

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	2025/8/25	100.089
0244332-000	XS2959272167	FCN BARC-AAPL/AMD/CRM 12% 100925	BARCLAYS BANK PLC	USD	2025/9/10	2025/8/28	97.3368
0245035-000	XS2966832219	FCN BARC-ALIBABA GRP 8% 170925	BARCLAYS BANK PLC	USD	2025/9/17	2025/8/28	98.7822
0249381-000	XS2998383157	FCN BARC-TSM 8% 191125 127.5575	BARCLAYS BANK PLC	JPY	2025/11/19	2025/8/28	100.7127
0249627-000	XS2998415538	FCN BARC-TSM 8% 211125 166.69	BARCLAYS BANK PLC	USD	2025/11/21	2025/8/28	99.8712
0249875-000	XS2998467505	FCN BARC-TSM 8.12% 281125 172.7646	BARCLAYS BANK PLC	USD	2025/11/28	2025/8/28	99.8217
0250564-000	XS3025650071	FCN BARC-CRWD/DOCU/INTU/NOW 15%	BARCLAYS BANK PLC	USD	2025/12/5	2025/8/28	99.6039
0250721-000	XS3025693550	FCN BARC-ASML/DAL 10% 290526	BARCLAYS BANK PLC	USD	2026/5/29	2025/8/28	98.8911
0250780-000	XS3025732390	FCN BARC-AXP/MA/V 10% 081225	BARCLAYS BANK PLC	USD	2025/12/8	2025/8/28	99.8118
0251002-000	XS3025764831	FCN BARC-AAPL/AMZN/CRM 8% 290526	BARCLAYS BANK PLC	USD	2026/5/29	2025/8/28	95.2974
0251012-000	XS3025760680	FCN BARC-NVDA/TSLA 15.44% 031025	BARCLAYS BANK PLC	USD	2025/10/3	2025/8/26	100.0494
0251120-000	XS3027232654	FCN BARC-NVDA/PLTR/SE 16% 090626	BARCLAYS BANK PLC	USD	2026/6/9	2025/8/28	100.2771
0251569-000	XS3037438127	FCN BARC-NVDA/TSLA 12% 120626	BARCLAYS BANK PLC	USD	2026/6/12	2025/8/25	99.5643
0251982-000	XS3038101021	FCN BARC-PLTR/TSLA 17.99% 191225	BARCLAYS BANK PLC	USD	2025/12/19	2025/8/28	99.9999
0252306-000	XS3043945958	FCN BARC-GOOG/NVDA/TSLA/TSM 15%	BARCLAYS BANK PLC	USD	2025/12/24	2025/8/26	99.2871
0253058-000	XS3051852641	FCN BARC-DAL/F 10% 260626	BARCLAYS BANK PLC	USD	2026/6/26	2025/8/25	99.1188
0253790-000	XS3052740977	FCN BARC-CRWD/ORCL/PLTR 12% 050126	BARCLAYS BANK PLC	USD	2026/1/5	2025/8/28	99.6435
0254160-000	XS3057984950	FCN BARC-ARM/PLTS/MRVL 15.37%	BARCLAYS BANK PLC	USD	2026/1/15	2025/8/28	100.0791
0254270-000	XS3058025654	FCN BARC-AMD/ARM/PLTR 20.37%	BARCLAYS BANK PLC	USD	2026/1/16	2025/8/28	100.3266
0254572-000	XS3058090476	FCN BARC-AAL/BABA/PYPL/USB 14.1%	BARCLAYS BANK PLC	USD	2026/1/20	2025/8/28	99.7425
0254623-000	XS3062019560	FCN BARC-AMD/NVDA/ARM 26.39%	BARCLAYS BANK PLC	USD	2025/10/20	2025/8/28	99.9702
0254807-000	XS3062071728	FCN BARC-ARM/PLTR/TSLA 23.58%	BARCLAYS BANK PLC	USD	2026/1/23	2025/8/28	100.4553
0255034-000	XS3062126217	FCN BARC-MBG/NVDA 10% 160726	BARCLAYS BANK PLC	USD	2026/7/16	2025/8/28	99.4455
0255037-000	XS3062124865	FCN BARC-LUV/NVDA 10% 160726	BARCLAYS BANK PLC	USD	2026/7/16	2025/8/28	98.5842
0255515-000	XS3067288814	FCN BARC-NVDA/TSM/GOOG 10% 290126	BARCLAYS BANK PLC	USD	2026/1/29	2025/8/22	99.8217
0255683-000	XS3067326416	FCN BARC-NVDA/AMD/TSM 8.18% 300126	BARCLAYS BANK PLC	USD	2026/1/30	2025/8/25	99.6336
0255779-000	XS3067351448	FCN BARC-CRM/ARM/UNH 18.89% 241125	BARCLAYS BANK PLC	USD	2025/11/24	2025/8/28	99.7425
0255783-000	XS3067349467	FCN BARC-UNH/AMD/ARM 19.82% 241125	BARCLAYS BANK PLC	USD	2025/11/24	2025/8/28	99.7326
0255840-000	XS3067362643	FCN BARC-CEG/GOOGL/MRVL 13% 020126	BARCLAYS BANK PLC	USD	2026/1/2	2025/8/26	100.0593
0255885-000	XS3067410392	FCN BARC-COIN/CRM/PLTR 12.5%	BARCLAYS BANK PLC	USD	2026/1/27	2025/8/28	96.7329
0255903-000	XS3067413222	FCN BARC-AVGO/TSLA/HPE 17.61%	BARCLAYS BANK PLC	USD	2026/2/2	2025/8/25	100.4355
0255907-000	XS3067416670	FCN BARC-AMD/MBG 10% 270726	BARCLAYS BANK PLC	USD	2026/7/27	2025/8/28	98.4753
0255939-000	XS3067407331	FCN BARC-AMD/GOOG/NVDA/TSM 13%	BARCLAYS BANK PLC	USD	2026/2/2	2025/8/25	100.0395
0255942-000	XS3067410558	FCN BARC-AMD 16.51% 021025	BARCLAYS BANK PLC	USD	2025/10/2	2025/8/25	100.2969
0255945-000	XS3067411366	FCN BARC-AAL/AMD/NVDA/TSM 15%	BARCLAYS BANK PLC	USD	2026/2/2	2025/8/25	100.2177
0256100-000	XS3068028284	FCN BARC-AMZN/NVDA/GOOGL/TSM 12%	BARCLAYS BANK PLC	USD	2026/2/5	2025/8/28	99.9207
0256102-000	XS3072790457	FCN BARC-AMZN/GOOGL/META 11.6%	BARCLAYS BANK PLC	USD	2026/2/5	2025/8/28	99.9207
0256140-000	XS3072789871	FCN BARC-AMD/NVDA/TSM 10% 050226	BARCLAYS BANK PLC	USD	2026/2/5	2025/8/28	99.7227
0256189-000	XS3072796579	FCN BARC-AAPL/GOOGL/META 9% 050226	BARCLAYS BANK PLC	USD	2026/2/5	2025/8/28	99.7029
0256210-000	XS3072797387	FCN BARC-AMD/GOOG/NVDA/TSM 15%	BARCLAYS BANK PLC	USD	2026/2/5	2025/8/28	100.1781

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0256213-000	XS3072787230	FCN BARC-COST/MSFT/TSM 9% 050226	BARCLAYS BANK PLC	USD	2026/2/5	2025/8/28	99.2178
0256236-000	XS3072786422	FCN BARC-NVDA/TSM/AVGO 17.45%	BARCLAYS BANK PLC	USD	2025/12/8	2025/8/28	100.3464
0256306-000	XS3072833877	FCN BARC-CRM/GOOGL/NVDA/TSM 16.3%	BARCLAYS BANK PLC	USD	2026/2/6	2025/8/28	99.6039
0256360-000	XS3072844304	FCN BARC-GOOG/MSFT/NVDA/TSM 10%	BARCLAYS BANK PLC	USD	2026/2/6	2025/8/28	99.7425
0256540-000	XS3073658711	FCN BARC-AVGO/INTC/VOW3 10.5%	BARCLAYS BANK PLC	JPY	2026/7/31	2025/8/26	99.8613
0256609-000	XS3073684477	FCN BARC-AMD/NVDA/AMZN 15% 090226	BARCLAYS BANK PLC	USD	2026/2/9	2025/8/28	100.089
0256794-000	XS3073706031	FCN BARC-AVGO/MRVL/NVDA/AMD 15%	BARCLAYS BANK PLC	USD	2026/2/11	2025/8/28	99.396
0256962-000	XS3073737697	FCN BARC-AMZN/GOOGL/MSFT 8%	BARCLAYS BANK PLC	USD	2026/8/12	2025/8/28	99.2079
0257130-000	XS3078173815	FCN BARC-NVDA/TSLA 8% 130826	BARCLAYS BANK PLC	USD	2026/8/13	2025/8/28	98.901
0257133-000	XS3073785076	FCN BARC-TSM/NVDA/TSLA 10% 130226	BARCLAYS BANK PLC	USD	2026/2/13	2025/8/28	99.3663
0257143-000	XS3078175604	FCN BARC-NVDA/TSM/TSLA 8% 130526	BARCLAYS BANK PLC	JPY	2026/5/13	2025/8/28	98.2872
0257348-000	XS3078328955	FCN BARC-AAL/ASML/TSLA 11% 170826	BARCLAYS BANK PLC	AUD	2026/8/17	2025/8/28	99.4257
0257448-000	XS3078659128	FCN BARC-AAL/AMD/NVDA/TSM 13.58%	BARCLAYS BANK PLC	USD	2026/2/19	2025/8/28	98.4357
0257664-000	XS3078705921	FCN BARC-AMD/AAL/NVDA/TSM 15%	BARCLAYS BANK PLC	USD	2026/2/20	2025/8/28	98.505
0257666-000	XS3078701342	FCN BARC-AMD/AVGO/NVDA/TSM 13%	BARCLAYS BANK PLC	USD	2026/2/20	2025/8/28	98.2674
0257667-000	XS3078680678	FCN BARC-AMD/INTC 10% 200226	BARCLAYS BANK PLC	USD	2026/2/20	2025/8/28	97.7823
0257746-000	XS3078739664	FCN BARC-AVGO/TSM/NVDA/TSLA 15%	BARCLAYS BANK PLC	USD	2026/8/20	2025/8/28	98.9208
0257759-000	XS3078739581	FCN BARC-NVDA/PLTR/TSM 15% 230226	BARCLAYS BANK PLC	USD	2026/2/23	2025/8/28	97.5051
0257780-000	XS3078736215	FCN BARC-AMD/AVGO/NVDA/TSM 14%	BARCLAYS BANK PLC	USD	2025/12/22	2025/8/28	98.1684
0257789-000	XS3078738005	FCN BARC-AMD/AVGO/DAL/TSM 15%	BARCLAYS BANK PLC	USD	2026/2/23	2025/8/28	98.1684
0257799-000	XS3078737965	FCN BARC-MU/NVDA/PLTR/TSM 13%	BARCLAYS BANK PLC	USD	2026/2/23	2025/8/28	98.2872
0258169-000	XS3084858623	FCN BARC-DIS/DLTR/NVDA 13.6%	BARCLAYS BANK PLC	AUD	2026/6/26	2025/8/28	97.8318
0258468-000	XS3084686156	FCN BARC-AVGO/NVDA/TSLA/TSM 12%	BARCLAYS BANK PLC	USD	2026/2/27	2025/8/28	98.505
0258737-000	XS3084778193	FCN BARC-AMD/AMZN/META/NVDA 13%	BARCLAYS BANK PLC	USD	2026/3/2	2025/8/28	97.9011
0258896-000	XS3092282782	FCN BARC-AMD/NKE/AVGO 15% 050326	BARCLAYS BANK PLC	USD	2026/3/5	2025/8/28	96.5052
0258936-000	XS3092285454	FCN BARC-NVDA/PLTR/TSM 12% 050326	BARCLAYS BANK PLC	USD	2026/3/5	2025/8/28	92.8125
0259082-000	XS3092283160	FCN BARC-NVDA/TSM 8% 050326	BARCLAYS BANK PLC	USD	2026/3/5	2025/8/28	97.6041
0259087-000	XS3092288474	FCN BARC-GOOG/NVDA/TSM 11% 260326	BARCLAYS BANK PLC	USD	2026/3/26	2025/8/28	97.9506
0259145-000	XS3092333874	FCN BARC-AMD/AVGO/NVDA/TSM 15%	BARCLAYS BANK PLC	USD	2026/3/6	2025/8/28	97.0992
0259245-000	XS3092330938	FCN BARC-AVGO/NVDA/TSM 14.42%	BARCLAYS BANK PLC	USD	2026/1/6	2025/8/28	98.1783
0259359-000	XS3092364325	FCN BARC-AAL/AMD/NVDA/TSM 15%	BARCLAYS BANK PLC	USD	2026/3/2	2025/8/28	97.4556
0259369-000	XS3092364085	FCN BARC-MSFT/NVDA/TSM 8% 290526	BARCLAYS BANK PLC	USD	2026/5/29	2025/8/28	97.5447
0260004-000	XS3092711905	FCN BARC-GOOG/NVDA/TSM 11.48%	BARCLAYS BANK PLC	USD	2026/3/5	2025/8/21	99.5
0260115-000	XS3100507923	FCN BARC-ARM/AVGO/NVDA 10% 090326	BARCLAYS BANK PLC	USD	2026/3/9	2025/8/28	97.4556
0260149-000	XS3100507253	FCN BARC-AMD/AVGO/NVDA/TSM 15%	BARCLAYS BANK PLC	USD	2026/3/11	2025/8/22	98.5
0260208-000	XS3103195627	FCN BARC-AAPL/NVDA/TSM 11.3%	BARCLAYS BANK PLC	USD	2026/3/12	2025/8/25	99.28
0260220-000	XS3103196195	FCN BARC-TSM/AMD/NVDA/INTC 9.71%	BARCLAYS BANK PLC	JPY	2026/3/12	2025/8/25	98.5
0260229-000	XS3103199025	FCN BARC-NVDA/TSM/AMD 12% 120326	BARCLAYS BANK PLC	USD	2026/3/12	2025/8/25	98.5
0260568-000	XS3103258649	FCN BARC-NVDA 18.86% 181125	BARCLAYS BANK PLC	USD	2025/11/18	2025/8/27	99.05
0260572-000	XS3103256353	FCN BARC-AMD/DAL/NVDA/TSM 15%	BARCLAYS BANK PLC	USD	2026/3/16	2025/8/27	98.5

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0260737-000	XS3103294362	FCN BARC-CRWD/GOOGL/TSLA 12%	BARCLAYS BANK PLC	USD	2026/9/17	2025/8/28	98.5
0206642-000	XS2460973568	PPN100 BNPP-BNP SOFR 230328	BNP PARIBAS ISSUANCE B.V.	USD	2028/3/23	2025/8/28	99.845
0208271-000	XS2491760018	BNPP-BNP BNPDPM1 050526	BNP PARIBAS ISSUANCE B.V.	USD	2026/5/5	2025/8/28	140.6486
0208724-000	XS2504185310	BNPP-BNP BNPDPM1 050526	BNP PARIBAS ISSUANCE B.V.	USD	2026/5/5	2025/8/28	140.4579
0209581-000	XS2460982395	PPN100 BNPP-BNP CMS2Y 060626	BNP PARIBAS ISSUANCE B.V.	USD	2026/6/6	2025/8/28	100.99
0210708-000	XS2460981587	PPN100 BNPP SPX/SOFR 200628	BNP PARIBAS ISSUANCE B.V.	USD	2028/6/20	2025/8/28	90.907
0211529-000	XS2519588748	PPN100 BNPP-BNP USDCMS30Y/CMS05Y	BNP PARIBAS ISSUANCE B.V.	USD	2028/7/6	2025/8/28	99.574
0212144-000	XS2519590488	PPN100 BNPP-BNP USDCMS30Y/USDCMS5Y	BNP PARIBAS ISSUANCE B.V.	USD	2027/1/20	2025/8/28	99.817
0216352-000	XS2647395271	PPN100 BNPP HSI 091128	BNP PARIBAS ISSUANCE B.V.	USD	2028/11/9	2025/8/28	100.99094
0216403-000	XS2649846297	BNPP-BNP HSI 8% 211128	BNP PARIBAS ISSUANCE B.V.	USD	2028/11/21	2025/8/28	100.80971
0216455-000	XS2647390983	BNPP-BNP HSI 8% 241128	BNP PARIBAS ISSUANCE B.V.	USD	2028/11/24	2025/8/28	100.84292
0217212-000	XS2664545386	BNPP-BNP HSI 8% 111228	BNP PARIBAS ISSUANCE B.V.	USD	2028/12/11	2025/8/28	100.94306
0217496-000	XS2664545899	PPN100 BNPP SPX 111226	BNP PARIBAS ISSUANCE B.V.	USD	2026/12/11	2025/8/28	103.2503
0218311-000	XS2699245432	CLN BNPP-BNP TSMC 080129	BNP PARIBAS ISSUANCE B.V.	USD	2029/1/8	2025/8/28	99.387
0218327-000	XS2689481120	BNPP-BNP HSI 7.5% 120129	BNP PARIBAS ISSUANCE B.V.	USD	2029/1/12	2025/8/28	97.34359
0218704-000	XS2689497985	CLN BNPP-BNP BARCLAYS PLC SUB	BNP PARIBAS ISSUANCE B.V.	USD	2029/1/8	2025/8/28	100.113
0218877-000	XS2695120084	CLN BNPP-BNP BARCLAYS PLC SUB	BNP PARIBAS ISSUANCE B.V.	USD	2029/1/8	2025/8/28	99.939
0219231-000	XS2707998683	USD BNPP CLN TSM 080129	BNP PARIBAS ISSUANCE B.V.	USD	2029/1/8	2025/8/28	98.946
0219711-000	XS2708012260	PPN100 BNPP-BNP CMS10Y 120229	BNP PARIBAS ISSUANCE B.V.	USD	2029/2/12	2025/8/28	99.774
0223013-000	XS2396294071	PPN100 BNPP HSI 280329	BNP PARIBAS ISSUANCE B.V.	USD	2029/3/28	2025/8/28	98.20503
0226252-000	XS2734467611	CLN BNPP-BNP TSM 050729	BNP PARIBAS ISSUANCE B.V.	USD	2029/7/5	2025/8/28	100.545
0227991-000	XS2792962651	USD BNPP CLN HSBC 060729	BNP PARIBAS ISSUANCE B.V.	USD	2029/7/6	2025/8/28	98.7426
0232733-000	XS2815066332	BNP USD 20Y UST 5.5% 160925	BNP PARIBAS ISSUANCE B.V.	USD	2025/9/16	2025/8/28	95.427
0232877-000	XS2842312287	BNPP-BNP NVDA/TSM 230925	BNP PARIBAS ISSUANCE B.V.	USD	2025/9/23	2025/8/28	148.99861
0233632-000	XS2842326154	FCN BNPP-NKE/TSM 12% 081025	BNP PARIBAS ISSUANCE B.V.	USD	2025/10/8	2025/8/28	99.69161
0233963-000	XS2863776709	PPN100 BNPP-BNP USD SOFR CMS10Y	BNP PARIBAS ISSUANCE B.V.	USD	2028/10/2	2025/8/28	93.903
0237882-000	XS2892570552	PPN100 BNPP-BNP USD SOFR CMS10Y	BNP PARIBAS ISSUANCE B.V.	USD	2028/5/21	2025/8/28	97.273
0238382-000	XS2902287437	PPN100 BNPP-BNP USD SOFR CMS10Y	BNP PARIBAS ISSUANCE B.V.	USD	2028/5/26	2025/8/28	97.214
0239105-000	XS2523685159	DAC BNPP-ARM/NCLH/NVDA/ON/	BNP PARIBAS ISSUANCE B.V.	USD	2025/12/22	2025/8/28	99.55638
0239314-000	XS2367524027	PPN100 BNPP-BNP USD SOFR CMS10Y	BNP PARIBAS ISSUANCE B.V.	USD	2034/12/12	2025/8/28	96.374
0239635-000	XS2905730763	DAC BNPP-RENASAS ELE/AAL/ARM/NCLH/	BNP PARIBAS ISSUANCE B.V.	USD	2025/12/31	2025/8/28	99.50444
0240843-000	XS2924358604	PPN100 BNPP-BNP USD SOFR CMS10Y	BNP PARIBAS ISSUANCE B.V.	USD	2035/1/16	2025/8/28	96.303
0240880-000	XS2924671337	DAC BNPP-AAL/LUV/DBK/CBK/BA 10.08%	BNP PARIBAS ISSUANCE B.V.	USD	2026/1/26	2025/8/28	88.96926
0240886-000	XS2924671501	DAC BNPP-AAL/LUV/ABN/DBK/CBK	BNP PARIBAS ISSUANCE B.V.	USD	2026/1/26	2025/8/28	88.45853
0240891-000	XS2924671410	DAC BNPP-AAL/LUV/DBK/CBK/AIR	BNP PARIBAS ISSUANCE B.V.	USD	2026/1/26	2025/8/28	88.44869
0241103-000	XS2931424241	PPN100 BNPP-BNP USD SOFR CMS10Y	BNP PARIBAS ISSUANCE B.V.	USD	2035/1/23	2025/8/28	96.591
0241496-000	XS2908239358	DAC BNPP-UCG/LUV/BA/DBK/AAL 10.08%	BNP PARIBAS ISSUANCE B.V.	USD	2026/2/6	2025/8/28	87.13418
0241743-000	XS2924362119	PPN100 BNPP-BNP USD SOFR CMS10Y	BNP PARIBAS ISSUANCE B.V.	USD	2035/1/29	2025/8/28	97.32
0241857-000	XS2927907910	PPN100 BNPP-BNP USD SOFR CMS10Y	BNP PARIBAS ISSUANCE B.V.	USD	2035/2/5	2025/8/28	95.19444
0241909-000	XS2924672905	PPN100 BNPP SPX 290131	BNP PARIBAS ISSUANCE B.V.	USD	2031/1/29	2025/8/28	100.50327

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0242078-000	XS2936328470	DAC BNPP-AAL/DAL/LUV/BA/CBK 10.08%	BNP PARIBAS ISSUANCE B.V.	USD	2026/2/11	2025/8/28	89.93494
0242080-000	XS2936328553	DAC BNPP-AAL/DAL/ABN/BA/CBK 10.08%	BNP PARIBAS ISSUANCE B.V.	USD	2026/2/11	2025/8/28	90.02126
0242825-000	XS2945536063	DAC BNPP-AAL/ARM/DAL/UCG/GLE	BNP PARIBAS ISSUANCE B.V.	USD	2026/2/23	2025/8/28	94.16959
0243366-000	XS2952044274	DAC BNPP-CBK/AAL/DAL/BA/DBK 10.08%	BNP PARIBAS ISSUANCE B.V.	USD	2026/2/27	2025/8/28	90.23063
0243374-000	XS2952044357	DAC BNPP-CBK/AAL/DAL/BA/SCHW	BNP PARIBAS ISSUANCE B.V.	USD	2026/2/27	2025/8/28	90.32583
0243919-000	XS2927907753	FCN BNPP-COPX/GLD/SOXX/XOP 10%	BNP PARIBAS ISSUANCE B.V.	USD	2025/9/3	2025/8/27	99.65389
0244499-000	XS2927919253	FCN BNPP-AAL/NCLH/NVDA 18% 110326	BNP PARIBAS ISSUANCE B.V.	USD	2026/3/11	2025/8/28	99.33118
0244882-000	XS2966713120	PPN100 BNPP-BNP USD SOFR CMS10Y	BNP PARIBAS ISSUANCE B.V.	USD	2035/3/12	2025/8/28	97.654
0246465-000	XS2952144223	PPN100 BNPP-BNP USD SOFR CMS10Y	BNP PARIBAS ISSUANCE B.V.	USD	2035/3/27	2025/8/28	97.268
0247402-000	XS2945536147	DAC BNPP-AAL/BA/DAL/UCG/GLE 10.56%	BNP PARIBAS ISSUANCE B.V.	USD	2026/2/23	2025/8/28	90.29157
0247416-000	XS2952146350	PPN100 BNPP-BNP USD SOFR CMS10Y	BNP PARIBAS ISSUANCE B.V.	USD	2035/4/23	2025/8/28	94.896
0247420-000	XS2975797973	BNPP-BNP ORCL/META/GOOGL 130426	BNP PARIBAS ISSUANCE B.V.	USD	2026/4/13	2025/8/28	137.91931
0248903-000	XS2987956047	PPN100 BNPP-BNP USD SOFR CMS10Y	BNP PARIBAS ISSUANCE B.V.	USD	2035/5/7	2025/8/28	94.54
0249162-000	XS2987955825	PPN100 BNPP-BNP USD SOFR CMS10Y	BNP PARIBAS ISSUANCE B.V.	USD	2035/5/7	2025/8/28	93.523
0250085-000	XS3017653042	DAC BNPP-XIAOMI/TENCENT/MEITUAN	BNP PARIBAS ISSUANCE B.V.	HKD	2025/11/26	2025/8/28	96.58228
0250803-000	XS3031179206	FCN BNPP-BRK/B/QQQ/SPY/TLT 8.5%	BNP PARIBAS ISSUANCE B.V.	USD	2025/12/4	2025/8/28	99.58628
0251008-000	XS3031194429	FCN BNPP-ALIBABA GRP/BAIDU INC/	BNP PARIBAS ISSUANCE B.V.	HKD	2025/11/27	2025/8/28	94.08188
0251028-000	XS3006799434	BNPP-BNP AMD/TSLA 050925	BNP PARIBAS ISSUANCE B.V.	USD	2025/9/5	2025/8/28	104.85068
0251458-000	XS3006805694	CLN BNPP-BNP DB AG SUB 050728	BNP PARIBAS ISSUANCE B.V.	USD	2028/7/5	2025/8/28	99.622
0253041-000	XS3045921767	PPN100 BNPP-BNP USD SOFR CMS 10Y	BNP PARIBAS ISSUANCE B.V.	USD	2035/6/25	2025/8/28	98.249
0253473-000	XS2442169434	BNPP-BNP NVDA/TSM/AVGO 030726	BNP PARIBAS ISSUANCE B.V.	USD	2026/7/3	2025/8/28	100.44858
0253599-000	XS2422049481	BNPP-BNP AMZN/GOOGL/META 030726	BNP PARIBAS ISSUANCE B.V.	USD	2026/7/3	2025/8/28	98.66226
0254104-000	XS3059828494	CLN BNPP-BNP TSMC 010730	BNP PARIBAS ISSUANCE B.V.	USD	2030/7/1	2025/8/28	98.879
0254195-000	XS3053317676	PPN100 BNPP-SPX/USISSO10 100735	BNP PARIBAS ISSUANCE B.V.	USD	2035/7/10	2025/8/28	93.67407
0254793-000	XS3062240695	FCN BNPP-AMD/ASML/QCOM/GOOGL 12%	BNP PARIBAS ISSUANCE B.V.	GBP	2026/4/17	2025/8/28	98.54321
0254926-000	XS3062270502	DAC BNPP-DAL/ASML/META/NVDA 27.64%	BNP PARIBAS ISSUANCE B.V.	USD	2026/4/21	2025/8/28	100.93996
0254931-000	XS3053317320	DAC BNPP-TOKYO ELECTRON/AAL/ARM/	BNP PARIBAS ISSUANCE B.V.	USD	2026/7/14	2025/8/28	94.84216
0256066-000	XS3069393513	FCN BNPP-DAL/UAL 10% 240726	BNP PARIBAS ISSUANCE B.V.	USD	2026/7/24	2025/8/28	98.79756
0256068-000	XS3069346438	FCN BNPP-LUV/UAL 10% 240726	BNP PARIBAS ISSUANCE B.V.	USD	2026/7/24	2025/8/28	97.9369
0256139-000	XS3072432704	DAC BNPP-HITACHI L/AAL/GOOGL 15%	BNP PARIBAS ISSUANCE B.V.	USD	2026/5/5	2025/8/28	100.03493
0256193-000	XS3072433850	FCN BNPP-AAL/TGT 12.6% 030826	BNP PARIBAS ISSUANCE B.V.	USD	2026/8/3	2025/8/28	99.22976
0256211-000	XS3072381521	DAC BNPP-AMZN/META/NVDA 12% 020126	BNP PARIBAS ISSUANCE B.V.	USD	2026/1/2	2025/8/28	100.01603
0256234-000	XS3072381794	DAC BNPP-NVDA/AVGO/TSM 12% 020126	BNP PARIBAS ISSUANCE B.V.	USD	2026/1/2	2025/8/28	99.94684
0256307-000	XS3073977145	DAC BNPP-TENCENT/BYD/ALIBABA GRP/	BNP PARIBAS ISSUANCE B.V.	USD	2026/5/5	2025/8/28	97.5416
0256308-000	XS3073977574	DAC BNPP-AAL/NCLH 26.05% 041225	BNP PARIBAS ISSUANCE B.V.	USD	2025/12/4	2025/8/28	101.163
0256453-000	XS3073999974	DAC BNPP-AZN/CRM/LLY/MRVL 14.54%	BNP PARIBAS ISSUANCE B.V.	USD	2026/8/5	2025/8/28	100.35441
0256455-000	XS3074000061	DAC BNPP-RENASAS ELE/CRM/LLY/MRVL	BNP PARIBAS ISSUANCE B.V.	USD	2026/8/5	2025/8/28	100.57261
0256456-000	XS3074001036	FCN BNPP-TOKYO ELECTRON/MITSU ELEC	BNP PARIBAS ISSUANCE B.V.	USD	2026/2/5	2025/8/28	93.28288
0256470-000	XS3074001119	DAC BNPP-RENASAS ELE/KEYENCE CO/	BNP PARIBAS ISSUANCE B.V.	JPY	2026/2/5	2025/8/28	92.44779
0256546-000	XS3074002513	FCN BNPP-NVDA/AMD/ARM 25.22%	BNP PARIBAS ISSUANCE B.V.	USD	2026/2/5	2025/8/28	99.84567

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0256711-000	XS3073952742	FCN BNPP-BMW/PAH3 8% 050226	BNP PARIBAS ISSUANCE B.V.	USD	2026/2/5	2025/8/28	99.79332
0256902-000	XS3076754632	DAC BNPP-BYD/MEITUAN/ALIBABA GRP/	BNP PARIBAS ISSUANCE B.V.	USD	2026/5/8	2025/8/28	96.60918
0256903-000	XS3076755019	DAC BNPP-AMZN/AAL/GOOGL 12% 080526	BNP PARIBAS ISSUANCE B.V.	USD	2026/5/8	2025/8/28	99.63739
0256967-000	XS3076761686	BNPP-BNP TSLA 101225 313.887	BNP PARIBAS ISSUANCE B.V.	USD	2025/12/10	2025/8/28	100.96902
0256977-000	XS3076755282	FCN BNPP-ANTA SP/TCOM 8% 100226	BNP PARIBAS ISSUANCE B.V.	USD	2026/2/10	2025/8/28	99.39027
0257039-000	XS3076639965	FCN BNPP-HITACHI L/TOKYO ELECTRON/	BNP PARIBAS ISSUANCE B.V.	JPY	2026/2/4	2025/8/28	95.31103
0257041-000	XS3076639379	FCN BNPP-AMD/AVGO/MRVL/NVDA 15%	BNP PARIBAS ISSUANCE B.V.	USD	2026/1/9	2025/8/28	99.20507
0257126-000	XS3076640112	BNPP-BNP HITACHI L/ADV COR 111125	BNP PARIBAS ISSUANCE B.V.	JPY	2025/11/11	2025/8/28	98.49652
0257132-000	XS3076650269	FCN BNPP-NVDA/TSM 15% 040226	BNP PARIBAS ISSUANCE B.V.	USD	2026/2/4	2025/8/28	99.95805
0257170-000	XS3077616533	FCN BNPP-MITSU H/KAWASAKI 8%	BNP PARIBAS ISSUANCE B.V.	JPY	2025/11/12	2025/8/28	96.91968
0257179-000	XS3077616459	FCN BNPP-MITSU H/SONY CRP 8%	BNP PARIBAS ISSUANCE B.V.	JPY	2025/11/12	2025/8/28	99.5857
0257218-000	XS3077616707	FCN BNPP-MARUBENI/MITSUI/	BNP PARIBAS ISSUANCE B.V.	USD	2026/2/12	2025/8/28	99.4948
0257230-000	XS3077617341	FCN BNPP-TENCENT/INTC 8% 120226	BNP PARIBAS ISSUANCE B.V.	USD	2026/2/12	2025/8/28	99.5188
0257241-000	XS3077619040	FCN BNPP-AMD/AMZN/META/TSM 12.5%	BNP PARIBAS ISSUANCE B.V.	USD	2026/2/12	2025/8/28	99.16999
0257247-000	XS3077616616	FCN BNPP-CEG/VST 10% 120826	BNP PARIBAS ISSUANCE B.V.	USD	2026/8/12	2025/8/28	98.52715
0257347-000	XS3077638420	DAC BNPP-CEG/NVDA/AMZN 13% 111225	BNP PARIBAS ISSUANCE B.V.	USD	2025/12/11	2025/8/28	99.19487
0257351-000	XS3077639154	FCN BNPP-CEG/VST 11% 130826	BNP PARIBAS ISSUANCE B.V.	USD	2026/8/13	2025/8/28	99.39845
0257354-000	XS3077639071	DAC BNPP-RENESAS ELE/KEYENCE CO/	BNP PARIBAS ISSUANCE B.V.	JPY	2026/2/13	2025/8/28	92.62099
0257382-000	XS3077640087	DAC BNPP-BAIDU INC/BYD/TRIP COM/	BNP PARIBAS ISSUANCE B.V.	USD	2026/2/12	2025/8/28	96.55263
0257449-000	XS3080007530	FCN BNPP-HITACHI L/MITSU H/	BNP PARIBAS ISSUANCE B.V.	JPY	2026/2/17	2025/8/28	94.90435
0257450-000	XS3080006722	FCN BNPP-ANET/AVGO/MRVL 15% 170226	BNP PARIBAS ISSUANCE B.V.	USD	2026/2/17	2025/8/28	98.73078
0257454-000	XS3080007613	FCN BNPP-HITACHI L/TOKYO ELECTRON/	BNP PARIBAS ISSUANCE B.V.	JPY	2026/2/17	2025/8/28	91.84722
0257470-000	XS3080008009	FCN BNPP-TENCENT/ALIBABA GRP/	BNP PARIBAS ISSUANCE B.V.	USD	2026/2/17	2025/8/28	97.90778
0257578-000	XS3080032306	FCN BNPP-HITACHI L/MITSU H/	BNP PARIBAS ISSUANCE B.V.	JPY	2026/2/17	2025/8/28	94.50451
0257625-000	XS3080032561	DAC BNPP-DAIICHI/RENESAS ELE/DVN/	BNP PARIBAS ISSUANCE B.V.	JPY	2026/8/17	2025/8/28	99.75556
0257629-000	XS3080033023	DAC BNPP-TOKYO ELECTRON/FANUC/	BNP PARIBAS ISSUANCE B.V.	JPY	2026/2/18	2025/8/28	92.63521
0257660-000	XS3080038683	DAC BNPP-DAIICHI/RENESAS ELE/MRVL/	BNP PARIBAS ISSUANCE B.V.	USD	2026/8/17	2025/8/28	99.20317
0257662-000	XS3080038337	FCN BNPP-AAPL/AMZN/ARM 8.54% 180226	BNP PARIBAS ISSUANCE B.V.	USD	2026/2/18	2025/8/28	98.06962
0257685-000	XS3080039814	FCN BNPP-DAL/MBG 10% 100826	BNP PARIBAS ISSUANCE B.V.	USD	2026/8/10	2025/8/28	98.22122
0257686-000	XS3080040408	FCN BNPP-MBG/F 10% 100826	BNP PARIBAS ISSUANCE B.V.	USD	2026/8/10	2025/8/28	98.16669
0257695-000	XS3080033452	DAC BNPP-AVGO/CEG/NVDA 12% 171225	BNP PARIBAS ISSUANCE B.V.	USD	2025/12/17	2025/8/28	98.78311
0257697-000	XS3080034005	DAC BNPP-DAIICHI/RENESAS ELE/MRVL	BNP PARIBAS ISSUANCE B.V.	USD	2026/8/17	2025/8/28	99.20316
0257734-000	XS3080052759	DAC BNPP-DAIICHI/RENESAS ELE/DAL/	BNP PARIBAS ISSUANCE B.V.	USD	2026/8/18	2025/8/28	99.53759
0257760-000	XS3080053138	DAC BNPP-DAIICHI/RENESAS ELE/DAL/	BNP PARIBAS ISSUANCE B.V.	USD	2026/8/18	2025/8/28	99.55806
0257763-000	XS3080053054	DAC BNPP-AAL/NKE/ASML 15.5% 180826	BNP PARIBAS ISSUANCE B.V.	USD	2026/8/18	2025/8/28	100.00919
0257765-000	XS3080054458	DAC BNPP-VOW3/MC/MRVL 12% 180526	BNP PARIBAS ISSUANCE B.V.	EUR	2026/5/18	2025/8/28	96.87954
0257784-000	XS3080055422	DAC BNPP-UAL/NCLH/ARM/AAL/	BNP PARIBAS ISSUANCE B.V.	USD	2026/8/11	2025/8/28	92.96246
0257786-000	XS3080054888	DAC BNPP-DAIICHI/RENESAS ELE/DAL/	BNP PARIBAS ISSUANCE B.V.	JPY	2026/8/18	2025/8/28	99.7329
0257802-000	XS3080057980	FCN BNPP-BE/CEG/GEV 16.27% 110226	BNP PARIBAS ISSUANCE B.V.	USD	2026/2/11	2025/8/28	100.38976
0257805-000	XS3080433553	DAC BNPP-DAIICHI/RENESAS ELE/DAL/	BNP PARIBAS ISSUANCE B.V.	USD	2026/8/18	2025/8/28	99.40684

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0257930-000	XS3080449559	DAC BNPP-AMZN/AVGO/NVDA 12% 200126	BNP PARIBAS ISSUANCE B.V.	USD	2026/1/20	2025/8/28	98.40562
0257968-000	XS3080449989	DAC BNPP-DAIICHI/RENESAS ELE/FDX/	BNP PARIBAS ISSUANCE B.V.	JPY	2026/8/19	2025/8/28	99.8042
0257969-000	XS3080449807	BNPP-BNP MITSUI/SUMITOMO/	BNP PARIBAS ISSUANCE B.V.	JPY	2025/12/18	2025/8/28	99.51297
0258042-000	XS3081396544	DAC BNPP-BMW/TSLA/AAL 21.45%	BNP PARIBAS ISSUANCE B.V.	USD	2026/5/20	2025/8/28	100.1293
0258120-000	XS3080425617	PPN100 BNPP-BNP TSM/FMBG/AAL/NKE	BNP PARIBAS ISSUANCE B.V.	USD	2027/8/12	2025/8/28	98.75279
0258128-000	XS3081397435	DAC BNPP-CEG/NVDA/TSM 12% 181225	BNP PARIBAS ISSUANCE B.V.	USD	2025/12/18	2025/8/28	98.47763
0258260-000	XS3087548718	DAC BNPP-DAIICHI/AAL/AZN/MRVL	BNP PARIBAS ISSUANCE B.V.	USD	2026/8/24	2025/8/28	99.38466
0258265-000	XS3087549443	FCN BNPP-AMZN/ARM/GOOGL/TSM/UAL	BNP PARIBAS ISSUANCE B.V.	CNY	2026/8/24	2025/8/28	99.43528
0258458-000	XS3087465855	FCN BNPP-DAL/MBG 10% 180826	BNP PARIBAS ISSUANCE B.V.	USD	2026/8/18	2025/8/28	98.72464
0258536-000	XS3089534088	FCN BNPP-HITACHI L/MARUBENI/	BNP PARIBAS ISSUANCE B.V.	JPY	2026/2/27	2025/8/28	98.0646
0258642-000	XS3089537859	BNPP-BNP AMD/AAPL 261225	BNP PARIBAS ISSUANCE B.V.	USD	2025/12/26	2025/8/28	96.79172
0258959-000	XS3090494892	DAC BNPP-RENESAS ELE/MURATA	BNP PARIBAS ISSUANCE B.V.	USD	2026/8/31	2025/8/28	99.67626
0258963-000	XS3090495196	DAC BNPP-RENESAS ELE/MRVL/AMZN	BNP PARIBAS ISSUANCE B.V.	USD	2026/8/31	2025/8/28	99.46917
0258983-000	XS3090494975	DAC BNPP-MRVL/AMZN/RENESAS ELE/	BNP PARIBAS ISSUANCE B.V.	JPY	2026/8/31	2025/8/28	99.6806
0259052-000	XS3090499008	BNPP-BNP AMD 311225 164.1343	BNP PARIBAS ISSUANCE B.V.	USD	2025/12/31	2025/8/28	96.58568
0259056-000	XS3090500615	BNPP-BNP QCOM/MRVL/AAPL 310826	BNP PARIBAS ISSUANCE B.V.	USD	2026/8/31	2025/8/28	97.57558
0259140-000	XS3093225681	DAC BNPP-RMS/TSLA/DLTR 14% 250826	BNP PARIBAS ISSUANCE B.V.	AUD	2026/8/25	2025/8/28	97.97019
0259143-000	XS3093224874	FCN BNPP-SONY CRP/PAN PACIFIC/	BNP PARIBAS ISSUANCE B.V.	JPY	2026/6/1	2025/8/28	95.21156
0259146-000	XS3093226655	DAC BNPP-TSM/NVDA/AVGO 12% 300126	BNP PARIBAS ISSUANCE B.V.	USD	2026/1/30	2025/8/28	97.36374
0259147-000	XS3093226739	DAC BNPP-MSFT/NVDA/TSLA 12% 020126	BNP PARIBAS ISSUANCE B.V.	USD	2026/1/2	2025/8/28	97.69773
0259430-000	XS3090479406	FCN BNPP-RENESAS ELE/KEYENCE CO/	BNP PARIBAS ISSUANCE B.V.	JPY	2026/5/27	2025/8/28	96.41886
0259647-000	XS3098375507	FCN BNPP-C OVERSEAS/PING AN 8%	BNP PARIBAS ISSUANCE B.V.	USD	2026/3/5	2025/8/19	98
0259826-000	XS3099763982	DAC BNPP-RENESAS ELE/AA/AAL/RHM	BNP PARIBAS ISSUANCE B.V.	USD	2026/9/8	2025/8/20	99
0259828-000	XS3099764105	DAC BNPP-RENESAS ELE/AA/AAL/RHM	BNP PARIBAS ISSUANCE B.V.	USD	2026/9/8	2025/8/20	99
0259830-000	XS3099764014	BNPP-BNP TSLA/INTC/NKE 310826	BNP PARIBAS ISSUANCE B.V.	USD	2026/8/31	2025/8/28	97.21629
0259874-000	XS3098355905	BNPP BNP-AVGO/ORCL/META 080926	BNP PARIBAS ISSUANCE B.V.	USD	2026/9/8	2025/8/20	98
0259877-000	XS3098356036	BNPP BNP-AMZN/NFLX/GOOGL 080926	BNP PARIBAS ISSUANCE B.V.	USD	2026/9/8	2025/8/20	98
0259975-000	XS3099765920	DAC BNPP-AAL/AIR/ASML/MC/VOW3 12%	BNP PARIBAS ISSUANCE B.V.	EUR	2026/3/5	2025/8/21	98
0259997-000	XS3100451106	FCN BNPP-AAL/AMD/AVGO/NVDA/TSM	BNP PARIBAS ISSUANCE B.V.	USD	2026/3/6	2025/8/21	98.5
0260010-000	XS3100448490	FCN BNPP-CEG/PLTR/VST 15% 090926	BNP PARIBAS ISSUANCE B.V.	USD	2026/9/9	2025/8/21	99.7
0260040-000	XS3098353017	DAC BNPP-UAL/NCLH/TOKYO ELECTRON/	BNP PARIBAS ISSUANCE B.V.	USD	2026/9/2	2025/8/28	99.23112
0260104-000	XS3098353876	DAC BNPP-AVGO/GOOGL/NVDA 10%	BNP PARIBAS ISSUANCE B.V.	USD	2026/1/8	2025/8/22	98
0260107-000	XS3098353363	DAC BNPP-AIR/RMS/RHM 13% 090926	BNP PARIBAS ISSUANCE B.V.	EUR	2026/9/9	2025/8/22	98.15
0260125-000	XS3098353793	DAC BNPP-AVGO/CEG/NVDA 10% 080126	BNP PARIBAS ISSUANCE B.V.	USD	2026/1/8	2025/8/22	98
0260147-000	XS3099773783	FCN BNPP-LLY/NVDA/PLTR/TSM 18.02%	BNP PARIBAS ISSUANCE B.V.	USD	2025/12/9	2025/8/22	98
0260226-000	XS3103146257	BNPP BNP-TSLA/INTC/NKE 030926	BNP PARIBAS ISSUANCE B.V.	USD	2026/9/3	2025/8/25	97
0260288-000	XS3103146174	BNPP-BNP TSLA/INTC/NKE 030926	BNP PARIBAS ISSUANCE B.V.	USD	2026/9/3	2025/8/25	97.34
0260305-000	XS3104184711	FCN BNPP-AMD/AVGO/GOOGL/MSFT	BNP PARIBAS ISSUANCE B.V.	USD	2026/1/13	2025/8/25	98
0260543-000	XS3105022191	FCN BNPP-AAL/MBG 10% 080926	BNP PARIBAS ISSUANCE B.V.	USD	2026/9/8	2025/8/27	98
0260549-000	XS3105021896	DAC BNPP-DAIICHI/YASKAWA/AA	BNP PARIBAS ISSUANCE B.V.	USD	2026/9/14	2025/8/27	99.3

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0260560-000	XS3105025616	DAC BNPP-AAL/AMD/TSLA 15% 120626	BNP PARIBAS ISSUANCE B.V.	USD	2026/6/12	2025/8/27	97.8
0260734-000	XS3105614013	DAC BNPP-AVGO/GOOG/NVDA 10% 150126	BNP PARIBAS ISSUANCE B.V.	USD	2026/1/15	2025/8/28	98
0227215-000	XS2559727586	PPN100 CA-CA 4Y FIXED 5.4% 060628	Credit Agricole CIB	USD	2028/6/6	2025/8/28	100.11
0241275-000	XS1853786249	PPN100 CA-CA SOFR CMS 10Y 240135	Credit Agricole CIB	USD	2035/1/24	2025/8/28	95.75
0242009-000	XS1853786678	PPN100 CA-CA CMS 10Y 8% 050235	Credit Agricole CIB	USD	2035/2/5	2025/8/28	94.16
0242877-000	XS1853786751	PPN100 CA-CA SOFR CMS 10Y 180235	Credit Agricole CIB	USD	2035/2/18	2025/8/28	93.53
0246878-000	XS1996622871	PPN100 CA-CA SOFR CMS 10Y 010435	Credit Agricole CIB	USD	2035/4/1	2025/8/28	94.78
0251807-000	XS1996631278	PPN100 CA-CA SOFR CMS 10Y 100635	Credit Agricole CIB	AUD	2035/6/10	2025/8/28	92.52
0201627-000	XS2438215928	PPN100 CA-CA CMS30Y/CMS5Y 9%	CREDIT AGRICOLE CIB FINANCIAL SO	USD	2027/11/7	2025/8/28	97.44
0240455-000	XS2920233918	FCN CA-AAL/AMD/BNP 12% 200126	CREDIT AGRICOLE CIB FINANCIAL SO	GBP	2026/1/20	2025/8/28	97.37
0244953-000	XS2965916617	FCN CA-STZ/PDD/DPZ/LMT 8% 130326	CREDIT AGRICOLE CIB FINANCIAL SO	USD	2026/3/13	2025/8/28	100.07
0247240-000	XS1996622954	PPN100 CA-CA SOFR CMS 10Y 040435	CREDIT AGRICOLE CIB FINANCIAL SO	USD	2035/4/4	2025/8/28	94.07
0247302-000	XS2980177849	FCN CA-TENCENT/AAPL/TSLA 10%	CREDIT AGRICOLE CIB FINANCIAL SO	USD	2025/10/10	2025/8/28	100.4
0250561-000	XS2992763768	FCN CA-ALIBABA GRP 8% 021225	CREDIT AGRICOLE CIB FINANCIAL SO	USD	2025/12/2	2025/8/28	97.7
0250877-000	XS2992765037	FCN CA-TCOM 8% 031225 54.0195	CREDIT AGRICOLE CIB FINANCIAL SO	USD	2025/12/3	2025/8/25	98.37
0251110-000	XS2992765979	FCN CA-TENCENT 8% 041225 442.3998	CREDIT AGRICOLE CIB FINANCIAL SO	USD	2025/12/4	2025/8/28	99.86
0252343-000	XS3041875140	FCN CA-CRM/GOOG/VRT 15% 191225	CREDIT AGRICOLE CIB FINANCIAL SO	USD	2025/12/19	2025/8/28	99.71
0252521-000	XS3041879480	FCN CA-TSM 8% 231225 169.6519	CREDIT AGRICOLE CIB FINANCIAL SO	JPY	2025/12/23	2025/8/28	100.33
0253221-000	XS3041896492	FCN CA-KUAISHOU TECH/JD COM/	CREDIT AGRICOLE CIB FINANCIAL SO	USD	2025/9/23	2025/8/28	95.34
0254935-000	XS3056884011	FCN CA-NCLH/DAL 13.01% 200726	CREDIT AGRICOLE CIB FINANCIAL SO	USD	2026/7/20	2025/8/28	100.27
0255534-000	XS3063291382	FCN CA-ASML/DAL/META/NVDA 17.08%	CREDIT AGRICOLE CIB FINANCIAL SO	USD	2026/1/26	2025/8/28	99.26
0256374-000	XS3063321478	CA-CA ALB/TSLA 031125	CREDIT AGRICOLE CIB FINANCIAL SO	USD	2025/11/3	2025/8/28	117.14
0256458-000	XS3063323680	FCN CA-CEG/VST 13.88% 040226	CREDIT AGRICOLE CIB FINANCIAL SO	USD	2026/2/4	2025/8/28	100.24
0256460-000	XS3063323508	FCN CA-AAL/UNH 18.63% 050126	CREDIT AGRICOLE CIB FINANCIAL SO	USD	2026/1/5	2025/8/28	101.06
0257783-000	XS3074327811	FCN CA-C OVERSEAS 8% 180226	CREDIT AGRICOLE CIB FINANCIAL SO	USD	2026/2/18	2025/8/28	97.18
0257949-000	XS3074344154	FCN CA-BBY/MRK/TGT 12% 180826	CREDIT AGRICOLE CIB FINANCIAL SO	USD	2026/8/18	2025/8/28	98.8
0258330-000	XS3074520142	FCN CA-AMD/AMZN/MSFT 10% 230226	CREDIT AGRICOLE CIB FINANCIAL SO	USD	2026/2/23	2025/8/28	97.82
0258453-000	XS3074520654	FCN CA-AAL/ASML 10% 170826	CREDIT AGRICOLE CIB FINANCIAL SO	USD	2026/8/17	2025/8/28	99.49
0258460-000	XS3074520738	FCN CA-NKE/TSM/GOOGL 18.3% 171225	CREDIT AGRICOLE CIB FINANCIAL SO	USD	2025/12/17	2025/8/28	99.95
0258746-000	XS3074529010	FCN CA-DAL/GOOG/IBM 8% 190826	CREDIT AGRICOLE CIB FINANCIAL SO	USD	2026/8/19	2025/8/28	98.66
0258880-000	XS3074531263	FCN CA-COIN/MSTR/NVDA 16.86%	CREDIT AGRICOLE CIB FINANCIAL SO	USD	2026/2/27	2025/8/28	97.49
0259076-000	XS3074532071	FCN CA-KBC/BNP/TTE 8% 280826	CREDIT AGRICOLE CIB FINANCIAL SO	EUR	2026/8/28	2025/8/28	95.77
0259141-000	XS3074533558	FCN CA-CRWD/LLY/PANW/UNH 12%	CREDIT AGRICOLE CIB FINANCIAL SO	USD	2026/8/31	2025/8/28	99.61
0260014-000	XS3074552939	FCN CA-NKE/NVDA 10% 051225	CREDIT AGRICOLE CIB FINANCIAL SO	USD	2025/12/5	2025/8/21	98.2
0260142-000	XS3074554638	FCN CA-BMY/HPQ/LULU 12% 010926	CREDIT AGRICOLE CIB FINANCIAL SO	USD	2026/9/1	2025/8/22	97
0260195-000	XS3074555015	FCN CA-C OVERSEAS 8% 090326	CREDIT AGRICOLE CIB FINANCIAL SO	USD	2026/3/9	2025/8/25	98
0260232-000	XS3074555361	FCN CA-CAT/NKE/UNH 8% 020926	CREDIT AGRICOLE CIB FINANCIAL SO	USD	2026/9/2	2025/8/25	97
0260544-000	XS3074569586	FCN CA-LUV/NVDA 10% 040926	CREDIT AGRICOLE CIB FINANCIAL SO	USD	2026/9/4	2025/8/27	98
0260727-000	XS3074571137	FCN CA-TCOM 8% 120326 59.1658	CREDIT AGRICOLE CIB FINANCIAL SO	USD	2026/3/12	2025/8/28	98
0237206-000	XS2814504176	PPN100 GS-ZERO COUPON LINEAR NOTE	GOLDMAN SACHS FINANCE CORP INT	USD	2029/11/13	2025/8/28	103.65

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0237638-000	XS2890013019	DAC GS-AAPL/ALB/HSBC/LUV/MSFT	GOLDMAN SACHS INTERNATIONAL	USD	2025/11/18	2025/8/28	99.17
0237920-000	XS2889988924	DAC GS-ARM/MRVL/NCLH/ON/UMC 19.4%	GOLDMAN SACHS INTERNATIONAL	USD	2025/12/1	2025/8/28	98.29
0242083-000	XS2963756676	FCN GS-NVDA/TSLA 10% 100226	GOLDMAN SACHS INTERNATIONAL	AUD	2026/2/10	2025/8/28	96.82
0242926-000	XS2986539745	FCN GS-AVGO/MRVL 12.75% 211125	GOLDMAN SACHS INTERNATIONAL	USD	2025/11/21	2025/8/28	93.97
0244969-000	XS3000736200	DAC GS-AAL/ARM/NCLH/TSLA/TSM	GOLDMAN SACHS INTERNATIONAL	JPY	2026/3/13	2025/8/28	101.35
0247066-000	XS3021188175	FCN GS-NCLH/STLA/VALE 12% 310326	GOLDMAN SACHS INTERNATIONAL	USD	2026/3/31	2025/8/28	94.87
0248968-000	XS2769625745	PPN100 GS-USD SOFR CMS 10Y 280435	GOLDMAN SACHS INTERNATIONAL	USD	2035/4/28	2025/8/28	96
0249783-000	XS2684476521	GSFCI-SPX 5.12% 120530	GOLDMAN SACHS INTERNATIONAL	USD	2030/5/12	2025/8/28	98.19
0254188-000	XS3044783226	DAC GS-TSLA 22.28% 101025 267.0825	GOLDMAN SACHS INTERNATIONAL	USD	2025/10/10	2025/8/28	100.42
0259495-000	XS2963838482	FCN GS-AAPL/NKE/PLTR 15% 040326	GOLDMAN SACHS INTERNATIONAL	USD	2026/3/4	2025/8/18	97
0259519-000	XS3036807488	FCN GS-AVGO/NVDA/TSM 19.75% 040326	GOLDMAN SACHS INTERNATIONAL	USD	2026/3/4	2025/8/18	98.25
0259881-000	XS3000869423	FCN GS-AMD/NVDA 10.94% 040926	GOLDMAN SACHS INTERNATIONAL	USD	2026/9/4	2025/8/20	98
0259886-000	XS3036786203	FCN GS-NVDA/PLTR/TSM 12% 040326	GOLDMAN SACHS INTERNATIONAL	USD	2026/3/4	2025/8/20	98
0260001-000	XS3000847296	FCN GS-AAL/ANET/AVGO/NVDA 13.36%	GOLDMAN SACHS INTERNATIONAL	USD	2026/3/2	2025/8/28	94.64
0260016-000	XS2986501935	FCN GS-AVGO/NVDA/TSM 14.5% 050626	GOLDMAN SACHS INTERNATIONAL	USD	2026/6/5	2025/8/22	97.99
0233377-000	XS2890086163	FCN GS-X/PFE 10% 240925	GOLDMAN SACHS INTERNATIONAL	USD	2025/9/24	2025/8/28	99.47
0234228-000	XS2889979188	FCN GS-FDX/NKE/NVO/XOM/UBER	GOLDMAN SACHS INTERNATIONAL	USD	2025/10/7	2025/8/28	66.25
0237353-000	XS2836575311	DAC GS-AAL/NCLH/ON/TSM/UMC 21.048%	GOLDMAN SACHS INTERNATIONAL	USD	2025/11/20	2025/8/28	100
0243575-000	XS2987343469	DAC HSBC-AAL/NCLH/NVDA/ARM/TSM	HSBC Bank Plc	USD	2026/3/2	2025/8/28	98.2971
0243927-000	XS2987350167	DAC HSBC-AAL/CRM/LLY/UNH 15%	HSBC Bank Plc	USD	2025/9/3	2025/8/27	77.7051
0245651-000	XS2987392086	FCN HSBC-NVDA/TSM 12% 240925	HSBC Bank Plc	USD	2025/9/24	2025/8/28	99.2277
0252029-000	XS2987462558	HSBC-HSBC INTC/MU 161025	HSBC Bank Plc	USD	2025/10/16	2025/8/28	121.0671
0252057-000	XS2987462129	FCN HSBC-AMD/TSLA 10% 171225	HSBC Bank Plc	USD	2025/12/17	2025/8/28	98.7921
0254190-000	XS2987587339	FCN HSBC-AMD/GOOG/TSM 10% 070126	HSBC Bank Plc	USD	2026/1/7	2025/8/28	99.9801
0254410-000	XS2987598377	FCN HSBC-BMW/PFE/RIO 12% 150726	HSBC Bank Plc	USD	2026/7/15	2025/8/28	98.7723
0255529-000	XS3108208573	DAC HSBC-DAL/CVS/GT/CRM 14.08%	HSBC Bank Plc	USD	2026/7/27	2025/8/28	95.1786
0255538-000	XS3108208490	DAC HSBC-CVS/CRM/DAL/GT 15.04%	HSBC Bank Plc	USD	2026/7/27	2025/8/28	95.3271
0255544-000	XS3108209035	DAC HSBC-DAL/GT/GOOG/CVS 14.28%	HSBC Bank Plc	USD	2026/7/27	2025/8/28	95.2677
0255991-000	XS3108222301	DAC HSBC-AAL/RENEAS ELE/AA/NVDA	HSBC Bank Plc	USD	2026/7/31	2025/8/28	100.1682
0255997-000	XS3108223291	DAC HSBC-AAL/AMD/GOOGL 15% 020226	HSBC Bank Plc	USD	2026/2/2	2025/8/28	99.7128
0256103-000	XS3108233175	DAC HSBC-MRVL/GT/GOOG/CRM 13.44%	HSBC Bank Plc	USD	2026/8/3	2025/8/28	97.1982
0256122-000	XS3108229140	DAC HSBC-RENEAS ELE/AZN/AMD/CVS	HSBC Bank Plc	USD	2026/8/3	2025/8/28	99.6534
0256199-000	XS3108231047	FCN HSBC-AAPL/GOOGL/AMZN/MSFT/AVGO	HSBC Bank Plc	AUD	2026/5/4	2025/8/28	99.2673
0256608-000	XS3108249767	FCN HSBC-NVDA/TSM/AMD 12.01%	HSBC Bank Plc	USD	2025/11/6	2025/8/28	99.2277
0256706-000	XS3108250427	FCN HSBC-BMW/PAH3 8% 070526	HSBC Bank Plc	USD	2026/5/7	2025/8/28	99.1188
0256715-000	XS3108250690	FCN HSBC-NVDA/TSM/GOOGL/MSFT 12%	HSBC Bank Plc	USD	2026/2/5	2025/8/28	98.5446
0256721-000	XS3108250773	FCN HSBC-NVDA/AMD/TSM 10% 050226	HSBC Bank Plc	USD	2026/2/5	2025/8/28	98.4654
0256746-000	XS3108250856	FCN HSBC-TSM/AMD/NVDA 13.4% 290126	HSBC Bank Plc	USD	2026/1/29	2025/8/28	98.0397
0256797-000	XS3108252399	FCN HSBC-AAL/TGT 12.43% 070826	HSBC Bank Plc	USD	2026/8/7	2025/8/28	97.7031
0256969-000	XS3108256382	FCN HSBC-AAL/AMD/AVGO/NVDA 13.95%	HSBC Bank Plc	USD	2026/2/10	2025/8/28	98.3367

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0256980-000	XS3108256465	FCN HSBC-NVDA/TSM 10.14% 091025	HSBC Bank Plc	USD	2025/10/9	2025/8/28	98.9109
0257249-000	XS3108267405	FCN HSBC-AAL/AMD/NVDA/TSM 10.03%	HSBC Bank Plc	USD	2026/2/12	2025/8/28	98.2179
0257414-000	XS3108276653	DAC HSBC-INTC/LUV/SBUX/NKE/BAC	HSBC Bank Plc	USD	2026/8/6	2025/8/28	99.2178
0257563-000	XS3108277891	FCN HSBC-AMD 22.3% 160925 155.4261	HSBC Bank Plc	USD	2025/9/16	2025/8/28	99.4158
0257781-000	XS3108286702	DAC HSBC-AAL/MRVL 15% 180526	HSBC Bank Plc	USD	2026/5/18	2025/8/28	97.1685
0257788-000	XS3108286884	FCN HSBC-AMD/AVGO/NVDA/TSM 15.93%	HSBC Bank Plc	USD	2026/2/19	2025/8/28	97.2972
0257934-000	XS3108291371	FCN HSBC-CRM/NVDA/TSLA 13.1%	HSBC Bank Plc	USD	2025/12/18	2025/8/28	97.812
0257944-000	XS3108290993	FCN HSBC-MRVL/QCOM/GOOGL 11.04%	HSBC Bank Plc	USD	2025/12/18	2025/8/28	97.2081
0257957-000	XS3108291298	FCN HSBC-TSLA/AAL/MSFT/NVDA 16.11%	HSBC Bank Plc	USD	2026/5/19	2025/8/28	98.7228
0257962-000	XS3108291025	DAC HSBC-ASML/CRM/DAL/GOOGL 15%	HSBC Bank Plc	USD	2026/2/20	2025/8/28	97.2873
0258212-000	XS3108304885	DAC HSBC-AIR/BMW/RMS 12% 140826	HSBC Bank Plc	EUR	2026/8/14	2025/8/28	98.6634
0258257-000	XS3108307128	FCN HSBC-TSM 8% 250226 195.2399	HSBC Bank Plc	JPY	2026/2/25	2025/8/28	98.307
0258459-000	XS3108318240	FCN HSBC-NVDA/TSM/AMZN/GOOGL 12%	HSBC Bank Plc	USD	2026/2/25	2025/8/28	97.8021
0258466-000	XS3108318596	DAC HSBC-TSLA/NVDA 18.63% 181125	HSBC Bank Plc	USD	2025/11/18	2025/8/28	99.0891
0258534-000	XS3108323166	FCN HSBC-NVDA/TSM 8% 190826	HSBC Bank Plc	USD	2026/8/19	2025/8/28	96.3963
0258629-000	XS3108324305	FCN HSBC-AMD/INTC 8% 260226	HSBC Bank Plc	USD	2026/2/26	2025/8/28	97.1586
0258631-000	XS3108324214	DAC HSBC-AMZN/NVDA/AVGO 10%	HSBC Bank Plc	USD	2025/12/26	2025/8/28	97.3368
0258636-000	XS3108324560	FCN HSBC-AMD 14.84% 250925	HSBC Bank Plc	USD	2025/9/25	2025/8/28	98.1783
0258735-000	XS3108330534	FCN HSBC-AMD/CRCL/GOOGL 16.37%	HSBC Bank Plc	USD	2025/11/28	2025/8/28	91.5057
0258745-000	XS3108330617	DAC HSBC-NVDA/TSM 11.41% 201125	HSBC Bank Plc	USD	2025/11/20	2025/8/28	98.1189
0259046-000	XS3108343867	FCN HSBC-AMD/AVGO/NVDA/TSM 12.98%	HSBC Bank Plc	USD	2025/12/2	2025/8/28	97.1883
0259139-000	XS3108347348	FCN HSBC-MSFT/NVDA/TSM 11% 230426	HSBC Bank Plc	USD	2026/4/23	2025/8/28	97.1784
0259238-000	XS3108347264	FCN HSBC-TSLA/NVDA 18.68% 031225	HSBC Bank Plc	USD	2025/12/3	2025/8/28	97.6536
0259342-000	XS3108356760	FCN HSBC-NVDA/TSM 20.1% 031225	HSBC Bank Plc	USD	2025/12/3	2025/8/28	97.4358
0259419-000	XS3108361174	DAC HSBC-AAL/CRM/MGM/PCG 13.21%	HSBC Bank Plc	USD	2026/9/3	2025/8/28	98.0694
0259421-000	XS3108361257	DAC HSBC-AAL/PCG/STZ/STMPA 14.41%	HSBC Bank Plc	USD	2026/9/3	2025/8/28	97.713
0259423-000	XS3108362909	DAC HSBC-AAPL/AMZN/GOOGL/MSFT	HSBC Bank Plc	USD	2026/3/5	2025/8/28	96.3468
0259649-000	XS3108369409	FCN HSBC-CRCL/CRWV/PLTR 24.18%	HSBC Bank Plc	USD	2026/3/5	2025/8/19	99
0259650-000	XS3108369235	FCN HSBC-CRCL/TSLA/UNH 19.27%	HSBC Bank Plc	USD	2026/3/2	2025/8/28	93.8322
0259657-000	XS3108369318	DAC HSBC-AA/AAL/PCG/STMPA 15.52%	HSBC Bank Plc	USD	2026/9/8	2025/8/19	99
0259829-000	XS3108377097	DAC HSBC-AA/AAL/PCG/STMPA 13.46%	HSBC Bank Plc	AUD	2026/9/8	2025/8/20	99.2
0259847-000	XS3108376958	DAC HSBC-AA/AAL/PCG/STMPA 13.27%	HSBC Bank Plc	USD	2026/9/8	2025/8/20	99
0259851-000	XS3108377170	FCN HSBC-TSM/NVDA/MSFT 10% 050326	HSBC Bank Plc	USD	2026/3/5	2025/8/20	98.69
0259858-000	XS3108372452	DAC HSBC-SEVEN & I/CANON/LY/FANUC	HSBC Bank Plc	JPY	2026/8/31	2025/8/28	94.0599
0259870-000	XS3108377253	FCN HSBC-AA 8% 051225 24.749	HSBC Bank Plc	USD	2025/12/5	2025/8/20	98
0259993-000	XS3108377337	FCN HSBC-MSFT/NVDA/TSM 8% 310326	HSBC Bank Plc	USD	2026/3/31	2025/8/28	97.3368
0260008-000	XS3108377766	FCN HSBC-AMZN/DAL/GOOGL/TSM 12%	HSBC Bank Plc	USD	2026/3/5	2025/8/21	98.5
0260018-000	XS3108389779	FCN HSBC-CRM/FTNT/GOOGL/NVDA 12%	HSBC Bank Plc	USD	2026/3/9	2025/8/21	99
0260024-000	XS3108389696	FCN HSBC-AMZN/GOOGL/NVDA/TSM 12%	HSBC Bank Plc	USD	2026/3/9	2025/8/21	98.2
0260128-000	XS3108396550	FCN HSBC-NVDA 16% 101125 150.1171	HSBC Bank Plc	USD	2025/11/10	2025/8/25	99.1

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0260136-000	XS3108389423	FCN HSBC-AMD/AVGO/MSFT/NVDA/TSM	HSBC Bank Plc	USD	2025/12/9	2025/8/22	98
0260187-000	XS3108395743	FCN HSBC-AMZN/GOOGL/NVDA/TSM 10%	HSBC Bank Plc	USD	2026/3/5	2025/8/28	97.5645
0260215-000	XS3108396121	FCN HSBC-TSLA 15.66% 080126	HSBC Bank Plc	USD	2026/1/8	2025/8/25	98
0260217-000	XS3108395826	DAC HSBC-AMD/NVDA/TSM 24.72%	HSBC Bank Plc	USD	2026/1/8	2025/8/25	97.5
0260219-000	XS3108396048	DAC HSBC-PLTR 29.5% 100326	HSBC Bank Plc	USD	2026/3/10	2025/8/25	97.5
0260230-000	XS3108396477	FCN HSBC-BMW/PAH3 6% 100326	HSBC Bank Plc	EUR	2026/3/10	2025/8/25	98.53
0260231-000	XS3108396394	FCN HSBC-BMW/PAH3 6% 100626	HSBC Bank Plc	EUR	2026/6/10	2025/8/25	98.5
0260308-000	XS3108399141	FCN HSBC-AMZN/GOOGL/NVDA/TSM/MSFT	HSBC Bank Plc	USD	2026/3/12	2025/8/25	98.2
0260448-000	XS3165505507	DAC HSBC-MRVL/UNH/CRM/PCG 13.26%	HSBC Bank Plc	USD	2026/9/14	2025/8/27	99.1
0260533-000	XS3165505689	DAC HSBC-MRVL/PCG/SAN/RMS 12.37%	HSBC Bank Plc	USD	2026/9/14	2025/8/27	99.3
0260551-000	XS3108409122	DAC HSBC-MRVL/PCG/RHM/UNH 12.33%	HSBC Bank Plc	JPY	2026/9/14	2025/8/27	99.5
0260565-000	XS3165505762	DAC HSBC-MRVL/PCG/SAN/UNH 14.87%	HSBC Bank Plc	USD	2026/9/14	2025/8/27	99.5
0233828-000	XS2882310449	FCN JPM-TSM 6% 101025 103.6782	J.P. Morgan Structured Products B.V	USD	2025/10/10	2025/8/28	99.4639
0234205-000	XS2883217874	FCN JPM-AMD/NVDA 12% 161025	J.P. Morgan Structured Products B.V	USD	2025/10/16	2025/8/28	100.0544
0234301-000	XS2883060019	FCN JPM-PFE/AMD 10% 091025	J.P. Morgan Structured Products B.V	USD	2025/10/9	2025/8/28	98.8306
0234593-000	XS2883229614	DAC JPM-LY/AGC/SUMIT MET/FANUC 12%	J.P. Morgan Structured Products B.V	JPY	2025/10/20	2025/8/28	100.7411
0235593-000	XS2882995959	FCN JPM-C/PLTR/UMC 15% 301025	J.P. Morgan Structured Products B.V	USD	2025/10/30	2025/8/28	100.7074
0235804-000	XS2883172087	FCN JPM-NCLH/NVDA/UMC 15% 031125	J.P. Morgan Structured Products B.V	USD	2025/11/3	2025/8/28	100.6931
0240064-000	XS2952579972	FCN JPM-NVDA/TSLA 12% 080126	J.P. Morgan Structured Products B.V	USD	2026/1/8	2025/8/28	97.5087
0241097-000	XS2955267690	DAC JPM-ASTEL P/LY/SUMIT MET/	J.P. Morgan Structured Products B.V	JPY	2026/1/28	2025/8/28	94.4159
0242038-000	XS2955170779	FCN JPM-NVDA/TSLA/TSM 17.06%	J.P. Morgan Structured Products B.V	USD	2026/2/11	2025/8/28	100.1052
0242164-000	XS2955175737	FCN JPM-ANTA SP 8% 120226 54.9247	J.P. Morgan Structured Products B.V	USD	2026/2/12	2025/8/28	100.8165
0242935-000	XS2992076500	FCN JPM-AAL/TSM 12% 240226	J.P. Morgan Structured Products B.V	USD	2026/2/24	2025/8/28	95.693

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0243810-000	XS2992270905	FCN JPM-AAL/NVDA/PLTR 16.3% 040326	J.P. Morgan Structured Products B.V	USD	2026/3/4	2025/8/28	101.9858
0247925-000	XS3035369225	FCN JPM-X/MBG 10% 130426	J.P. Morgan Structured Products B.V	USD	2026/4/13	2025/8/28	101.243
0248453-000	XS3035464133	FCN JPM-AMD/INTC/TSM 10% 211025	J.P. Morgan Structured Products B.V	USD	2025/10/21	2025/8/28	100
0249077-000	XS3035675183	FCN JPM-BARC/PRU 8% 131125	J.P. Morgan Structured Products B.V	GBP	2025/11/13	2025/8/28	100.0184
0251165-000	XS3035430829	FCN JPM-BMW/PAH3 6% 081225	J.P. Morgan Structured Products B.V	EUR	2025/12/8	2025/8/28	99.1135
0251172-000	XS3035430746	FCN JPM-BMW/PAH3 8% 081225	J.P. Morgan Structured Products B.V	USD	2025/12/8	2025/8/28	99.2132
0253184-000	XS2992197470	FCN JPM-AAL/AAPL/GOOGL 12% 040326	J.P. Morgan Structured Products B.V	USD	2026/3/4	2025/8/28	97.8731
0253418-000	XS3039330264	FCN JPM-LMT/PLTR 14.5% 020126	J.P. Morgan Structured Products B.V	USD	2026/1/2	2025/8/28	101.1702
0254105-000	XS3039415685	FCN JPM-TOKYU F/UNI CHARM/MIZ FIN/	J.P. Morgan Structured Products B.V	JPY	2026/7/13	2025/8/28	99.1918
0254242-000	XS3039655215	DAC JPM-RENASAS ELE/TOKYO ELECTRON	J.P. Morgan Structured Products B.V	JPY	2026/1/15	2025/8/28	95.7532
0254539-000	XS3039168730	DAC JPM-DISCO/TOKYO ELECTRON	J.P. Morgan Structured Products B.V	JPY	2025/9/9	2025/8/28	85.9301
0254814-000	XS3039279990	DAC JPM-SHIN ETSU/MITSUI CHE/	J.P. Morgan Structured Products B.V	JPY	2026/7/21	2025/8/28	98.1354
0254924-000	XS3039684231	FCN JPM-HITACHI L/MITSU ELEC/	J.P. Morgan Structured Products B.V	JPY	2026/1/21	2025/8/28	94.4694
0255132-000	XS3039609378	FCN JPM-PANASONIC HLD/MITSU H/	J.P. Morgan Structured Products B.V	JPY	2026/1/22	2025/8/28	96.0979
0255251-000	XS3039197911	FCN JPM-MITSU H/PANASONIC HLD/	J.P. Morgan Structured Products B.V	JPY	2026/1/22	2025/8/28	94.2945
0255331-000	XS3039389153	FCN JPM-TSM 8% 260126 159.4804	J.P. Morgan Structured Products B.V	GBP	2026/1/26	2025/8/28	98.6319
0255510-000	XS3119972894	DAC JPM-RENASAS ELE/AMD/MC 15%	J.P. Morgan Structured Products B.V	USD	2026/1/27	2025/8/28	97.7812
0255647-000	XS3119993890	DAC JPM-HITACHI L/MITSU H/SOFTBANK	J.P. Morgan Structured Products B.V	JPY	2026/7/28	2025/8/28	98.8595
0255661-000	XS3119512112	FCN JPM-TSM 10% 280126 175.1115	J.P. Morgan Structured Products B.V	GBP	2026/1/28	2025/8/28	98.8037
0255775-000	XS3119584293	FCN JPM-TOKYO ELECTRON/RENASAS ELE	J.P. Morgan Structured Products B.V	USD	2026/7/23	2025/8/28	92.6633
0255821-000	XS3119589094	FCN JPM-COIN/AMZN/MSFT 13% 230126	J.P. Morgan Structured Products B.V	USD	2026/1/23	2025/8/28	94.2125
0255909-000	XS3119841289	FCN JPM-BA/NCLH 10% 230726	J.P. Morgan Structured Products B.V	USD	2026/7/23	2025/8/28	98.5574
0256190-000	XS3119825837	DAC JPM-HITACHI L/RENASAS ELE/	J.P. Morgan Structured Products B.V	JPY	2026/5/8	2025/8/28	97.2023
0256229-000	XS3119765322	FCN JPM-NVDA/TSM 10% 030226	J.P. Morgan Structured Products B.V	USD	2026/2/3	2025/8/28	99.249
0256237-000	XS3119765249	FCN JPM-NVDA/TSM 10% 030826	J.P. Morgan Structured Products B.V	USD	2026/8/3	2025/8/28	99.2232
0256249-000	XS3119825910	FCN JPM-HITACHI L/MITSU H/JP AIR	J.P. Morgan Structured Products B.V	JPY	2026/8/3	2025/8/28	98.9074
0256309-000	XS3120034148	DAC JPM-YASKAWA/YAMAHA/CANON 12%	J.P. Morgan Structured Products B.V	JPY	2026/8/4	2025/8/28	99.4845
0256310-000	XS3120042836	FCN JPM-TSM 6.09% 040226 177.4387	J.P. Morgan Structured Products B.V	JPY	2026/2/4	2025/8/28	98.1958
0256461-000	XS3119962317	DAC JPM-AMD/NVDA 15% 050826	J.P. Morgan Structured Products B.V	USD	2026/8/5	2025/8/28	99.549
0256610-000	XS3119798414	FCN JPM-TSLA 12% 060826 220.5747	J.P. Morgan Structured Products B.V	USD	2026/8/6	2025/8/28	100.4322
0256629-000	XS3119798687	FCN JPM-PLTR 19.58% 050226	J.P. Morgan Structured Products B.V	USD	2026/2/5	2025/8/28	98.9667
0256709-000	XS3119747692	FCN JPM-AMD/NVDA 10% 060826	J.P. Morgan Structured Products B.V	USD	2026/8/6	2025/8/28	99.2927
0256722-000	XS3119798505	FCN JPM-GOOGLE/NVDA/TSM 10% 300626	J.P. Morgan Structured Products B.V	USD	2026/6/30	2025/8/28	99.1116
0256904-000	XS3119548900	FCN JPM-TOKYU F/TOKIO MAR/FUDOSAN/	J.P. Morgan Structured Products B.V	JPY	2026/8/10	2025/8/28	99.6124
0256966-000	XS3119664301	FCN JPM-TSM 8% 100226 194.549	J.P. Morgan Structured Products B.V	JPY	2026/2/10	2025/8/28	97.9948
0256970-000	XS3119653528	FCN JPM-AMZN/PLTR 19.34% 041225	J.P. Morgan Structured Products B.V	USD	2025/12/4	2025/8/28	100.1947
0256971-000	XS3119664566	FCN JPM-NVDA/TSM 10% 100826	J.P. Morgan Structured Products B.V	USD	2026/8/10	2025/8/28	98.8759
0256972-000	XS3119664640	FCN JPM-TSM 10% 100226 187.9701	J.P. Morgan Structured Products B.V	USD	2026/2/10	2025/8/28	98.0772
0256975-000	XS3119653874	FCN JPM-MSFT/PLTR 19.16% 041225	J.P. Morgan Structured Products B.V	USD	2025/12/4	2025/8/28	100.1465
0256982-000	XS3119653791	FCN JPM-AAPL/PLTR 18.93% 041225	J.P. Morgan Structured Products B.V	USD	2025/12/4	2025/8/28	100.3021

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0257131-000	XS3119735689	FCN JPM-IBI CO/SHIBA MECHA/TK SEI	J.P. Morgan Structured Products B.V	JPY	2026/2/12	2025/8/28	97.2047
0257141-000	XS3119629064	DAC JPM-NVDA/TSLA 24.29% 110526	J.P. Morgan Structured Products B.V	USD	2026/5/11	2025/8/28	99.8272
0257220-000	XS3119689555	DAC JPM-MITSU H/TOYOTA M/SOFTBANK/	J.P. Morgan Structured Products B.V	JPY	2026/8/13	2025/8/28	99.3649
0257228-000	XS3119689639	DAC JPM-DISCO/FANUC 12% 031025	J.P. Morgan Structured Products B.V	JPY	2025/10/3	2025/8/28	98.1543
0257229-000	XS3119568171	FCN JPM-INTC/LUV 10% 050826	J.P. Morgan Structured Products B.V	USD	2026/8/5	2025/8/28	97.4186
0257262-000	XS3119568254	FCN JPM-GOOG/NVDA/TSM 10%	J.P. Morgan Structured Products B.V	USD	2026/7/6	2025/8/28	98.7628
0257577-000	XS3119984980	FCN JPM-SHISEIDO CO/KYOCERA/MURATA	J.P. Morgan Structured Products B.V	JPY	2026/5/18	2025/8/28	98.411
0257627-000	XS3119794009	FCN JPM-SONY CRP/TOKYO ELECTRON/	J.P. Morgan Structured Products B.V	JPY	2026/5/18	2025/8/28	91.0957
0257947-000	XS3119933136	FCN JPM-AAL/TSM 12% 120826	J.P. Morgan Structured Products B.V	USD	2026/8/12	2025/8/28	98.2031
0257948-000	XS3119933052	FCN JPM-AAL/TSLA 12% 120826	J.P. Morgan Structured Products B.V	USD	2026/8/12	2025/8/28	98.79
0258256-000	XS3144077339	FCN JPM-SONY CRP/FUDOSAN/SOFTBANK	J.P. Morgan Structured Products B.V	JPY	2026/3/3	2025/8/28	99.614
0258264-000	XS3143150657	FCN JPM-UNH 16.56% 241125 204.6375	J.P. Morgan Structured Products B.V	USD	2025/11/24	2025/8/28	98.9302
0258327-000	XS3143151549	FCN JPM-NVDA/TSM 10% 240226	J.P. Morgan Structured Products B.V	USD	2026/2/24	2025/8/28	97.8919
0258464-000	XS3143160706	FCN JPM-TSLA 8% 250226	J.P. Morgan Structured Products B.V	USD	2026/2/25	2025/8/28	97.43
0258469-000	XS3144089771	FCN JPM-NINTENDO/GOLDWIN IN/	J.P. Morgan Structured Products B.V	JPY	2026/8/25	2025/8/28	97.2599
0258632-000	XS3143773623	FCN JPM-TSM 31.08% 191125 242.814	J.P. Morgan Structured Products B.V	USD	2025/11/19	2025/8/28	97.3201
0258738-000	XS3143408170	FCN JPM-NVDA/TSM 21.89% 281125	J.P. Morgan Structured Products B.V	USD	2025/11/28	2025/8/28	96.9646
0259041-000	XS3143691734	FCN JPM-AMD 12.47% 240226 147.242	J.P. Morgan Structured Products B.V	USD	2026/2/24	2025/8/28	94.9698
0259129-000	XS3143419029	FCN JPM-AMD/NVDA 11% 040326	J.P. Morgan Structured Products B.V	USD	2026/3/4	2025/8/28	97.5539
0259132-000	XS3143419292	FCN JPM-TSM 10.57% 010926 193.7999	J.P. Morgan Structured Products B.V	USD	2026/9/1	2025/8/28	97.0517
0259138-000	XS3143597550	FCN JPM-ARM/TSLA 12% 010926	J.P. Morgan Structured Products B.V	USD	2026/9/1	2025/8/28	97.6497
0259436-000	XS3143368523	FCN JPM-SONY CRP/FAST RETAIL/	J.P. Morgan Structured Products B.V	JPY	2026/5/27	2025/8/28	93.8975
0259483-000	XS3143700667	FCN JPM-AAOI 46.96% 031125 18.5385	J.P. Morgan Structured Products B.V	USD	2025/11/3	2025/8/18	99.5
0259643-000	XS3143602731	FCN JPM-AAL 8% 050326 10.2416	J.P. Morgan Structured Products B.V	USD	2026/3/5	2025/8/19	98
0259863-000	XS3143511775	DAC JPM-RENASAS ELE/MITSU H/	J.P. Morgan Structured Products B.V	JPY	2026/6/5	2025/8/20	97.8
0260017-000	XS3143617416	FCN JPM-TENCENT/ALIBABA GRP 11.36%	J.P. Morgan Structured Products B.V	USD	2026/9/1	2025/8/28	98.2851
0260732-000	XS3143262296	FCN JPM-FANUC/FAST RETAIL 8%	J.P. Morgan Structured Products B.V	JPY	2025/12/15	2025/8/28	98
0232176-000	XS2862370371	FCN MS-RIO 6% 090925 85.0108	MORGAN STANLEY & CO. INTERNATIO	USD	2025/9/9	2025/8/28	97.86
0234151-000	XS2877556782	FCN MS-BA/C/NKE/SBUX/UBER 16.2%	MORGAN STANLEY & CO. INTERNATIO	USD	2025/10/8	2025/8/28	99.13
0235779-000	XS2893689906	FCN MS-ARM/INTC/NCLH/NVDA/TSLA	MORGAN STANLEY & CO. INTERNATIO	JPY	2025/11/4	2025/8/28	101.01
0236718-000	XS2893867775	FCN MS-GT/GOLD/MRK/KSS 18% 141125	MORGAN STANLEY & CO. INTERNATIO	USD	2025/11/14	2025/8/26	86.27
0237779-000	XS2894008692	DAC MS-AAPL/ALB/BAC/MSFT/SBUX	MORGAN STANLEY & CO. INTERNATIO	USD	2025/11/20	2025/8/28	97.33
0237867-000	XS2894019038	FCN MS-AAPL/ALB/BAC/MSFT/SBUX	MORGAN STANLEY & CO. INTERNATIO	USD	2025/11/21	2025/8/28	95.98
0237872-000	XS2894018907	DAC MS-AAPL/ALB/BAC/MSFT/SBUX	MORGAN STANLEY & CO. INTERNATIO	USD	2025/11/21	2025/8/28	94.41
0238094-000	XS2894054613	DAC MS-ARM/NCLH/NVDA/ON/TSLA	MORGAN STANLEY & CO. INTERNATIO	USD	2025/12/4	2025/8/28	101.61
0241514-000	XS2918368528	DAC MS-PLUG 40.82% 100226 1.3588	MORGAN STANLEY & CO. INTERNATIO	USD	2026/2/10	2025/8/28	88.41
0241590-000	XS2918385456	DAC MS-AA/F/GT/TSM 21.31% 060226	MORGAN STANLEY & CO. INTERNATIO	USD	2026/2/6	2025/8/28	97.73
0242819-000	XS2937889363	DAC MS-NVDA/TSM/AAL/GT 22.6%	MORGAN STANLEY & CO. INTERNATIO	USD	2026/2/23	2025/8/28	96.76
0243002-000	XS2937908338	FCN MS-GE/NCLH/KO/UNH/SBUX 16.78%	MORGAN STANLEY & CO. INTERNATIO	USD	2026/2/24	2025/8/28	76.59
0243005-000	XS2937908254	FCN MS-GE/NCLH/KO/UNH/BAC 16.38%	MORGAN STANLEY & CO. INTERNATIO	USD	2026/2/24	2025/8/28	89.27

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0243151-000	XS2937930266	DAC MS-SBUX/BAC/AAPL/TSM/AMD 21.8%	MORGAN STANLEY & CO. INTERNATIONAL	USD	2026/2/19	2025/8/28	98.86
0243235-000	XS2938176935	DAC MS-AAPL/AMD/BAC/SBUX/TSM	MORGAN STANLEY & CO. INTERNATIONAL	USD	2026/2/20	2025/8/28	98.69
0243666-000	XS2938235889	DAC MS-AAPL/AMD/BAC/SBUX/TSM 19.8%	MORGAN STANLEY & CO. INTERNATIONAL	USD	2026/2/24	2025/8/28	97.49
0243676-000	XS2938235707	DAC MS-SBUX/BAC/AAPL/TSM/UBER	MORGAN STANLEY & CO. INTERNATIONAL	USD	2026/2/24	2025/8/28	97.63
0243929-000	XS2938284317	DAC MS-AAPL/BAC/SBUX/AMD/UBER	MORGAN STANLEY & CO. INTERNATIONAL	USD	2026/2/26	2025/8/28	97.68
0243930-000	XS2938284663	DAC MS-AAPL/SBUX/TSM/UBER/UBS 20%	MORGAN STANLEY & CO. INTERNATIONAL	USD	2026/2/26	2025/8/28	98.03
0243934-000	XS2938284580	DAC MS-SBUX/AAPL/TSM/UBS/AMD 20.7%	MORGAN STANLEY & CO. INTERNATIONAL	USD	2026/2/26	2025/8/28	98.1
0243935-000	XS2938284408	DAC MS-SBUX/TSM/MSFT/UBS/AMD 20%	MORGAN STANLEY & CO. INTERNATIONAL	USD	2026/2/26	2025/8/28	98.12
0244005-000	XS2938290124	FCN MS-NINTENDO/GOLDWIN IN 8%	MORGAN STANLEY & CO. INTERNATIONAL	JPY	2026/3/6	2025/8/28	100.01
0244121-000	XS2938298960	FCN MS-RENESES ELE/KEYENCE CO/	MORGAN STANLEY & CO. INTERNATIONAL	JPY	2025/9/9	2025/8/28	97.94
0244456-000	XS2938364002	FCN MS-RENESES ELE/TOKYO ELECTRON/	MORGAN STANLEY & CO. INTERNATIONAL	JPY	2025/9/11	2025/8/28	88.44
0244671-000	XS2938464307	DAC MS-SBUX/AAPL/TSM/UBS/MU 23.3%	MORGAN STANLEY & CO. INTERNATIONAL	USD	2026/3/5	2025/8/28	100.65
0244970-000	XS2938524134	DAC MS-AAPL/ALB/SBUX/TSM/UBS	MORGAN STANLEY & CO. INTERNATIONAL	USD	2026/3/9	2025/8/28	99.87
0244979-000	XS2938524217	DAC MS-AAPL/AMD/SBUX/TSM/UBS	MORGAN STANLEY & CO. INTERNATIONAL	USD	2026/3/9	2025/8/28	99.21
0244980-000	XS2938524308	DAC MS-SBUX/AAPL/TSM/UBER/UBS	MORGAN STANLEY & CO. INTERNATIONAL	USD	2026/3/9	2025/8/28	99.14
0245505-000	XS2996190794	DAC MS-SBUX/AAPL/TSM/UBER/UBS	MORGAN STANLEY & CO. INTERNATIONAL	USD	2026/3/13	2025/8/28	99.91
0245527-000	XS2996190448	DAC MS-AAPL/AMD/NKE/SBUX/UBS	MORGAN STANLEY & CO. INTERNATIONAL	USD	2026/3/13	2025/8/28	98.73
0245682-000	XS2996235722	DAC MS-AAPL/AMD/SBUX/UBER/UBS	MORGAN STANLEY & CO. INTERNATIONAL	USD	2026/3/17	2025/8/28	102.57
0247307-000	XS2996456732	FCN MS-TENCENT/AAPL/GOOGL/UMC 8%	MORGAN STANLEY & CO. INTERNATIONAL	USD	2026/4/13	2025/8/28	98.31
0250789-000	XS3043172132	DAC MS-HITACHI L/SONY CRP/	MORGAN STANLEY & CO. INTERNATIONAL	JPY	2025/12/4	2025/8/28	101.26
0254622-000	XS3081347331	DAC MS-UAL/OXY/LLY/UNH/TSM 31.02%	MORGAN STANLEY & CO. INTERNATIONAL	USD	2026/7/16	2025/8/28	102.14
0254882-000	XS3094791731	DAC MS-UBS/LUV/BAC/BHP/INTC 26%	MORGAN STANLEY & CO. INTERNATIONAL	USD	2026/7/13	2025/8/28	98.82
0255664-000	XS3094824177	FCN MS-TOKYO ELECTRON/MITSU H/	MORGAN STANLEY & CO. INTERNATIONAL	JPY	2026/1/28	2025/8/28	93.76
0258036-000	XS3095052711	FCN MS-HITACHI L/NIDEC CORP/ROHM/	MORGAN STANLEY & CO. INTERNATIONAL	JPY	2026/2/13	2025/8/28	98.39
0258037-000	XS3095052802	FCN MS-NEC CORP/MITSU H/SOFTBANK/	MORGAN STANLEY & CO. INTERNATIONAL	JPY	2026/2/13	2025/8/28	98.56
0258039-000	XS3095053016	FCN MS-SMR/SOXX 36.96% 201125	MORGAN STANLEY & CO. INTERNATIONAL	USD	2025/11/20	2025/8/28	95.36
0258215-000	XS3095079672	DAC MS-AMD/NKE/PLTR 20% 210826	MORGAN STANLEY & CO. INTERNATIONAL	USD	2026/8/21	2025/8/28	97.37
0258533-000	XS3095113364	DAC MS-AVGO/MRVL/UAL/RENESES ELE/	MORGAN STANLEY & CO. INTERNATIONAL	USD	2026/8/26	2025/8/28	98.21
0258635-000	XS3095121110	DAC MS-UBS/LUV/BAC/DIS/INTC 20.7%	MORGAN STANLEY & CO. INTERNATIONAL	USD	2026/8/19	2025/8/28	98.36
0258744-000	XS3095132406	DAC MS-RENESES ELE/MRVL/NCLH/UAL/	MORGAN STANLEY & CO. INTERNATIONAL	USD	2026/8/27	2025/8/28	97.81
0258870-000	XS3095142116	DAC MS-INTC/BAC/HSBC/SBUX/NKE 22%	MORGAN STANLEY & CO. INTERNATIONAL	USD	2026/8/21	2025/8/28	98.58
0259228-000	XS3095183656	DAC MS-RENESES ELE/TOKYO ELECTRON/	MORGAN STANLEY & CO. INTERNATIONAL	JPY	2026/6/2	2025/8/28	97.75
0259237-000	XS3095184977	DAC MS-AMC/FMG/SHL/WOW 12%	MORGAN STANLEY & CO. INTERNATIONAL	AUD	2026/9/2	2025/8/15	97
0259240-000	XS3095184035	DAC MS-RENESES ELE/TOKYO ELECTRON/	MORGAN STANLEY & CO. INTERNATIONAL	JPY	2026/6/2	2025/8/28	97.72
0259242-000	XS3095189265	DAC MS-RENESES ELE/TOKYO ELECTRON/	MORGAN STANLEY & CO. INTERNATIONAL	JPY	2026/3/5	2025/8/28	98.2
0259374-000	XS3095193614	FCN MS-AAPL/AMZN/AVGO/GOOGL/MSFT	MORGAN STANLEY & CO. INTERNATIONAL	AUD	2026/9/2	2025/8/28	95.08
0259406-000	XS3095193705	FCN MS-AMAT/NVDA/TSLA/TSM 12%	MORGAN STANLEY & CO. INTERNATIONAL	USD	2026/9/2	2025/8/28	94.68
0259517-000	XS3095206028	FCN MS-SONY CRP/ROHM 6% 270826	MORGAN STANLEY & CO. INTERNATIONAL	JPY	2026/8/27	2025/8/28	96.44
0259652-000	XS3095228188	DAC MS-BAC/CARR/INTC/NKE/UBS 24%	MORGAN STANLEY & CO. INTERNATIONAL	USD	2026/8/28	2025/8/28	99.13
0259832-000	XS3095238575	DAC MS-TOKYO ELECTRON/HITACHI L/	MORGAN STANLEY & CO. INTERNATIONAL	JPY	2026/3/5	2025/8/20	98

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0259897-000	XS3095245430	DAC MS-HITACHI L/RENESAS ELE	MORGAN STANLEY & CO. INTERNATIO	EUR	2026/3/5	2025/8/20	98
0259973-000	XS3095249424	DAC MS-BAC/INTC/NKE/NUE/UBS 24.3%	MORGAN STANLEY & CO. INTERNATIO	USD	2026/8/31	2025/8/28	98.68
0259995-000	XS3095238815	DAC MS-RENESAS ELE/TOKYO ELECTRON	MORGAN STANLEY & CO. INTERNATIO	JPY	2026/6/5	2025/8/21	98
0260012-000	XS3095258680	FCN MS-HITACHI L/TOKYO ELECTRON/	MORGAN STANLEY & CO. INTERNATIO	JPY	2026/9/8	2025/8/21	98.1
0260015-000	XS3095260827	FCN MS-RECRUIT/TOKYO ELECTRON/	MORGAN STANLEY & CO. INTERNATIO	JPY	2026/3/4	2025/8/27	97.89
0260118-000	XS3095291624	FCN MS-HITACHI L/SONY CRP/	MORGAN STANLEY & CO. INTERNATIO	JPY	2026/4/2	2025/8/28	98.39
0260545-000	XS3095350222	DAC MS-AVGO/NVDA/TSM 15.1% 120326	MORGAN STANLEY & CO. INTERNATIO	USD	2026/3/12	2025/8/27	98
0260546-000	XS3095350149	DAC MS-RENESAS ELE/YASKAWA/PCG/	MORGAN STANLEY & CO. INTERNATIO	AUD	2026/9/14	2025/8/27	99.25
0232830-000	XS2830233891	DAC NOM-DAIWA SEC/NIP BUILD/JFE/	NOMURA INTERNATIONAL FUNDING	JPY	2025/9/24	2025/8/28	99.5742
0233380-000	XS2830203126	FCN NOM-TSM/PFE 10% 250925	NOMURA INTERNATIONAL FUNDING	USD	2025/9/25	2025/8/28	99.4059
0234195-000	XS2830133323	DAC NOM-AMD/GOOG/NKE/ON/QCOM	NOMURA INTERNATIONAL FUNDING	USD	2025/10/16	2025/8/28	97.9011
0237093-000	XS2875575073	PPN100 NOM-ZERO COUPON LINEAR NOTE	NOMURA INTERNATIONAL FUNDING	USD	2029/11/13	2025/8/28	103.82823
0238115-000	XS2875482908	FCN NOM-NETEASE 10% 041225 91.5595	NOMURA INTERNATIONAL FUNDING	USD	2025/12/4	2025/8/28	100.98
0238278-000	XS2875461738	FCN NOM-TENCENT/ALIBABA GRP/DPZ 8%	NOMURA INTERNATIONAL FUNDING	USD	2025/12/5	2025/8/28	100.2276
0238620-000	XS2875424702	FCN NOM-DIS/NKE/SLB 8% 111225	NOMURA INTERNATIONAL FUNDING	USD	2025/12/11	2025/8/28	94.5549
0239127-000	XS2875355971	DAC NOM-AMD/MU/NKE/NVO/ON 20%	NOMURA INTERNATIONAL FUNDING	USD	2025/12/22	2025/8/28	75.1113
0241780-000	XS2956318138	DAC NOM-DELL/MU/ON/QCOM/TSM 20%	NOMURA INTERNATIONAL FUNDING	USD	2026/2/9	2025/8/28	102.0987
0241787-000	XS2956302488	DAC NOM-MU/DELL/ON/QCOM/TSM 20%	NOMURA INTERNATIONAL FUNDING	USD	2026/2/9	2025/8/28	102.3264
0244006-000	XS2956166958	FCN NOM-ALIBABA GRP/NETEASE 8%	NOMURA INTERNATIONAL FUNDING	USD	2026/3/6	2025/8/28	100.4454
0247656-000	XS2956676568	FCN NOM-AIA/JD COM/AIR C/BYD	NOMURA INTERNATIONAL FUNDING	HKD	2025/10/9	2025/8/28	84.8826
0251314-000	XS3026805583	DAC NOM-AAL/TSLA 26.93% 081225	NOMURA INTERNATIONAL FUNDING	USD	2025/12/8	2025/8/25	100.6038
0255518-000	XS3116127781	DAC NOM-XIAOMI/BYD/MEITUAN/TENCEN	NOMURA INTERNATIONAL FUNDING	HKD	2026/1/27	2025/8/28	93.6342
0255778-000	XS3116099550	FCN NOM-ARM/UNH 18.33% 201125	NOMURA INTERNATIONAL FUNDING	USD	2025/11/20	2025/8/28	99.4851
0255780-000	XS3116098826	FCN NOM-ACN/LULU/MRVL 15% 290726	NOMURA INTERNATIONAL FUNDING	USD	2026/7/29	2025/8/28	97.2972
0256451-000	XS3118818254	FCN NOM-INTC 8% 050226 17.0065	NOMURA INTERNATIONAL FUNDING	USD	2026/2/5	2025/8/28	99.5445
0256466-000	XS3118844508	DAC NOM-CRM/MRVL 25.38% 050226	NOMURA INTERNATIONAL FUNDING	USD	2026/2/5	2025/8/28	99.5346
0256543-000	XS3118843955	FCN NOM-CEG/VST 15% 050826	NOMURA INTERNATIONAL FUNDING	USD	2026/8/5	2025/8/28	100.1088
0257172-000	XS3118779332	FCN NOM-CRCL 12% 120826 113.6887	NOMURA INTERNATIONAL FUNDING	USD	2026/8/12	2025/8/28	85.2291
0257380-000	XS3118776742	DAC NOM-BAIDU INC/ALIBABA GRP/	NOMURA INTERNATIONAL FUNDING	USD	2026/2/12	2025/8/28	98.3466
0257707-000	XS3118751083	DAC NOM-MC/MRVL/VOW3 12% 180226	NOMURA INTERNATIONAL FUNDING	EUR	2026/2/18	2025/8/28	97.3665
0257748-000	XS3118748378	FCN NOM-MITSUI/SUMITOMO/	NOMURA INTERNATIONAL FUNDING	USD	2026/2/19	2025/8/28	99.2277
0258243-000	XS3118700338	FCN NOM-NVDA/TSM 17.42% 230226	NOMURA INTERNATIONAL FUNDING	USD	2026/2/23	2025/8/28	98.6733
0258462-000	XS3118640500	FCN NOM-NKE/TSM/MSFT 17.15% 181225	NOMURA INTERNATIONAL FUNDING	USD	2025/12/18	2025/8/28	99.3267
0258465-000	XS3118677098	FCN NOM-INTC/MU/UAL 18.5% 260526	NOMURA INTERNATIONAL FUNDING	USD	2026/2/26	2025/8/28	99.5346
0258537-000	XS3118626772	FCN NOM-ARM/NCLH/PLTR 15% 260826	NOMURA INTERNATIONAL FUNDING	USD	2026/8/26	2025/8/28	96.7032
0258538-000	XS3118626004	FCN NOM-PLTR/MU/TSM 15% 260826	NOMURA INTERNATIONAL FUNDING	USD	2026/8/26	2025/8/28	96.9408
0258626-000	XS3118667701	FCN NOM-PLTR/TSM/MRVL 15% 260826	NOMURA INTERNATIONAL FUNDING	USD	2026/8/26	2025/8/28	97.0299
0258644-000	XS3118666307	FCN NOM-PRU/BARC 8% 250226	NOMURA INTERNATIONAL FUNDING	GBP	2026/2/25	2025/8/28	97.515
0258729-000	XS3118654394	FCN NOM-TSM/PLTR/MU 15% 270826	NOMURA INTERNATIONAL FUNDING	USD	2026/8/27	2025/8/28	96.8022
0259078-000	XS3118629446	FCN NOM-AMD/INTC 8% 030326	NOMURA INTERNATIONAL FUNDING	USD	2026/3/3	2025/8/28	97.6041

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0259174-000	XS3118618597	FCN NOM-AMD/CEG/PLTR 15% 010926	NOMURA INTERNATIONAL FUNDING	USD	2026/9/1	2025/8/28	95.535
0259243-000	XS3118576142	DAC NOM-INTC/TSLA 8% 050326	NOMURA INTERNATIONAL FUNDING	USD	2026/3/5	2025/8/28	97.614
0259402-000	XS3118618670	FCN NOM-INTC/TSLA 10% 260826	NOMURA INTERNATIONAL FUNDING	USD	2026/8/26	2025/8/28	97.3665
0259867-000	XS3118594715	FCN NOM-HITACHI L/SONY CRP/MITSU H	NOMURA INTERNATIONAL FUNDING	JPY	2026/9/7	2025/8/28	95.5746
0260005-000	XS3118553877	FCN NOM-AMD/NVDA/TSLA 19.18%	NOMURA INTERNATIONAL FUNDING	USD	2026/3/6	2025/8/28	98.0595
0260011-000	XS3118557274	DAC NOM-ALAB/PLTR 17.08% 301025	NOMURA INTERNATIONAL FUNDING	USD	2025/10/30	2025/8/28	98.1288
0260013-000	XS3118554172	FCN NOM-NVDA/TSM/PLTR 15% 090926	NOMURA INTERNATIONAL FUNDING	USD	2026/9/9	2025/8/28	98.406
0260120-000	XS3118531808	FCN NOM-HITACHI L/PAN PACIFIC/	NOMURA INTERNATIONAL FUNDING	JPY	2026/4/2	2025/8/28	96.9111
0260542-000	XS3118472441	FCN NOM-AMD/LUV 10% 080926	NOMURA INTERNATIONAL FUNDING	USD	2026/9/8	2025/8/27	98
0260553-000	XS3118476350	FCN NOM-AVGO/ORCL/TSM 15% 140926	NOMURA INTERNATIONAL FUNDING	USD	2026/9/14	2025/8/27	99.82
0260556-000	XS3118476517	FCN NOM-NVDA/PLTR/CEG 15% 140926	NOMURA INTERNATIONAL FUNDING	USD	2026/9/14	2025/8/27	99.63
0201058-000	XS2508181901	PPN100 SGIS-SGIS USISSO30/USISSO05	SG ISSUER	USD	2029/10/21	2025/8/27	98.62
0201195-000	XS2508308314	PPN100 SGIS-SGIS USISSO30/USISSO05	SG ISSUER	USD	2029/10/28	2025/8/27	98.49
0201309-000	XS2508319519	PPN100 SGIS-SGIS USISSO30/USISSO05	SG ISSUER	USD	2029/11/2	2025/8/27	98.39
0201382-000	XS2508328189	PPN100 SGIS-SGIS USISSO30/USISSO05	SG ISSUER	USD	2029/11/4	2025/8/27	98.36
0201427-000	XS2508331720	PPN100 SGIS-SGIS USISSO30/USISSO05	SG ISSUER	USD	2027/11/7	2025/8/27	97.68
0201504-000	XS2508338147	PPN100 SGIS-SGIS USISSO30/USISSO05	SG ISSUER	USD	2027/11/9	2025/8/27	97.65
0201727-000	XS2508360406	PPN100 SGIS-SGIS USISSO30/USISSO05	SG ISSUER	USD	2029/11/17	2025/8/27	98.13
0233648-000	XS2881903483	FCN SGIS-DIS/PFE/T 12% 081025	SG ISSUER	USD	2025/10/8	2025/8/27	100.01
0235845-000	XS2882054344	SGIS USD 20Y UST 6% 291025	SG ISSUER	USD	2025/10/29	2025/8/27	96.25
0235899-000	XS2882058923	DAC SGIS-MUN/KE/OXY/PFE 15% 041125	SG ISSUER	USD	2025/11/4	2025/8/27	100.4
0236834-000	XS2928151666	FCN SGIS-AAL/NVDA/PYPL 15% 141125	SG ISSUER	CNY	2025/11/14	2025/8/27	101.1
0236851-000	XS2928151823	FCN SGIS-AAL/AVGO/NVDA 15% 141125	SG ISSUER	CNY	2025/11/14	2025/8/27	100.44
0236939-000	XS2928156897	DAC SGIS-COST/DAL/XOM 15% 171125	SG ISSUER	USD	2025/11/17	2025/8/27	100.18
0239449-000	XS2928338735	DAC SGIS-AAPL/ALB/BAC/MSFT/SBUX	SG ISSUER	USD	2025/12/18	2025/8/27	97.29
0239601-000	XS2928354344	DAC SGIS-AAL/ARM/NCLH/NVDA/PLTR	SG ISSUER	USD	2025/12/30	2025/8/27	102.17
0239632-000	XS2928359228	FCN SGIS-AAL/CEG/NVDA/TSM 15%	SG ISSUER	CNY	2026/1/2	2025/8/27	99.82
0239735-000	XS2928368484	DAC SGIS-AAPL/ALB/BAC/MSFT/SBUX	SG ISSUER	USD	2025/12/24	2025/8/27	97.43
0239762-000	XS2928368567	DAC SGIS-SBUX/AAPL/MSFT/BAC/UBER	SG ISSUER	USD	2025/12/24	2025/8/27	100.24
0239857-000	XS2928381404	FCN SGIS-CAT/DAL/GM/PYPL/WFC	SG ISSUER	USD	2026/1/7	2025/8/27	93.63
0240054-000	XS2928400048	FCN SGIS-AAPL/GOOGL/AMZN/MSFT/META	SG ISSUER	USD	2026/1/8	2025/8/27	98.49
0240099-000	XS2928408371	FCN SGIS-NVDA/TSLA 12% 070126	SG ISSUER	USD	2026/1/7	2025/8/27	98.61
0240103-000	XS2928408538	FCN SGIS-AAPL/AMZN/GOOGL/MSFT/META	SG ISSUER	USD	2026/1/7	2025/8/27	98.81
0240338-000	XS2928435770	FCN SGIS-AAL/BMW 5% 090126	SG ISSUER	JPY	2026/1/9	2025/8/27	96.12
0240642-000	XS2928461859	FCN SGIS-AAL/PLTR/TSM 16.5% 260126	SG ISSUER	USD	2026/1/26	2025/8/27	100.94
0240713-000	XS2928462071	FCN SGIS-AAL/PLTR/TSM 15% 230126	SG ISSUER	EUR	2026/1/23	2025/8/27	100.99
0240788-000	XS2928473946	FCN SGIS-AAL/M/NEM 12% 260126	SG ISSUER	USD	2026/1/26	2025/8/27	92.31
0241773-000	XS2970915570	DAC SGIS-NVDA/MU/GT/ASML 21.96%	SG ISSUER	USD	2026/2/10	2025/8/27	100.73
0241916-000	XS2970923087	FCN SGIS-F/GT/MU/SLB 12% 100226	SG ISSUER	USD	2026/2/10	2025/8/27	96.98
0242736-000	XS2970997362	DAC SGIS-AAL/DBK/NVDA/TSM 12.36%	SG ISSUER	CNY	2026/2/24	2025/8/27	97.5

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0242823-000	XS2970999574	DAC SGIS-AAPL/ALB/BA/BAC/SBUX	SG ISSUER	USD	2026/2/17	2025/8/27	100.67
0242827-000	XS2970997958	DAC SGIS-AAL/AA/GT/NVDA 21.84%	SG ISSUER	USD	2026/2/23	2025/8/27	97.4
0242849-000	XS2971002543	FCN SGIS-AAL/ARM/NCLH/NVDA/TSLA	SG ISSUER	USD	2026/2/24	2025/8/27	98.69
0242895-000	XS2970999145	FCN SGIS-AAPL/AMD/BAC/SBUX/TSM	SG ISSUER	USD	2026/2/17	2025/8/27	99.28
0242898-000	XS2970999228	DAC SGIS-AAPL/AMD/SBUX/BAC/TSM	SG ISSUER	USD	2026/2/17	2025/8/27	100.47
0243001-000	XS2971011965	DAC SGIS-AA/AAL/GT/NVDA 39.24%	SG ISSUER	USD	2026/2/24	2025/8/27	96.92
0243007-000	XS2971012690	DAC SGIS-SBUX/BAC/AAPL/ALB/BA	SG ISSUER	USD	2026/2/18	2025/8/27	100.18
0243012-000	XS2971012344	FCN SGIS-AAPL/SBUX/BAC/ALB/BA	SG ISSUER	USD	2026/2/18	2025/8/27	98.89
0243738-000	XS2971071514	DAC SGIS-CVS/F/HAL/VTRS 12% 040326	SG ISSUER	USD	2026/3/4	2025/8/27	97.31
0243939-000	XS2971088674	DAC SGIS-SBUX/UBER/AAPL/AMD/BA 21%	SG ISSUER	USD	2026/2/26	2025/8/27	99.02
0244008-000	XS2971094219	DAC SGIS-ASML/MBG/TEF/BOSS 12%	SG ISSUER	EUR	2026/2/27	2025/8/27	98.31
0244372-000	XS2971124651	DAC SGIS-AA/AAL/NVDA/TSM 23.4%	SG ISSUER	USD	2026/3/10	2025/8/27	98.18
0244452-000	XS2971142984	DAC SGIS-NVDA/AA/AAL/TSM 23.76%	SG ISSUER	USD	2026/3/13	2025/8/27	98.15
0244623-000	XS2971147603	FCN SGIS-FUTU/NCLH/SE 15% 120326	SG ISSUER	USD	2026/3/12	2025/8/27	100.91
0244688-000	XS3011369355	DAC SGIS-AAL/ARM/NCLH/NVDA/TSM	SG ISSUER	USD	2026/3/12	2025/8/27	100.59
0244756-000	XS3011378265	FCN SGIS-C SOUTH AIR/TRIP COM/	SG ISSUER	HKD	2025/9/8	2025/8/27	89.84
0244972-000	XS3011392845	DAC SGIS-AAL/ARM/NCLH/NVDA/TSM	SG ISSUER	USD	2026/3/16	2025/8/27	100.99
0245457-000	XS3011439406	DAC SGIS-AAL/ARM/NCLH/NVDA/TSM	SG ISSUER	USD	2026/3/20	2025/8/27	100.49
0245459-000	XS3011443853	DAC SGIS-TENCENT/BYD/MEITUAN 13.5%	SG ISSUER	USD	2025/9/22	2025/8/27	97.71
0245504-000	XS3011446872	DAC SGIS-AAPL/ALB/SBUX/UBER/UBS	SG ISSUER	USD	2026/3/13	2025/8/27	101.08
0245511-000	XS3011446526	DAC SGIS-AAPL/BA/UBER/SBUX/UBS	SG ISSUER	USD	2026/3/13	2025/8/27	98.72
0245626-000	XS3011463885	FCN SGIS-LUV/MBG 10% 160326	SG ISSUER	USD	2026/3/16	2025/8/27	98.99
0245918-000	XS3011488361	DAC SGIS-AAL/ARM/NCLH/TSLA/TSM	SG ISSUER	USD	2026/3/25	2025/8/27	100.67
0246572-000	XS3011554410	DAC SGIS-BAYN/CON/VOW3 15% 020426	SG ISSUER	EUR	2026/4/2	2025/8/27	100.96
0247144-000	XS3011593400	DAC SGIS-SBUX/AMD/BA/C/UBER 29.60%	SG ISSUER	USD	2026/4/1	2025/8/27	106.28
0247178-000	XS3011599605	DAC SGIS-BMW/BP/LHA/SHL 12% 020426	SG ISSUER	EUR	2026/4/2	2025/8/27	99.29
0247555-000	XS3011629956	DAC SGIS-AA/AMD/MU/NVDA 24.12%	SG ISSUER	USD	2026/4/14	2025/8/27	100.69
0248014-000	XS3011664607	SGIS USD 20Y UST 6% 161025	SG ISSUER	USD	2025/10/16	2025/8/27	95.9
0248217-000	XS3011686329	FCN SGIS-AMD/INTC/TSM 10% 171025	SG ISSUER	USD	2025/10/17	2025/8/27	100.06
0248327-000	XS3011697524	FCN SGIS-AMD/INTC/TSM 10% 201025	SG ISSUER	USD	2025/10/20	2025/8/27	100.02
0248632-000	XS3048511557	FCN SGIS-AMD/INTC/TSM 10% 231025	SG ISSUER	USD	2025/10/23	2025/8/27	99.99
0251019-000	XS3048739653	SG SGIS-TSM/WMT/BRK/B 260925	SG ISSUER	USD	2025/9/26	2025/8/27	96.11
0251231-000	XS3048754298	FCN SGIS-NVDA/TSM 10% 080626	SG ISSUER	USD	2026/6/8	2025/8/27	101.66
0252402-000	XS3085253253	DAC SGIS-BAYN/VOW3/CA 12% 230626	SG ISSUER	EUR	2026/6/23	2025/8/27	98.72
0253420-000	XS3085356650	FCN SGIS-AAPL/GOOGL/INTC 10%	SG ISSUER	USD	2026/7/2	2025/8/27	102.05
0253908-000	XS3085416819	FCN SGIS-MEITUAN/JD COM 9.36%	SG ISSUER	USD	2026/1/12	2025/8/27	98.82
0253963-000	XS3085416066	SG SGIS-TSM/AAL/PFE 031225	SG ISSUER	USD	2025/12/3	2025/8/27	100.49
0254415-000	XS3085482100	FCN SGIS-HK EXCH/ALIBABA GRP 8%	SG ISSUER	AUD	2026/1/15	2025/8/27	99.42
0254523-000	XS3085480666	DAC SGIS-RENEAS ELE/DAL/GT/	SG ISSUER	USD	2026/7/15	2025/8/27	96.08
0254550-000	XS3085496746	DAC SGIS-RENEAS ELE/AAL/MRVL/	SG ISSUER	USD	2026/7/16	2025/8/27	99.06

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0254616-000	XS3085500877	DAC SGIS-RENEAS ELE/MURATA/AA/GT	SG ISSUER	USD	2026/7/16	2025/8/27	97.96
0254799-000	XS3109089832	FCN SGIS-AAL/GT 13.08% 200726	SG ISSUER	USD	2026/7/20	2025/8/27	93.44
0254809-000	XS3109089329	FCN SGIS-DAL/GT 12% 200726	SG ISSUER	USD	2026/7/20	2025/8/27	93.57
0254930-000	XS3109105208	FCN SGIS-DAL/GT/UNH 12% 210726	SG ISSUER	USD	2026/7/21	2025/8/27	93.62
0255029-000	XS3109110463	DAC SGIS-INTC/BAC/BHP/LUV/UBS	SG ISSUER	USD	2026/7/14	2025/8/27	99.55
0255036-000	XS3109116312	FCN SGIS-F/NVDA 10% 140726	SG ISSUER	USD	2026/7/14	2025/8/27	98.56
0255187-000	XS3109147549	FCN SGIS-ARM/NVDA/PLTR 15% 220726	SG ISSUER	CNY	2026/7/22	2025/8/27	99.73
0255192-000	XS3109153604	FCN SGIS-ARM/MRVL/MU 15% 220726	SG ISSUER	EUR	2026/7/22	2025/8/27	98.69
0255198-000	XS3109151657	FCN SGIS-ARM/NVDA/PLTR 15.12%	SG ISSUER	USD	2026/7/22	2025/8/27	99.43
0255441-000	XS3109193733	DAC SGIS-RENEAS ELE/MURATA/DAL/GT	SG ISSUER	USD	2026/7/27	2025/8/27	94.5
0255449-000	XS3109194624	DAC SGIS-RENEAS ELE/DAL/GT/MURATA	SG ISSUER	USD	2026/7/27	2025/8/27	94.53
0255451-000	XS3109194541	DAC SGIS-AZN/GT/LLY/MRVL 13.68%	SG ISSUER	USD	2026/7/27	2025/8/27	94.26
0255452-000	XS3109194897	DAC SGIS-CRM/CSV/GT/MRVL 13.2%	SG ISSUER	USD	2026/7/27	2025/8/27	93.99
0255454-000	XS3109193816	DAC SGIS-GT/LLY/MRVL/RHM 12.84%	SG ISSUER	JPY	2026/7/28	2025/8/27	94.47
0255514-000	XS3109197643	DAC SGIS-RENEAS ELE/DAL/GT/MURATA	SG ISSUER	JPY	2026/7/27	2025/8/27	94.67
0255517-000	XS3109204019	DAC SGIS-AMZN/BAC/GOOG/LUV/UBS	SG ISSUER	USD	2026/7/20	2025/8/27	98.75
0255521-000	XS3109197999	DAC SGIS-BNP/VOW3/ASML 13.5%	SG ISSUER	USD	2026/7/27	2025/8/27	98.14
0255526-000	XS3109198021	DAC SGIS-RENEAS ELE/DAL/GT/MURATA	SG ISSUER	USD	2026/7/27	2025/8/27	94.39
0255531-000	XS3109203474	DAC SGIS-BHP/BAC/INTC/LUV/UBS	SG ISSUER	USD	2026/7/20	2025/8/27	98.9
0255572-000	XS3109208358	DAC SGIS-DAL/GOOG/GT/LLY 13.2%	SG ISSUER	AUD	2026/7/27	2025/8/27	94.19
0255689-000	XS3109226251	DAC SGIS-UBS/LUV/BAC/BHP/INTC	SG ISSUER	USD	2026/7/21	2025/8/27	98.54
0255701-000	XS3109226178	DAC SGIS-UBS/LUV/BAC/GOOG/AMZN	SG ISSUER	USD	2026/7/21	2025/8/27	98.36
0255765-000	XS3109237373	DAC SGIS-RENEAS ELE/MURATA/UAL/	SG ISSUER	USD	2026/7/29	2025/8/27	95.39
0255774-000	XS3109238181	DAC SGIS-RENEAS ELE/AAL/MRVL/	SG ISSUER	USD	2026/7/29	2025/8/27	97.06
0255782-000	XS3109239585	FCN SGIS-FM/UAL 12% 290726	SG ISSUER	USD	2026/7/29	2025/8/26	98.33
0255837-000	XS3109244312	ELN SGIS-INTC 291025 21.4118	SG ISSUER	USD	2025/10/29	2025/8/26	102.06
0255878-000	XS3109258452	DAC SGIS-AA/AAL/UNH/CRM 19.08%	SG ISSUER	USD	2026/7/30	2025/8/27	98.53
0255971-000	XS3109277320	DAC SGIS-RENEAS ELE/ARM/NCLH/ON/	SG ISSUER	USD	2026/7/31	2025/8/27	99.39
0255987-000	XS3109279961	DAC SGIS-AA/AAL/CSV/AZN 12.36%	SG ISSUER	USD	2026/7/31	2025/8/27	99.94
0255988-000	XS3109279458	DAC SGIS-GOOG/AA/AAL/CSV 16.92%	SG ISSUER	USD	2026/7/31	2025/8/27	100.19
0255992-000	XS3109277593	DAC SGIS-RENEAS ELE/AAL/ARM/MRVL/	SG ISSUER	USD	2026/7/31	2025/8/27	100.04
0255993-000	XS3109277759	DAC SGIS-AA/AAL/CRM/GT 14.28%	SG ISSUER	USD	2026/7/31	2025/8/27	96.81
0255994-000	XS3109278997	DAC SGIS-GOOG/AA/AAL/CSV 14.16%	SG ISSUER	USD	2026/7/31	2025/8/27	99.95

Olympic SE Code	ISIN Code	Instrument Name	Issuer Name	Ccy	Maturity Date	Market Date	Market Price
0255996-000	XS3109279615	DAC SGIS-AA/AAL/CRM/UNH 18% 310726	SG ISSUER	USD	2026/7/31	2025/8/27	100.41
0256052-000	XS3109285265	DAC SGIS-AA/AAL/CRM/AZN 13.32%	SG ISSUER	USD	2026/7/31	2025/8/27	100.02
0256062-000	XS3109288871	DAC SGIS-CRDO/NCLH/ON/PLTR/TSLA	SG ISSUER	JPY	2026/7/31	2025/8/27	101.69
0256126-000	XS3109296387	DAC SGIS-AAL/NKE/INTC 20% 030826	SG ISSUER	USD	2026/8/3	2025/8/27	99.82
0256235-000	XS3109308067	DAC SGIS-ASML/SIE/BNP/AM 10%	SG ISSUER	EUR	2026/5/5	2025/8/27	96.33
0256300-000	XS3109319007	DAC SGIS-AA/AAL/CVS/GT 16.8%	SG ISSUER	USD	2026/8/4	2025/8/27	97.92
0256305-000	XS3109319346	DAC SGIS-AA/AAL/CVS/GT 17.16%	SG ISSUER	USD	2026/8/4	2025/8/27	97.73
0256368-000	XS3109325236	DAC SGIS-AA/AAL/CVS/GT 12.72%	SG ISSUER	USD	2026/8/4	2025/8/27	96.92
0256542-000	XS3109348873	DAC SGIS-SIE/ASML/AMD 10% 060526	SG ISSUER	EUR	2026/5/6	2025/8/27	98.91
0256544-000	XS3109348790	FCN SGIS-AVGO/CEG/NCLH 15% 050826	SG ISSUER	USD	2026/8/5	2025/8/27	99.77
0256547-000	XS3109349681	FCN SGIS-QS 8.16% 050226 5.2621	SG ISSUER	USD	2026/2/5	2025/8/27	93.51
0256548-000	XS3109351588	FCN SGIS-F/INTC 10% 290726	SG ISSUER	USD	2026/7/29	2025/8/27	98.26
0256625-000	XS3109359565	DAC SGIS-ASML/BAYN/LHA 12% 060826	SG ISSUER	EUR	2026/8/6	2025/8/27	98.94
0256752-000	XS3109368129	DAC SGIS-UBS/LUV/BAC/INTC 23.8%	SG ISSUER	USD	2026/7/30	2025/8/27	98.3
0256796-000	XS3109382203	SGIS USD 10Y UST 5.1% 040826	SG ISSUER	USD	2026/8/4	2025/8/27	98.11
0256901-000	XS3109392772	FCN SGIS-TGT/GT 10.68% 100826	SG ISSUER	USD	2026/8/10	2025/8/27	90.67
0256907-000	XS3109396336	DAC SGIS-AMD/ASML/META 12% 080526	SG ISSUER	USD	2026/5/8	2025/8/27	99.18
0257138-000	XS3130731147	FCN SGIS-LUV/F/NKE 9% 110826	SG ISSUER	CAD	2026/8/11	2025/8/27	95.35
0257232-000	XS3130745014	SGIS USD 20Y UST 5.6% 090226	SG ISSUER	USD	2026/2/9	2025/8/27	98.13
0257236-000	XS3130745105	SGIS USD 20Y UST 5.8% 070826	SG ISSUER	USD	2026/8/7	2025/8/27	97.5
0257292-000	XS3130748380	DAC SGIS-BAC/UBS/INTC/TXN/AAPL	SG ISSUER	USD	2026/8/5	2025/8/27	100.51
0257381-000	XS3130763264	DAC SGIS-AAL/MRVL/VOW3 15% 120226	SG ISSUER	USD	2026/2/12	2025/8/27	98.29
0257469-000	XS3130775193	DAC SGIS-AAL/ASML/TSLA 20% 140826	SG ISSUER	USD	2026/8/14	2025/8/27	98.99
0257473-000	XS3130777215	FCN SGIS-GT/NCLH/SBUX 13.44%	SG ISSUER	USD	2026/8/14	2025/8/27	92.71
0257631-000	XS3130787362	FCN SGIS-F/NCLH/UAL 13.32% 170826	SG ISSUER	USD	2026/8/17	2025/8/27	99.04
0257693-000	XS3130787875	DAC SGIS-BAC/INTC/SBUX/LUV 21%	SG ISSUER	USD	2026/8/10	2025/8/27	99.37
0257966-000	XS3130828810	DAC SGIS-CRM/DAL/LLY/PFE 15%	SG ISSUER	USD	2026/2/20	2025/8/27	97.28
0258041-000	XS3130838454	FCN SGIS-AMD/NKE/PLTR 15% 200226	SG ISSUER	USD	2026/2/20	2025/8/27	96.72
0258043-000	XS3130838967	FCN SGIS-OSCR 12% 200826 7.7023	SG ISSUER	EUR	2026/8/20	2025/8/1	98
0258122-000	XS3130841755	FCN SGIS-CRDO/PLTR/TSLA/NCLH/ON	SG ISSUER	USD	2026/8/20	2025/8/27	96.87
0258127-000	XS3130841912	SG SGIS-TSM/WMT/BRK/B 130126	SG ISSUER	USD	2026/1/13	2025/8/27	96.29
0258258-000	XS3130871232	DAC SGIS-RENASAS ELE/MURATA/DAL/GT	SG ISSUER	USD	2026/8/24	2025/8/27	97.84
0258261-000	XS3130872123	DAC SGIS-DAL/GT/DAIICHI/	SG ISSUER	USD	2026/8/24	2025/8/27	98.11
0258628-000	XS3130902052	DAC SGIS-RENASAS ELE/DAL/GT/MRVL	SG ISSUER	USD	2026/8/26	2025/8/27	95.98
0258658-000	XS3130919296	DAC SGIS-ADBE/CVX/NVO 12% 270826	SG ISSUER	USD	2026/8/27	2025/8/27	97.48
0258740-000	XS3130921433	FCN SGIS-MRVL/PLTR/TSM 15% 270826	SG ISSUER	EUR	2026/8/27	2025/8/27	96.58
0258974-000	XS3130952743	DAC SGIS-AA/DAL/GT/PCG 12.84%	SG ISSUER	USD	2026/8/31	2025/8/27	97.88
0258977-000	XS3130957890	DAC SGIS-AVGO/JPM/NVDA 10% 311225	SG ISSUER	USD	2025/12/31	2025/8/27	96.3
0259086-000	XS3130960175	FCN SGIS-AMD/AVGO 16.68% 030326	SG ISSUER	USD	2026/3/3	2025/8/27	95.34
0259089-000	XS3130960688	FCN SGIS-NVDA/TSM 10% 310826	SG ISSUER	USD	2026/8/31	2025/8/27	97.16

Olympic SE Code	ISIN Code	Instrument Name	Issuer Name	Ccy	Maturity Date	Market Date	Market Price
0259125-000	XS3130977575	DAC SGIS-CRM/LLY/MRVL/UNH 20.40%	SG ISSUER	USD	2026/9/1	2025/8/27	96.97
0259425-000	XS3131012232	DAC SGIS-INTC/TSM/UNH 55.2% 050326	SG ISSUER	JPY	2026/3/5	2025/8/18	97.5
0259537-000	XS3131019831	DAC SGIS-AVGO/BABA/DAL/NVDA/UNH	SG ISSUER	USD	2026/9/3	2025/8/18	99.5
0259635-000	XS3131039193	DAC SGIS-AA/AAL/PCG/STMPA 12%	SG ISSUER	GBP	2026/9/4	2025/8/19	99.2
0259659-000	XS3131038898	DAC SGIS-AAL/CRM/RHM/STMPA 12.36%	SG ISSUER	GBP	2026/9/4	2025/8/19	99.2
0259838-000	XS3131049747	FCN SGIS-INTC/TSLA 15% 310826	SG ISSUER	USD	2026/8/31	2025/8/27	96.68
0259841-000	XS3131049820	FCN SGIS-BA/TSLA 12% 310826	SG ISSUER	USD	2026/8/31	2025/8/27	96.85
0259853-000	XS3131050240	FCN SGIS-AMD/INTC 10% 050326	SG ISSUER	USD	2026/3/5	2025/8/20	98
0259869-000	XS3131054150	FCN SGIS-NVDA/TSLA 11% 080926	SG ISSUER	USD	2026/9/8	2025/8/20	98
0259976-000	XS3154267820	DAC SGIS-AM/ASML/BNP/SIE 10% 050626	SG ISSUER	EUR	2026/6/5	2025/8/21	97.8
0259977-000	XS3154269289	FCN SGIS-UNH/TSLA/TSM 19.44%	SG ISSUER	USD	2026/3/5	2025/8/21	98
0260021-000	XS3154288313	DAC SGIS-TSM/UNH/INTC 42% 060326	SG ISSUER	USD	2026/3/6	2025/8/21	98
0260547-000	XS3154349552	FCN SGIS-AXP/BAC/KO/UNH 10% 140926	SG ISSUER	AUD	2026/9/14	2025/8/27	97
0260561-000	XS3154353828	DAC SGIS-TSLA/AAL/AMD 23.76%	SG ISSUER	USD	2026/6/12	2025/8/27	97.8
0260563-000	XS3154357142	DAC SGIS-RENASAS ELE/AAL/PCG/UNH	SG ISSUER	USD	2026/9/14	2025/8/27	98.25
0110349-000	XS0813931929	PPN100 SGIS-SGIS SPX/USDJPY 070228	SOCIETE GENERALE	USD	2028/2/7	2025/8/25	87.88
0110353-000	XS0836269174	PPN100 SGIS-SGIS SPX/USDJPY 100428	SOCIETE GENERALE	USD	2028/4/10	2025/8/25	87.27
0224603-000	XS2781341990	PPN100 SGIS-SGIS 3.5Y FIXED	SOCIETE GENERALE	USD	2027/10/26	2025/8/27	100.4
0226953-000	XS2525959610	PPN100 UBS-UBS SOFR 041029	UBS AG, London Branch	USD	2029/10/4	2025/8/28	99.94
0234372-000	XS2884822847	FCN UBS-AAL/PLTR/UMC 15% 161025	UBS AG, London Branch	USD	2025/10/16	2025/8/28	99.87
0235814-000	XS2899443118	FCN UBS-NCLH/NVDA/UMC 15% 031125	UBS AG, London Branch	CNY	2025/11/3	2025/8/28	101.04
0235832-000	XS2899392539	FCN UBS-PLTR/NCLH/UMC 15% 031125	UBS AG, London Branch	CNY	2025/11/3	2025/8/28	101.22
0236748-000	XS2917711496	FCN UBS-AAL/NVDA/AVGO 15% 141125	UBS AG, London Branch	USD	2025/11/14	2025/8/28	99.15
0238929-000	XS2945884851	DAC UBS-M/PYPL 12% 161225	UBS AG, London Branch	USD	2025/12/16	2025/8/28	94.33
0240937-000	XS2961386492	FCN UBS-AAL/NVDA/CEG 15% 270126	UBS AG, London Branch	USD	2026/1/27	2025/8/28	98.42
0244215-000	XS2879653462	UBS USD 20Y UST 6% 040925	UBS AG, London Branch	USD	2025/9/4	2025/8/28	98.86
0244783-000	XS2993616593	FCN UBS-LLY/HD/DIS 10% 080925	UBS AG, London Branch	USD	2025/9/8	2025/8/28	98.58
0247439-000	XS3012582089	FCN UBS-AAL/NVDA/PLTR 18% 130426	UBS AG, London Branch	USD	2026/4/13	2025/8/28	99.21
0256843-000	XS3110385674	FCN UBS-NCLH/DAL/DIS 9.07% 090226	UBS AG, London Branch	USD	2026/2/9	2025/8/28	98.35
0257129-000	XS3110561746	FCN UBS-CRCL/CRWV/PLTR 27.36%	UBS AG, London Branch	USD	2026/2/11	2025/8/28	87.89
0258743-000	XS3140983159	FCN UBS-AAL/CRWV/NVDA/TSLA 18%	UBS AG, London Branch	EUR	2026/5/27	2025/8/28	88.48
0259360-000	XS3141103823	FCN UBS-AAPL/GOOG/MSFT/TSM 10%	UBS AG, London Branch	USD	2026/9/2	2025/8/28	95.86
0259498-000	XS3141081839	FCN UBS-GAP/PVH/VALE 12% 030926	UBS AG, London Branch	USD	2026/9/3	2025/8/19	97
0259820-000	XS3149700125	FCN UBS-CRWV/UNH 20.2% 020326	UBS AG, London Branch	USD	2026/3/2	2025/8/28	95.46
0260360-000	XS3149725973	FCN UBS-PLTR/CRWV/CRCL 27.03%	UBS AG, London Branch	USD	2026/3/12	2025/8/27	99
0260558-000	XS3149595319	FCN UBS-ARM/CRWV/PLTR 27.02% 120326	UBS AG, London Branch	USD	2026/3/12	2025/8/27	99