	DAC SGIS-RENEAS ELE/DAL/GT/MURATA	SG ISSUER	USD	2026/7/27	2025/7/30	98.03
0255527-000	XS3109201429	DAC SGIS-AZN/CRM/UNH/MRVL 13.32%	SG ISSUER	USD	2026/7/27	2025/7/30	98.76
0255530-000	XS3109201932	DAC SGIS-CRM/CVS/UNH/MRVL 14.64%	SG ISSUER	USD	2026/7/27	2025/7/30	98.62
0255531-000	XS3109203474	DAC SGIS-BHP/BAC/INTC/LUV/UBS	SG ISSUER	USD	2026/7/20	2025/7/30	98.31
0255536-000	XS3109203714	FCN SGIS-NVDA/TSM/BAC 18.36%	SG ISSUER	USD	2026/1/27	2025/7/30	99.1
0255517-000	XS3109204019	DAC SGIS-AMZN/BAC/GOOG/LUV/UBS	SG ISSUER	USD	2026/7/20	2025/7/30	98.75
0255520-000	XS3109205255	FCN SGIS-NCLH/PLTR/TSM 18% 270726	SG ISSUER	USD	2026/7/27	2025/7/30	99.08
0255572-000	XS3109208358	DAC SGIS-DAL/GOOG/GT/LLY 13.2%	SG ISSUER	AUD	2026/7/27	2025/7/30	97.66
0255668-000	XS3109214596	DAC SGIS-RENEAS ELE/MURATA/DAL/	SG ISSUER	USD	2026/7/28	2025/7/30	98.47
0255654-000	XS3109224470	DAC SGIS-UNH/RENEAS ELE/MURATA/	SG ISSUER	AUD	2026/7/28	2025/7/30	99.01
0255701-000	XS3109226178	DAC SGIS-UBS/LUV/BAC/GOOG/AMZN	SG ISSUER	USD	2026/7/21	2025/7/30	98.48
0255689-000	XS3109226251	DAC SGIS-UBS/LUV/BAC/BHP/INTC	SG ISSUER	USD	2026/7/21	2025/7/30	98.3
0255678-000	XS3109228620	FCN SGIS-AMD/GOOGL/META 12% 280126	SG ISSUER	USD	2026/1/28	2025/7/30	97.99
0255765-000	XS3109237373	DAC SGIS-RENEAS ELE/MURATA/UAL/	SG ISSUER	USD	2026/7/29	2025/7/30	98.26
0255770-000	XS3109237456	DAC SGIS-RENEAS ELE/MURATA/UAL/AA	SG ISSUER	USD	2026/7/29	2025/7/30	99.33
0255767-000	XS3109237530	DAC SGIS-CRM/CVS/MRVL/UNH 13.08%	SG ISSUER	USD	2026/7/29	2025/7/30	98.49
0255774-000	XS3109238181	DAC SGIS-RENEAS ELE/AAL/MRVL/	SG ISSUER	USD	2026/7/29	2025/7/30	98.02
0255782-000	XS3109239585	FCN SGIS-F/M/UAL 12% 290726	SG ISSUER	USD	2026/7/29	2025/7/30	95.6
0255837-000	XS3109244312	ELN SGIS-INTC 291025 21.4118	SG ISSUER	USD	2025/10/29	2025/7/11	99.5
0255878-000	XS3109258452	DAC SGIS-AA/AAL/UNH/CRM 19.08%	SG ISSUER	USD	2026/7/30	2025/7/30	96.99
0255971-000	XS3109277320	DAC SGIS-RENEAS ELE/ARM/NCLH/ON/	SG ISSUER	USD	2026/7/31	2025/7/30	98.22
0255992-000	XS3109277593	DAC SGIS-RENEAS ELE/AAL/ARM/MRVL/	SG ISSUER	USD	2026/7/31	2025/7/30	99.03
0255993-000	XS3109277759	DAC SGIS-AA/AAL/CRM/GT 14.28%	SG ISSUER	USD	2026/7/31	2025/7/30	97.19
0255994-000	XS3109278997	DAC SGIS-GOOG/AA/AAL/CVS 14.16%	SG ISSUER	USD	2026/7/31	2025/7/30	98.12
0255988-000	XS3109279458	DAC SGIS-GOOG/AA/AAL/CVS 16.92%	SG ISSUER	USD	2026/7/31	2025/7/30	98.4
0255996-000	XS3109279615	DAC SGIS-AA/AAL/CRM/UNH 18% 310726	SG ISSUER	USD	2026/7/31	2025/7/30	98.11
0255987-000	XS3109279961	DAC SGIS-AA/AAL/CVS/AZN 12.36%	SG ISSUER	USD	2026/7/31	2025/7/30	98.11

Olympic SE Code	ISIN Code	Instrument Name	Issuer Name	Ccy	Maturity Date	Market Date	Market Price
0256052-000	XS3109285265	DAC SGIS-AA/AAL/CRM/AZN 13.32%	SG ISSUER	USD	2026/7/31	2025/7/30	98.56
0256062-000	XS3109288871	DAC SGIS-CRDO/NCLH/ON/PLTR/TSLA	SG ISSUER	JPY	2026/7/31	2025/7/30	100.33
0256126-000	XS3109296387	DAC SGIS-AAL/NKE/INTC 20% 030826	SG ISSUER	USD	2026/8/3	2025/7/30	96.2
0256235-000	XS3109308067	DAC SGIS-ASML/SIE/BNP/AM 10%	SG ISSUER	EUR	2026/5/5	2025/7/30	94.84
0256300-000	XS3109319007	DAC SGIS-AA/AAL/CVS/GT 16.8%	SG ISSUER	USD	2026/8/4	2025/7/30	97.29
0256305-000	XS3109319346	DAC SGIS-AA/AAL/CVS/GT 17.16%	SG ISSUER	USD	2026/8/4	2025/7/30	97.28
0256368-000	XS3109325236	DAC SGIS-AA/AAL/CVS/GT 12.72%	SG ISSUER	USD	2026/8/4	2025/7/30	96.75
0256544-000	XS3109348790	FCN SGIS-AVGO/CEG/NCLH 15% 050826	SG ISSUER	USD	2026/8/5	2025/7/30	98.99
0256542-000	XS3109348873	DAC SGIS-SIE/ASML/AMD 10% 060526	SG ISSUER	EUR	2026/5/6	2025/7/30	97.95
0256547-000	XS3109349681	FCN SGIS-QS 8.16% 050226 5.2621	SG ISSUER	USD	2026/2/5	2025/7/30	94.06
0256548-000	XS3109351588	FCN SGIS-F/INTC 10% 290726	SG ISSUER	USD	2026/7/29	2025/7/30	95.99
0256625-000	XS3109359565	DAC SGIS-ASML/BAYN/LHA 12% 060826	SG ISSUER	EUR	2026/8/6	2025/7/18	97
0256752-000	XS3109368129	DAC SGIS-UBS/LUV/BAC/INTC 23.8%	SG ISSUER	USD	2026/7/30	2025/7/30	97.65
0256796-000	XS3109382203	SGIS USD 10Y UST 5.1% 040826	SG ISSUER	USD	2026/8/4	2025/7/21	98.4
0256901-000	XS3109392772	FCN SGIS-TGT/GT 10.68% 100826	SG ISSUER	USD	2026/8/10	2025/7/22	97.64
0256907-000	XS3109396336	DAC SGIS-AMD/ASML/META 12% 080526	SG ISSUER	USD	2026/5/8	2025/7/22	97.8
0257138-000	XS3130731147	FCN SGIS-LUV/F/NKE 9% 110826	SG ISSUER	CAD	2026/8/11	2025/7/24	97.64
0257232-000	XS3130745014	SGIS USD 20Y UST 5.6% 090226	SG ISSUER	USD	2026/2/9	2025/7/25	98.28
0257236-000	XS3130745105	SGIS USD 20Y UST 5.8% 070826	SG ISSUER	USD	2026/8/7	2025/7/25	97.87
0257292-000	XS3130748380	DAC SGIS-BAC/UBS/INTC/TXN/AAPL	SG ISSUER	USD	2026/8/5	2025/7/30	98.2
0257381-000	XS3130763264	DAC SGIS-AAL/MRVL/VOW3 15% 120226	SG ISSUER	USD	2026/2/12	2025/7/25	98
0257469-000	XS3130775193	DAC SGIS-AAL/ASML/TSLA 20% 140826	SG ISSUER	USD	2026/8/14	2025/7/28	97.6
0257473-000	XS3130777215	FCN SGIS-GT/NCLH/SBUX 13.44%	SG ISSUER	USD	2026/8/14	2025/7/28	98
0224603-000	XS2781341990	PPN100 SGIS-SGIS 3.5Y FIXED	SOCIETE GENERALE	USD	2027/10/26	2025/7/30	99.91
0226953-000	XS2525959610	PPN100 UBS-UBS SOFR 041029	UBS AG, London Branch	USD	2029/10/4	2025/7/30	96.78
0231849-000	XS2836923966	FCN UBS-ASML/C 10% 260825	UBS AG, London Branch	USD	2025/8/26	2025/7/30	98.28
0244215-000	XS2879653462	UBS USD 20Y UST 6% 040925	UBS AG, London Branch	USD	2025/9/4	2025/7/30	97.75
0234372-000	XS2884822847	FCN UBS-AAL/PLTR/UMC 15% 161025	UBS AG, London Branch	USD	2025/10/16	2025/7/30	100.11
0235592-000	XS2899369982	FCN UBS-AAL/AMD/F 15.5% 301025	UBS AG, London Branch	USD	2025/10/30	2025/7/27	97.68
0235832-000	XS2899392539	FCN UBS-PLTR/NCLH/UMC 15% 031125	UBS AG, London Branch	CNY	2025/11/3	2025/7/30	99.79
0235814-000	XS2899443118	FCN UBS-NCLH/NVDA/UMC 15% 031125	UBS AG, London Branch	CNY	2025/11/3	2025/7/30	99.39
0236748-000	XS2917711496	FCN UBS-AAL/NVDA/AVGO 15% 141125	UBS AG, London Branch	USD	2025/11/14	2025/7/30	100.15
0238929-000	XS2945884851	DAC UBS-M/PYPL 12% 161225	UBS AG, London Branch	USD	2025/12/16	2025/7/30	92.99
0240937-000	XS2961386492	FCN UBS-AAL/NVDA/CEG 15% 270126	UBS AG, London Branch	USD	2026/1/27	2025/7/30	95.77
0245622-000	XS2993587398	FCN UBS-DAL/TSM 10% 160326	UBS AG, London Branch	USD	2026/3/16	2025/7/30	97.92
0244783-000	XS2993616593	FCN UBS-LLY/HD/DIS 10% 080925	UBS AG, London Branch	USD	2025/9/8	2025/7/30	96.94
0244774-000	XS2993745301	FCN UBS-GOOG/UAL 18.77% 080925	UBS AG, London Branch	USD	2025/9/8	2025/7/30	100.13
0247439-000	XS3012582089	FCN UBS-AAL/NVDA/PLTR 18% 130426	UBS AG, London Branch	USD	2026/4/13	2025/7/30	100.7
0256843-000	XS3110385674	FCN UBS-NCLH/DAL/DIS 9.07% 090226	UBS AG, London Branch	USD	2026/2/9	2025/7/21	98.5
0257129-000	XS3110561746	FCN UBS-CRCL/CRWV/PLTR 27.36%	UBS AG, London Branch	USD	2026/2/11	2025/7/24	99