

Olympic SE Code	ISIN Code	Instrument Name	Issuer Name	Ccy	Maturity Date	Market Date	Market Price
0110349-000	XS0813931929	PPN100 SGIS-SGIS SPX/USDJPY 070228	SOCIETE GENERALE	USD	2028/2/7	2026/7/29	90.45
0110353-000	XS0836269174	PPN100 SGIS-SGIS SPX/USDJPY 100428	SOCIETE GENERALE	USD	2028/4/10	2026/7/29	90.23
0210708-000	XS2460981587	PPN100 BNPP SPX/SOFR 200628	BNP PARIBAS ISSUANCE B.V.	USD	2028/6/20	2026/7/30	90.207
0218311-000	XS2699245432	CLN BNPP-BNP TSMC 080129	BNP PARIBAS ISSUANCE B.V.	USD	2029/1/8	2026/7/30	98.282
0218327-000	XS2689481120	BNPP-BNP HSI 7.5% 120129	BNP PARIBAS ISSUANCE B.V.	USD	2029/1/12	2026/7/30	94.85061
0218704-000	XS2689497985	CLN BNPP-BNP BARCLAYS PLC SUB	BNP PARIBAS ISSUANCE B.V.	USD	2029/1/8	2026/7/30	98.669
0218877-000	XS2695120084	CLN BNPP-BNP BARCLAYS PLC SUB	BNP PARIBAS ISSUANCE B.V.	USD	2029/1/8	2026/7/30	98.651
0219231-000	XS2707998683	USD BNPP CLN TSM 080129	BNP PARIBAS ISSUANCE B.V.	USD	2029/1/8	2026/7/30	97.668
0223013-000	XS2396294071	PPN100 BNPP HSI 280329	BNP PARIBAS ISSUANCE B.V.	USD	2029/3/28	2026/7/30	95.9255
0226252-000	XS2734467611	CLN BNPP-BNP TSM 050729	BNP PARIBAS ISSUANCE B.V.	USD	2029/7/5	2026/7/30	98.867
0227991-000	XS2792962651	USD BNPP CLN HSBC 060729	BNP PARIBAS ISSUANCE B.V.	USD	2029/7/6	2026/7/30	98.46837
0233963-000	XS2863776709	PPN100 BNPP-BNP USD SOFR CMS10Y	BNP PARIBAS ISSUANCE B.V.	USD	2028/10/2	2026/7/30	89.455
0237093-000	XS2875575073	PPN100 NOM-ZERO COUPON LINEAR NOTE	NOMURA INTERNATIONAL FUNDING	USD	2029/11/13	2026/7/30	106.9986
0237206-000	XS2814504176	PPN100 GS-ZERO COUPON LINEAR NOTE	GOLDMAN SACHS FINANCE CORP INT	USD	2029/11/13	2026/7/30	106.66
0237882-000	XS2892570552	PPN100 BNPP-BNP USD SOFR CMS10Y	BNP PARIBAS ISSUANCE B.V.	USD	2028/5/21	2026/7/30	93.047
0238382-000	XS2902287437	PPN100 BNPP-BNP USD SOFR CMS10Y	BNP PARIBAS ISSUANCE B.V.	USD	2028/5/26	2026/7/30	93.001
0239314-000	XS2367524027	PPN100 BNPP-BNP USD SOFR CMS10Y	BNP PARIBAS ISSUANCE B.V.	USD	2034/12/12	2026/7/30	88.99
0240843-000	XS2924358604	PPN100 BNPP-BNP USD SOFR CMS10Y	BNP PARIBAS ISSUANCE B.V.	USD	2035/1/16	2026/7/30	88.534
0241103-000	XS2931424241	PPN100 BNPP-BNP USD SOFR CMS10Y	BNP PARIBAS ISSUANCE B.V.	USD	2035/1/23	2026/7/30	88.636
0241743-000	XS2924362119	PPN100 BNPP-BNP USD SOFR CMS10Y	BNP PARIBAS ISSUANCE B.V.	USD	2035/1/29	2026/7/30	89.478
0241857-000	XS2927907910	PPN100 BNPP-BNP USD SOFR CMS10Y	BNP PARIBAS ISSUANCE B.V.	USD	2035/2/5	2026/7/30	91.49877
0241909-000	XS2924672905	PPN100 BNPP SPX 290131	BNP PARIBAS ISSUANCE B.V.	USD	2031/1/29	2026/7/30	95.32429
0242009-000	XS1853786678	PPN100 CA-CA CMS 10Y 8% 050235	Credit Agricole CIB	USD	2035/2/5	2026/7/30	89.99
0242877-000	XS1853786751	PPN100 CA-CA SOFR CMS 10Y 180235	Credit Agricole CIB	USD	2035/2/18	2026/7/30	89.31
0244882-000	XS2966713120	PPN100 BNPP-BNP USD SOFR CMS10Y	BNP PARIBAS ISSUANCE B.V.	USD	2035/3/12	2026/7/30	88.748
0246465-000	XS2952144223	PPN100 BNPP-BNP USD SOFR CMS10Y	BNP PARIBAS ISSUANCE B.V.	USD	2035/3/27	2026/7/30	88.49
0246878-000	XS1996622871	PPN100 CA-CA SOFR CMS 10Y 010435	Credit Agricole CIB	USD	2035/4/1	2026/7/30	88.51
0247240-000	XS1996622954	PPN100 CA-CA SOFR CMS 10Y 040435	CREDIT AGRICOLE CIB FINANCIAL SO	USD	2035/4/4	2026/7/30	87.97
0247416-000	XS2952146350	PPN100 BNPP-BNP USD SOFR CMS10Y	BNP PARIBAS ISSUANCE B.V.	USD	2035/4/23	2026/7/30	85.608
0248903-000	XS2987956047	PPN100 BNPP-BNP USD SOFR CMS10Y	BNP PARIBAS ISSUANCE B.V.	USD	2035/5/7	2026/7/30	83.514
0248968-000	XS2769625745	PPN100 GS-USD SOFR CMS 10Y 280435	GOLDMAN SACHS INTERNATIONAL	USD	2035/4/28	2026/7/30	89.48
0249162-000	XS2987955825	PPN100 BNPP-BNP USD SOFR CMS10Y	BNP PARIBAS ISSUANCE B.V.	USD	2035/5/7	2026/7/30	85.657
0249783-000	XS2684476521	GSFCI-SPX 5.12% 120530	GOLDMAN SACHS INTERNATIONAL	USD	2030/5/12	2026/7/30	95.24
0251458-000	XS3006805694	CLN BNPP-BNP DB AG SUB 050728	BNP PARIBAS ISSUANCE B.V.	USD	2028/7/5	2026/7/30	99.55
0251807-000	XS1996631278	PPN100 CA-CA SOFR CMS 10Y 100635	Credit Agricole CIB	AUD	2035/6/10	2026/7/30	84.4
0253041-000	XS3045921767	PPN100 BNPP-BNP USD SOFR CMS 10Y	BNP PARIBAS ISSUANCE B.V.	USD	2035/6/25	2026/7/30	88.158
0254104-000	XS3059828494	CLN BNPP-BNP TSMC 010730	BNP PARIBAS ISSUANCE B.V.	USD	2030/7/1	2026/7/30	94.955

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0254195-000	XS3053317676	PPN100 BNPP-SPX/USISSO10 100735	BNP PARIBAS ISSUANCE B.V.	USD	2035/7/10	2026/7/30	81.10049
0256610-000	XS3119798414	FCN JPM-TSLA 12% 060826 220.5747	J.P. Morgan Structured Products B.V	USD	2026/8/6	2026/7/30	99.9276
0256796-000	XS3109382203	SGIS USD 10Y UST 5.1% 040826	SG ISSUER	USD	2026/8/4	2026/7/27	98
0256901-000	XS3109392772	FCN SGIS-TGT/GT 10.68% 100826	SG ISSUER	USD	2026/8/10	2026/7/30	89.9
0257138-000	XS3130731147	FCN SGIS-LUV/F/NKE 9% 110826	SG ISSUER	CAD	2026/8/11	2026/7/30	78.62
0257172-000	XS3118779332	FCN NOM-CRCL 12% 120826 113.6887	NOMURA INTERNATIONAL FUNDING	USD	2026/8/12	2026/7/30	56.925
0257236-000	XS3130745105	SGIS USD 20Y UST 5.8% 070826	SG ISSUER	USD	2026/8/7	2026/7/30	97.91
0257414-000	XS3108276653	DAC HSBC-INTC/LUV/SBUX/NKE/BAC	HSBC Bank Plc	USD	2026/8/6	2026/7/30	77.8734
0257473-000	XS3130777215	FCN SGIS-GT/NCLH/SBUX 13.44%	SG ISSUER	USD	2026/8/14	2026/7/30	91.02
0257763-000	XS3080053054	DAC BNPP-AAL/NKE/ASML 15.5% 180826	BNP PARIBAS ISSUANCE B.V.	USD	2026/8/18	2026/7/30	74.81628
0258120-000	XS3080425617	PPN100 BNPP-BNP TSM/F/MBG/AAL/NKE	BNP PARIBAS ISSUANCE B.V.	USD	2027/8/12	2026/7/30	96.23441
0258122-000	XS3130841755	FCN SGIS-CRDO/PLTR/TSLA/NCLH/ON	SG ISSUER	USD	2026/8/20	2026/7/30	100.25
0258469-000	XS3144089771	FCN JPM-NINTENDO/GOLDWIN IN/	J.P. Morgan Structured Products B.V	JPY	2026/8/25	2026/7/29	89.2664
0258537-000	XS3118626772	FCN NOM-ARM/NCLH/PLTR 15% 260826	NOMURA INTERNATIONAL FUNDING	USD	2026/8/26	2026/7/30	98.7327
0259089-000	XS3130960688	FCN SGIS-NVDA/TSM 10% 310826	SG ISSUER	USD	2026/8/31	2026/7/30	99.38
0259237-000	XS3095184977	DAC MS-AMC/FMG/SHL/WOW 12%	MORGAN STANLEY & CO. INTERNATIONAL	AUD	2026/9/2	2026/7/30	93.98
0259652-000	XS3095228188	DAC MS-BAC/CARR/INTC/NKE/UBS 24%	MORGAN STANLEY & CO. INTERNATIONAL	USD	2026/8/28	2026/7/30	77.39
0259664-000	XS3105625050	PPN100 BNPP-BNP USD SOFR CMS10Y	BNP PARIBAS ISSUANCE B.V.	USD	2035/9/4	2026/7/30	84.665
0259867-000	XS3118594715	FCN NOM-HITACHI L/SONY CRP/MITSU H	NOMURA INTERNATIONAL FUNDING	JPY	2026/9/7	2026/7/30	85.8924
0259874-000	XS3098355905	BNPP BNP-AVGO/ORCL/META 080926	BNP PARIBAS ISSUANCE B.V.	USD	2026/9/8	2026/7/29	51.53514
0259877-000	XS3098356036	BNPP BNP-AMZN/NFLX/GOOGL 080926	BNP PARIBAS ISSUANCE B.V.	USD	2026/9/8	2026/7/30	62.12437
0259973-000	XS3095249424	DAC MS-BAC/INTC/NKE/NUE/UBS 24.3%	MORGAN STANLEY & CO. INTERNATIONAL	USD	2026/8/31	2026/7/30	78.03
0260232-000	XS3074555361	FCN CA-CAT/NKE/UNH 8% 020926	CREDIT AGRICOLE CIB FINANCIAL SO	USD	2026/9/2	2026/7/30	72.82
0260744-000	XS3162944998	DAC MS-BAC/INTC/LUV/NKE/UBS 24.3%	MORGAN STANLEY & CO. INTERNATIONAL	USD	2026/9/9	2026/7/30	77.41
0260901-000	XS3162968666	FCN MS-HITACHI L/SONY CRP/MIT UFJ	MORGAN STANLEY & CO. INTERNATIONAL	JPY	2026/9/17	2026/7/30	98.07
0261262-000	XS3163010377	DAC MS-HSBC/INTC/LUV/NKE/UBS 21.7%	MORGAN STANLEY & CO. INTERNATIONAL	USD	2026/9/14	2026/7/30	80.28
0261272-000	XS2842355682	PPN100 BNPP-BNP USD SOFR CMS 10Y	BNP PARIBAS ISSUANCE B.V.	USD	2035/9/10	2026/7/30	89.158
0261425-000	XS3163024089	DAC MS-AAL/AVGO/MRVL/RENESAS ELE/	MORGAN STANLEY & CO. INTERNATIONAL	USD	2026/9/22	2026/7/30	99.33
0261635-000	XS3112095073	FCN CA-NCLH/UNH 10.87% 230926	CREDIT AGRICOLE CIB FINANCIAL SO	USD	2026/9/23	2026/7/30	96.72
0261704-000	XS3163080230	DAC MS-ARM/HIMS/MRVL/NCLH/TSLA	MORGAN STANLEY & CO. INTERNATIONAL	USD	2026/9/24	2026/7/30	87.74
0261744-000	XS3163093050	DAC MS-ARM/NKE/NVDA 16.59% 250926	MORGAN STANLEY & CO. INTERNATIONAL	USD	2026/9/25	2026/7/30	78.82
0261802-000	XS3143532854	FCN JPM-AMD/NCLH/NVDA 15% 250926	J.P. Morgan Structured Products B.V	USD	2026/9/25	2026/7/30	98.0731
0261975-000	XS3154534708	FCN SGIS-AAPL/INTC/UNH 12% 280926	SG ISSUER	USD	2026/9/28	2026/7/30	100.39
0262352-000	XS2946268914	DAC BNPP-MRVL/NCLH/ARM/	BNP PARIBAS ISSUANCE B.V.	USD	2026/10/1	2026/7/30	98.6169
0262452-000	XS3163188785	DAC MS-BAC/INTC/LUV/UBS/NKE 22%	MORGAN STANLEY & CO. INTERNATIONAL	USD	2026/9/24	2026/7/30	81.93
0262461-000	XS3119346941	DAC BNPP-AA/AAL/NCLH 20% 021026	BNP PARIBAS ISSUANCE B.V.	USD	2026/10/2	2026/7/30	95.28557
0262524-000	XS3182068646	DAC SGIS-NVDA/ORCL/TSLA 20% 021026	SG ISSUER	USD	2026/10/2	2026/7/29	56.33

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0262673-000	XS3120849883	FCN BARC-ASML/AVGO/GOOGL/META 12%	BARCLAYS BANK PLC	USD	2026/10/5	2026/7/30	96.37
0262681-000	XS3143716747	FCN JPM-KEYENCE CO/PAN PACIFIC/	J.P. Morgan Structured Products B.V	JPY	2026/10/5	2026/7/30	99.7838
0262930-000	XS3120859924	FCN BARC-MTX/RHM/TKA 12% 061026	BARCLAYS BANK PLC	EUR	2026/10/6	2026/7/30	88.33
0263295-000	XS3163332813	DAC MS-ARM/HIMS/MRVL/NCLH/TSLA	MORGAN STANLEY & CO. INTERNATIONAL	USD	2026/10/8	2026/7/29	73.87
0263335-000	XS3163321295	DAC MS-BAC/AA/LUV/NKE/UBS 22%	MORGAN STANLEY & CO. INTERNATIONAL	USD	2026/10/1	2026/7/30	84.27
0263443-000	XS3124076129	FCN BNPP-F/NCLH 10.34% 091026	BNP PARIBAS ISSUANCE B.V.	USD	2026/10/9	2026/7/30	94.09247
0263504-000	XS3112161982	FCN CA-INTC/TSLA/TENCENT 14%	CREDIT AGRICOLE CIB FINANCIAL SOCIETY	USD	2026/10/9	2026/7/30	94.02
0263528-000	XS3182192578	DAC SGIS-ADBE/MRK/NVO 12% 051026	SG ISSUER	USD	2026/10/5	2026/7/30	86.57
0263663-000	XS3182203102	FCN SGIS-BA/MMM/NKE 12% 131026	SG ISSUER	AUD	2026/10/13	2026/7/30	77.42
0263714-000	XS3138133718	DAC BNPP-MRVL/RENESES ELE/NCLH/	BNP PARIBAS ISSUANCE B.V.	USD	2026/10/14	2026/7/30	100.86333
0264419-000	XS3182309784	FCN SGIS-CLF/INTC/UMC 14% 191026	SG ISSUER	USD	2026/10/19	2026/7/30	100.39
0264515-000	XS3192775016	FCN JPM-TSLA/TSM 10% 151026	J.P. Morgan Structured Products B.V	USD	2026/10/15	2026/7/30	97.3999
0264532-000	XS3144287144	FCN BNPP-AMZN/ARM/CEG/VST 12%	BNP PARIBAS ISSUANCE B.V.	CNY	2026/10/20	2026/7/30	96.13203
0264702-000	XS3146661270	BNPP-BNP TSLA/AMZN/NFLX 221026	BNP PARIBAS ISSUANCE B.V.	USD	2026/10/22	2026/7/30	66.09272
0264802-000	XS3182364888	DAC SGIS-AA/BAC/HSBC/NKE/NUE 20.4%	SG ISSUER	USD	2026/10/15	2026/7/30	83.29
0264809-000	XS3191056897	DAC MS-NKE/HSBC/BX/UBER/BAC 18.2%	MORGAN STANLEY & CO. INTERNATIONAL	USD	2026/10/15	2026/7/30	80.89
0265296-000	XS3152088582	DAC BNPP-ASML/RMS/RHM 13.5% 271026	BNP PARIBAS ISSUANCE B.V.	EUR	2026/10/27	2026/7/30	79.41449
0265484-000	XS3191224271	DAC MS-SEVEN & I/LY/RENESES ELE	MORGAN STANLEY & CO. INTERNATIONAL	JPY	2026/10/28	2026/7/28	97.44
0265711-000	XS3165660492	DAC HSBC-ADBE/AVGO/COIN/NCLH/NVDA	HSBC Bank Plc	USD	2026/10/27	2026/7/30	63.8253
0265758-000	XS3153328938	FCN BARC-AVGO/NVDA/PLTR 15% 301026	BARCLAYS BANK PLC	USD	2026/10/30	2026/7/30	97.24
0265760-000	XS3153311371	FCN BARC-AVGO/TSM/PLTR 15% 301026	BARCLAYS BANK PLC	USD	2026/10/30	2026/7/30	97.28
0266220-000	XS3200883307	FCN SGIS-CLF/UMC/INTC 14% 031126	SG ISSUER	USD	2026/11/3	2026/7/30	98.86
0266226-000	XS3157209407	FCN BNPP-MEITUAN/AAPL/BN/NKE 10%	BNP PARIBAS ISSUANCE B.V.	USD	2026/11/3	2026/7/30	88.05772
0266252-000	XS3191400939	FCN MS-SHARP/SONY CRP/FANUC 14.69%	MORGAN STANLEY & CO. INTERNATIONAL	USD	2026/8/3	2026/7/28	85.22
0266299-000	XS3165680847	DAC HSBC-BAC/UBS/LUV/SBUX/UBER 19%	HSBC Bank Plc	USD	2026/10/27	2026/7/30	97.0695
0266523-000	XS3166992431	FCN BARC-AMD/NVDA/PLTR 15% 061126	BARCLAYS BANK PLC	USD	2026/11/6	2026/7/30	97.57
0266525-000	XS3198120910	FCN JPM-AMD/NVDA/ORCL 15% 061126	J.P. Morgan Structured Products B.V	USD	2026/11/6	2026/7/30	69.1647
0266567-000	XS3166993082	FCN BARC-AMD/NVDA/PLTR 15% 061126	BARCLAYS BANK PLC	EUR	2026/11/6	2026/7/30	95.78
0266569-000	XS3212320199	FCN UBS-AVGO/ORCL/PLTR 15% 061126	UBS AG, London Branch	CNY	2026/11/6	2026/7/29	69.62
0266682-000	XS3165700629	DAC HSBC-BAC/LUV/NUE/UBER/UBS	HSBC Bank Plc	USD	2026/11/2	2026/7/30	97.218
0266695-000	XS3197926861	DAC JPM-AAL/NVDA/ORCL 18% 091126	J.P. Morgan Structured Products B.V	USD	2026/11/9	2026/7/30	61.0862
0266729-000	XS3044870627	DAC GS-ARM/MSTR/ON/PLTR/TSLA	GOLDMAN SACHS INTERNATIONAL	JPY	2026/11/6	2026/7/30	55.86
0266769-000	XS3170596129	BNPP-BNP AMZN/META/MSFT/NVDA	BNP PARIBAS ISSUANCE B.V.	USD	2026/8/10	2026/7/30	80.79367
0266837-000	XS3152222140	FCN CA-NCLH/DAL/NKE 12.8% 091126	CREDIT AGRICOLE CIB FINANCIAL SOCIETY	USD	2026/11/9	2026/7/30	86.06
0266855-000	XS3008721071	DAC GS-ARM/MSTR/NCLH/PLTR/TSLA	GOLDMAN SACHS INTERNATIONAL	USD	2026/11/9	2026/7/30	56.88
0266857-000	XS3211506756	DAC MS-ARM/TSLA/PLTR/ON/HIMS	MORGAN STANLEY & CO. INTERNATIONAL	USD	2026/11/10	2026/7/30	83.43
0266930-000	XS3165711667	FCN HSBC-LITE/MRVL/ORCL 15% 121126	HSBC Bank Plc	USD	2026/11/12	2026/7/30	84.1005

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0267225-000	XS3201020578	DAC SGIS-BAC/AXP/LUV/UBER/NUE	SG ISSUER	USD	2026/11/6	2026/7/30	97.77
0267377-000	XS3201038869	DAC SGIS-NVDA/MRVL/AAL/ORCL 31.68%	SG ISSUER	USD	2026/11/17	2026/7/29	57.44
0267591-000	XS3152629765	FCN CA-LUV/PYPL/TGT/UNH 12% 171126	CREDIT AGRICOLE CIB FINANCIAL SO	USD	2026/11/17	2026/7/30	97.84
0267641-000	XS3201083063	DAC SGIS-BAC/HSBC/LUV/NKE/UBER	SG ISSUER	USD	2026/11/12	2026/7/30	86.07
0267693-000	XS3169504696	DAC BNPP-AXP/BAC/LUV/NUE/UBER	BNP PARIBAS ISSUANCE B.V.	USD	2026/11/12	2026/7/30	96.57562
0268016-000	XS3152637784	FCN CA-MSFT/NFLX/META/TSLA 12%	CREDIT AGRICOLE CIB FINANCIAL SO	USD	2026/11/19	2026/7/30	89.05
0268027-000	XS3217651812	DAC SGIS-AMZN/GOOGL/ORCL/MSFT	SG ISSUER	USD	2026/8/20	2026/7/29	55.81
0268252-000	XS3183489957	BNPP-BNP META/NFLX/GOOGL 241126	BNP PARIBAS ISSUANCE B.V.	USD	2026/11/24	2026/7/30	75.73984
0268466-000	XS3177372110	FCN CA-AAPL/MSFT/TSM/NVDA/GOOG 10%	CREDIT AGRICOLE CIB FINANCIAL SO	USD	2026/11/24	2026/7/30	94.54
0268520-000	XS3177373191	FCN CA-AAL/DIS/BA 15% 250826	CREDIT AGRICOLE CIB FINANCIAL SO	USD	2026/8/25	2026/7/30	99.35
0268539-000	XS3217740599	DAC SGIS-HSBC/BAC/LUV/NKE/UBER	SG ISSUER	USD	2026/11/19	2026/7/30	90.46
0268636-000	XS3177374322	FCN CA-ADBE/AMZN/CRM/META/MSFT 12%	CREDIT AGRICOLE CIB FINANCIAL SO	USD	2026/8/19	2026/7/30	96.75
0268757-000	XS3211702850	FCN MS-ANZ/RIO 8% 231126	MORGAN STANLEY & CO. INTERNATI	AUD	2026/11/23	2026/7/30	96.87
0268954-000	XS3116456768	FCN NOM-ASAHI GRP/KEYENCE CO/	NOMURA INTERNATIONAL FUNDING	JPY	2026/12/2	2026/7/28	99.5544
0268957-000	XS3217810475	FCN SGIS-ARM/MU/PLTR 15% 021226	SG ISSUER	CNY	2026/12/2	2026/7/30	97.61
0269053-000	XS3191908485	PPN100 BNPP-BNP USD SOFR CMS 10Y	BNP PARIBAS ISSUANCE B.V.	USD	2035/11/28	2026/7/30	88.797
0269177-000	XS3191910978	PPN100 BNPP-BNP USD SOFR CMS 10Y	BNP PARIBAS ISSUANCE B.V.	USD	2030/11/21	2026/7/30	90.121
0269300-000	XS3188409976	FCN BNPP-MBG/UAL 10% 011226	BNP PARIBAS ISSUANCE B.V.	USD	2026/12/1	2026/7/30	99.19866
0269340-000	XS3223724694	FCN JPM-NKE/TSLA 12% 011226	J.P. Morgan Structured Products B.V	USD	2026/12/1	2026/7/30	93.2245
0269419-000	XS3217888158	DAC SGIS-BAC/LUV/UBER/GM/INTC	SG ISSUER	USD	2026/12/2	2026/7/30	99.86
0269436-000	XS3217887853	DAC SGIS-GM/BAC/LUV/INTC/UBER	SG ISSUER	USD	2026/12/2	2026/7/30	99.83
0269479-000	XS3223548788	DAC JPM-DAIKIN IND/SONY CRP/	J.P. Morgan Structured Products B.V	JPY	2026/12/2	2026/7/30	95.9348
0269908-000	XS3199535405	DAC BNPP-RENASAS ELE/DAIICHI/AF/ON	BNP PARIBAS ISSUANCE B.V.	USD	2026/12/15	2026/7/30	100.0882
0269920-000	XS3116351589	FCN NOM-TENCENT/MEITUAN/XIAOMI/	NOMURA INTERNATIONAL FUNDING	JPY	2026/12/8	2026/7/30	89.5257
0270175-000	XS3233624165	FCN SGIS-GEV/GOOG/UNH 14% 181226	SG ISSUER	USD	2026/12/18	2026/7/30	102.58
0270186-000	XS3195278422	PPN100 CA-CA SOFR CMS 10Y 081231	CREDIT AGRICOLE CIB FINANCIAL SO	USD	2031/12/8	2026/7/30	87.46
0270262-000	XS3116309462	FCN NOM-SEMICON MFG/BYD/XIAOMI/	NOMURA INTERNATIONAL FUNDING	JPY	2026/9/24	2026/7/30	90.3771
0270519-000	XS3209137135	FCN BNPP-ALK/UNH/AMZN/DAIICHI 12%	BNP PARIBAS ISSUANCE B.V.	JPY	2026/12/23	2026/7/30	97.76015
0270701-000	XS3235301739	DAC JPM-DIS/MSFT 15.15% 250926	J.P. Morgan Structured Products B.V	USD	2026/9/25	2026/7/30	85.7021
0270734-000	XS3233709586	DAC SGIS-AA/BAC/LUV/UBS/UBER 21.8%	SG ISSUER	USD	2026/12/18	2026/7/30	97
0270737-000	XS3195283851	FCN CA-ARM/CRWV/TSLA/ON 16.21%	CREDIT AGRICOLE CIB FINANCIAL SO	JPY	2026/12/24	2026/7/30	88.12
0270739-000	XS3233716953	FCN SGIS-BABA/INTC/MU 5% 281226	SG ISSUER	JPY	2026/12/28	2026/7/30	99.81
0270937-000	XS3218470725	PPN100 BNPP-BNP USD SOFR CMS 10Y	BNP PARIBAS ISSUANCE B.V.	USD	2036/1/2	2026/7/30	86.97
0270983-000	XS3235850917	FCN JPM-TSLA/XOM 10% 070127	J.P. Morgan Structured Products B.V	USD	2027/1/7	2026/7/30	92.8403
0270994-000	XS3235851212	FCN JPM-NKE/TSM 10% 070127	J.P. Morgan Structured Products B.V	USD	2027/1/7	2026/7/30	87.4719
0271000-000	XS3211306744	FCN BARC-BMW/PAH3 6% 071026	BARCLAYS BANK PLC	EUR	2026/10/7	2026/7/30	76.95
0271058-000	XS3211952885	DAC MS-SONY CRP/KAWASAKI/	MORGAN STANLEY & CO. INTERNATI	JPY	2027/1/8	2026/7/30	98.66

Olympic SE Code	ISIN Code	Instrument Name	Issuer Name	Ccy	Maturity Date	Market Date	Market Price
0271096-000	XS3235658054	DAC JPM-PLTR/TSLA 44.81% 071026	J.P. Morgan Structured Products B.V	USD	2026/10/7	2026/7/30	74.7478
0271101-000	XS3233781692	DAC SGIS-BAC/UBS/UBER/NKE/CARR	SG ISSUER	USD	2026/12/24	2026/7/30	82.11
0271117-000	XS3233781858	DAC SGIS-BAC/UPS/NKE/UBER/UBS	SG ISSUER	USD	2026/12/24	2026/7/30	82.24
0271234-000	XS3218451931	DAC BNPP-ASAHI GRP/DAIICHI/AMD/AF	BNP PARIBAS ISSUANCE B.V.	USD	2027/1/11	2026/7/30	99.67318
0271412-000	XS3116162424	FCN NOM-ALIBABA GRP/TRIP COM/	NOMURA INTERNATIONAL FUNDING	JPY	2026/9/30	2026/7/30	81.8829
0271462-000	XS3235459362	DAC JPM-NVDA/TSLA 29.85% 071026	J.P. Morgan Structured Products B.V	USD	2026/10/7	2026/7/30	76.7441
0271464-000	XS3221532446	FCN BARC-CRWV/ON/PLTR/AAL 21.26%	BARCLAYS BANK PLC	JPY	2027/1/8	2026/7/30	94.22
0271555-000	XS3235465252	DAC JPM-SONY CRP/TOKYO ELECTRON/	J.P. Morgan Structured Products B.V	JPY	2027/1/18	2026/7/30	97.5451
0271568-000	XS3221994067	FCN BARC-ORCL/PLTR 8% 081026	BARCLAYS BANK PLC	USD	2026/10/8	2026/7/30	91.89
0271597-000	XS3222018775	FCN BARC-NVDA/TSLA/TSM 8% 120127	BARCLAYS BANK PLC	JPY	2027/1/12	2026/7/30	89.15
0271600-000	XS3242592288	DAC MS-TOKYO ELECTRON/KAWASAKI	MORGAN STANLEY & CO. INTERNATIONAL	JPY	2027/1/18	2026/7/30	97.98
0271614-000	XS3221047155	PPN100 CA-CA SOFR CMS 10Y	Credit Agricole CIB	USD	2036/1/6	2026/7/30	89.3
0271620-000	XS3221047239	PPN100 CA-CA SOFR CMS 10Y 060132	Credit Agricole CIB	USD	2032/1/6	2026/7/30	88.66
0271627-000	XS3222030473	FCN BARC-META/MSFT/TSM 9.75%	BARCLAYS BANK PLC	USD	2026/10/13	2026/7/30	95.58
0271654-000	XS3222031950	FCN BARC-AVGO/MRVL/PLTR 15% 140127	BARCLAYS BANK PLC	EUR	2027/1/14	2026/7/30	91.64
0271655-000	XS3222032685	FCN BARC-AVGO/MRVL/PLTR 15% 140127	BARCLAYS BANK PLC	USD	2027/1/14	2026/7/30	93.27
0271778-000	XS3235496729	FCN JPM-INTC/MBG 10% 120127	J.P. Morgan Structured Products B.V	USD	2027/1/12	2026/7/30	98.3942
0271779-000	XS3235496992	FCN JPM-AMD/NKE 10% 120127	J.P. Morgan Structured Products B.V	USD	2027/1/12	2026/7/30	93.2199
0271784-000	XS3242622614	DAC MS-ADBE/CRM/NVO/SLB 12% 190127	MORGAN STANLEY & CO. INTERNATIONAL	USD	2027/1/19	2026/7/30	77.05
0271885-000	XS3118312167	DAC NOM-MRVL/NCLH/ON/TSLA/PLTR	NOMURA INTERNATIONAL FUNDING	USD	2027/1/22	2026/7/30	91.9512
0271888-000	XS3235312850	DAC JPM-AVGO/NKE/PLTR 20% 250127	J.P. Morgan Structured Products B.V	USD	2027/1/25	2026/7/30	86.7689
0271957-000	XS3211053601	DAC HSBC-QCOM/PYPL/T/LULU 12%	THE HONGKONG AND SHANGHAI BANKING	USD	2027/1/14	2026/7/30	72.1908
0271961-000	XS3221061818	PPN100 CA-CA SOFR CMS 10Y 160136	CREDIT AGRICOLE CIB FINANCIAL SOCIETY	USD	2036/1/16	2026/7/30	88.5
0272202-000	XS3235732040	FCN JPM-NVDA/TSLA/TSM 10% 280127	J.P. Morgan Structured Products B.V	USD	2027/1/28	2026/7/30	94.3392
0272203-000	XS3211068203	FCN HSBC-INTC/AMD/AMZN/MSFT 10%	THE HONGKONG AND SHANGHAI BANKING	USD	2026/8/17	2026/7/30	99.1782
0272223-000	XS3211068112	FCN HSBC-NVDA/TSLA 17.64% 231026	THE HONGKONG AND SHANGHAI BANKING	USD	2026/10/23	2026/7/30	92.4858
0272229-000	XS3235717678	FCN JPM-PAN PACIFIC/NINTENDO/	J.P. Morgan Structured Products B.V	JPY	2027/1/22	2026/7/30	93.7298
0272236-000	XS3222130851	FCN BARC-MRVL/NVDA/PLTR 14% 240926	BARCLAYS BANK PLC	USD	2026/9/24	2026/7/30	92.67
0272257-000	XS3221062469	PPN100 CA-CA USD CMS 10Y 200136	CREDIT AGRICOLE CIB FINANCIAL SOCIETY	USD	2036/1/20	2026/7/30	88.43
0272261-000	XS3221062386	PPN100 CA-CA USD CMS 10Y 200136	CREDIT AGRICOLE CIB FINANCIAL SOCIETY	USD	2036/1/20	2026/7/30	88.44
0272268-000	XS3221062204	PPN100 CA-CA USD CMS 10Y 200136	CREDIT AGRICOLE CIB FINANCIAL SOCIETY	USD	2036/1/20	2026/7/30	88.47
0272468-000	XS3221087615	PPN100 CA-CA USD CMS 10Y 200136	CREDIT AGRICOLE CIB FINANCIAL SOCIETY	USD	2036/1/20	2026/7/30	88.43
0272492-000	XS3211081057	FCN HSBC-BNP/KBC/MC/TTE 7% 250127	THE HONGKONG AND SHANGHAI BANKING	EUR	2027/1/25	2026/7/30	91.5057
0272501-000	XS3257232549	DAC SGIS-UBER/NKE/INTC/BHP/BAC	SG ISSUER	USD	2027/1/19	2026/7/30	87.87
0272631-000	XS3211085553	FCN HSBC-AAPL/ADBE/KO/MSFT 10.69%	THE HONGKONG AND SHANGHAI BANKING	USD	2026/10/26	2026/7/30	89.9118
0272636-000	XS3221061495	FCN CA-AAL/CRDO/NCLH/PLTR/TSLA	CREDIT AGRICOLE CIB FINANCIAL SOCIETY	JPY	2027/1/25	2026/7/30	91.66
0272661-000	XS3224286933	FCN BNPP-CEG/GEV/VST 15% 260127	BNP PARIBAS ISSUANCE B.V.	USD	2027/1/26	2026/7/30	92.46528

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0272859-000	XS3257272172	DAC SGIS-MRVL/NVDA/ALK/DAIICHI	SG ISSUER	USD	2027/1/27	2026/7/30	97.96
0272867-000	XS3235762542	FCN JPM-AAL/NCLH/TSM 14.08% 270127	J.P. Morgan Structured Products B.V	USD	2027/1/27	2026/7/30	94.6943
0272886-000	XS2067318340	PPN100 CA-CA SOFR CMS 10Y 220136	Credit Agricole CIB	USD	2036/1/22	2026/7/30	88.32
0272994-000	XS3227624965	FCN BNPP-AMD/BMW 10% 220127	BNP PARIBAS ISSUANCE B.V.	USD	2027/1/22	2026/7/30	93.9869
0273001-000	XS3230848239	FCN BARC-TSLA/AVGO 8% 220127	BARCLAYS BANK PLC	JPY	2027/1/22	2026/7/30	93.81
0273020-000	XS3242821653	FCN MS-SHIN ETSU/TAKEDA PHAR/	MORGAN STANLEY & CO. INTERNATIONAL	JPY	2027/1/28	2026/7/30	96.35
0273027-000	XS3235597914	FCN JPM-TSLA/NVDA 10% 220127	J.P. Morgan Structured Products B.V	USD	2027/1/22	2026/7/30	94.3812
0273137-000	XS3242862418	MS-MS AMD/MSFT/NVDA 060826	MORGAN STANLEY & CO. INTERNATIONAL	USD	2026/8/6	2026/7/30	105.25
0273141-000	XS3221100145	PPN100 CA-CA USD CMS 10Y 270131	CREDIT AGRICOLE CIB FINANCIAL SOCIETY	AUD	2031/1/27	2026/7/30	89.63
0273145-000	XS3257318264	DAC SGIS-CRM/MRVL/NFLX/UNH 34.56%	SG ISSUER	JPY	2026/10/29	2026/7/30	82.6
0273159-000	XS3230874151	FCN BARC-TENCENT/ALIBABA GRP 8%	BARCLAYS BANK PLC	USD	2026/7/30	2026/7/27	87.38
0273210-000	XS3236889310	PPN100 BNPP-BNP USD CMS 10Y 260136	BNP PARIBAS ISSUANCE B.V.	USD	2036/1/26	2026/7/30	79.781
0273380-000	XS3269194893	DAC JPM-FUJITSU/SONY CRP/MITSU H	J.P. Morgan Structured Products B.V	JPY	2027/2/1	2026/7/30	95.0927
0273381-000	XS3269186287	DAC JPM-ASAHI GRP/NIDEC CORP/	J.P. Morgan Structured Products B.V	JPY	2027/2/1	2026/7/30	93.8859
0273390-000	XS2067319074	PPN100 CA-CA SOFR CMS 10Y 290131	Credit Agricole CIB	AUD	2031/1/29	2026/7/30	90.53
0273403-000	XS3257345663	DAC SGIS-SONY CRP/NINTENDO/MRVL/GT	SG ISSUER	USD	2027/2/1	2026/7/30	93.91
0273525-000	XS3257358211	DAC SGIS-ADS/BP/MBG/DGE 12%	SG ISSUER	EUR	2027/2/2	2026/7/30	95.72
0273564-000	XS3227631317	FCN BNPP-AAL/MRVL/UMC/RENASAS ELE/	BNP PARIBAS ISSUANCE B.V.	USD	2027/2/5	2026/7/30	98.83056
0273567-000	XS3242927724	FCN MS-AAPL/AMZN/GOOGL/MSFT 10%	MORGAN STANLEY & CO. INTERNATIONAL	AUD	2027/2/2	2026/7/29	89.98
0273595-000	XS3221100657	PPN100 CA-CA USD SOFR CMS 10Y	CREDIT AGRICOLE CIB FINANCIAL SOCIETY	AUD	2031/1/28	2026/7/30	90.49
0273684-000	XS3269095058	FCN JPM-SONY CRP/KEYENCE CO/	J.P. Morgan Structured Products B.V	JPY	2027/2/3	2026/7/30	98.8681
0273711-000	XS3203263978	DAC GS-MRVL/MSTR/NCLH/PLTR/TSLA	GOLDMAN SACHS INTERNATIONAL	JPY	2027/2/2	2026/7/30	79.97
0273856-000	XS3269155993	DAC JPM-FUJITSU/KEYENCE CO/	J.P. Morgan Structured Products B.V	JPY	2027/2/5	2026/7/30	96.6017
0273864-000	XS3239675716	FCN BARC-NVDA/PLTR/TSM 10% 040826	BARCLAYS BANK PLC	USD	2026/8/4	2026/7/30	99.31
0273865-000	XS3243003681	FCN MS-SOFTBANK/HITACHI L/	MORGAN STANLEY & CO. INTERNATIONAL	JPY	2026/8/4	2026/7/29	97.99
0273866-000	XS3245870475	DAC BNPP-RENASAS ELE/AAL/AVGO/	BNP PARIBAS ISSUANCE B.V.	USD	2027/2/4	2026/7/30	97.48173
0273867-000	XS3269354760	DAC JPM-CBK/MC/RMS 13.2% 050227	J.P. Morgan Structured Products B.V	EUR	2027/2/5	2026/7/29	93.8645
0273929-000	XS3203261766	DAC GS-NKE/ORCL/UBER/UBS/XOP 24.7%	GOLDMAN SACHS INTERNATIONAL	USD	2027/1/27	2026/7/30	72.88
0273995-000	XS3239685780	FCN BARC-KUAISHOU TECH/ALIBABA GRP	BARCLAYS BANK PLC	USD	2026/8/6	2026/7/30	79.36
0274047-000	XS3243056457	DAC MS-PLTR/NCLH/AAL/RENASAS ELE/	MORGAN STANLEY & CO. INTERNATIONAL	USD	2027/2/8	2026/7/30	93.52
0274057-000	XS3257438674	DAC SGIS-KEYENCE CO/DAIICHI/	SG ISSUER	USD	2027/2/8	2026/7/30	102.4
0274202-000	XS3243071506	DAC MS-CRWV/PLTR/NCLH/RENASAS ELE	MORGAN STANLEY & CO. INTERNATIONAL	JPY	2027/2/8	2026/7/30	87.36
0274219-000	XS3211131688	HSBC-HSBC GOOGL/TSM 060826	THE HONGKONG AND SHANGHAI BANKING	USD	2026/8/6	2026/7/30	112.1868
0274347-000	XS3246684545	FCN BARC-BA/DIS/UNH 10% 070826	BARCLAYS BANK PLC	USD	2026/8/7	2026/7/30	99.12
0274425-000	XS3211134195	DAC HSBC-AMZN/C/GM/NKE/UBS 18.9%	THE HONGKONG AND SHANGHAI BANKING	USD	2027/2/2	2026/7/30	83.8926
0274427-000	XS3203261840	DAC GS-AMZN/WFC/GM/NKE/UBS 18.8%	GOLDMAN SACHS INTERNATIONAL	USD	2027/2/1	2026/7/30	85.23
0274436-000	XS3211134278	DAC HSBC-QCOM/SBUX/WFC/NKE/UBS	THE HONGKONG AND SHANGHAI BANKING	USD	2027/2/2	2026/7/30	82.9917

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0274573-000	XS3211136562	DAC HSBC-AMZN/GM/UBER/UBS/WFC	THE HONGKONG AND SHANGHAI BANKING CORP	USD	2027/2/3	2026/7/30	96.921
0274579-000	XS3203249639	DAC GS-BX/DIS/ORCL/UBS/WFC 23.3%	GOLDMAN SACHS INTERNATIONAL	USD	2027/2/2	2026/7/30	81.9
0274628-000	XS3246770385	FCN BARC-AAPL/GOOGL/MSFT 10%	BARCLAYS BANK PLC	USD	2026/8/11	2026/7/30	98.87
0274633-000	XS3241502692	FCN CA-TSLA/NVDA 10% 020227	CREDIT AGRICOLE CIB FINANCIAL SOCIETY	USD	2027/2/2	2026/7/30	91.75
0274638-000	XS3211137610	DAC HSBC-AIR/SIE/STMPA/VOW3 12%	THE HONGKONG AND SHANGHAI BANKING CORP	EUR	2026/8/10	2026/7/30	96.7527
0274641-000	XS3279771722	DAC MS-AAL/RENASAS ELE/MRVL/NCLH/	MORGAN STANLEY & CO. INTERNATIONAL	USD	2027/2/10	2026/7/30	94.08
0274647-000	XS3257503089	FCN SGIS-AMD/PLTR/ALAB 15% 100227	SG ISSUER	EUR	2027/2/10	2026/7/30	99.79
0274658-000	XS3241502775	FCN CA-AMD/PLTR/ALAB 15% 090227	CREDIT AGRICOLE CIB FINANCIAL SOCIETY	USD	2027/2/9	2026/7/30	98.53
0274664-000	XS3203259190	FCN GS-FCX/SLV/GLD 17.5% 070826	GOLDMAN SACHS INTERNATIONAL	USD	2026/8/7	2026/7/30	77.17
0274668-000	XS3279773777	MS-MS NVDA/NFLX/META/AVGO 100826	MORGAN STANLEY & CO. INTERNATIONAL	USD	2026/8/10	2026/7/29	110.14
0274791-000	XS3274750028	FCN UBS-AMD/MSFT/TSLA 10% 040227	UBS AG, London Branch	USD	2027/2/4	2026/7/30	90.5
0274828-000	XS1449379962	PPN100 JPM SOFR SWAP RATE 120231	J.P. Morgan Structured Products B.V	AUD	2031/2/12	2026/7/24	90.6003
0274952-000	XS3281874936	DAC SGIS-MU/PLTR/TSLA 18.48%	SG ISSUER	USD	2027/2/12	2026/7/30	97.27
0274963-000	XS3281874423	DAC SGIS-SONY CRP/NINTENDO/QCOM/GT	SG ISSUER	USD	2027/2/22	2026/7/30	92.47
0274971-000	XS3091891328	DAC GS-BAC/GM/NKE/ORCL/UBS 25.6%	GOLDMAN SACHS INTERNATIONAL	USD	2027/2/4	2026/7/30	75.47
0274974-000	XS3118127854	FCN NOM-INTC/MSFT/ORCL 21.11%	NOMURA INTERNATIONAL FUNDING	USD	2026/8/13	2026/7/29	86.3775
0275127-000	XS3279845864	MS-MS MSFT/NVDA/META 130826	MORGAN STANLEY & CO. INTERNATIONAL	USD	2026/8/13	2026/7/30	88.9
0275144-000	XS3203253078	DAC GS-NKE/ORCL/QCOM/UBS/WFC 24.7%	GOLDMAN SACHS INTERNATIONAL	USD	2027/2/5	2026/7/30	77.66
0275167-000	XS3269268929	FCN JPM-CRWV/SNPS/UBER 20% 130826	J.P. Morgan Structured Products B.V	USD	2026/8/13	2026/7/30	91.3624
0275298-000	XS3241523185	FCN CA-AAL/AIG/NVO/ORCL 12% 131126	CREDIT AGRICOLE CIB FINANCIAL SOCIETY	USD	2026/11/13	2026/7/30	90.1
0275307-000	XS3281921281	DAC SGIS-DAIICHI/SONY CRP/CRM/NVDA	SG ISSUER	USD	2027/2/18	2026/7/30	95.76
0275313-000	XS3211151447	FCN HSBC-AMZN/MSFT/TSM 8% 140826	THE HONGKONG AND SHANGHAI BANKING CORP	JPY	2026/8/14	2026/7/30	100.2474
0275319-000	XS3211152098	FCN HSBC-BMW 6% 140826 69.3912	THE HONGKONG AND SHANGHAI BANKING CORP	EUR	2026/8/14	2026/7/30	85.8429
0275463-000	XS3211157998	DAC HSBC-AAL/DELL/DTE/GT 17.33%	THE HONGKONG AND SHANGHAI BANKING CORP	USD	2027/2/18	2026/7/30	92.8323
0275465-000	XS3211158020	DAC HSBC-AAL/DELL/DTE/GT 16.5%	THE HONGKONG AND SHANGHAI BANKING CORP	USD	2027/2/18	2026/7/30	93.0501
0275470-000	XS3241523854	FCN CA-BARC/PRU 8% 140826	CREDIT AGRICOLE CIB FINANCIAL SOCIETY	GBP	2026/8/14	2026/7/30	99.49
0275475-000	XS3247156063	FCN BARC-HK EXCH/ALIBABA GRP 8%	BARCLAYS BANK PLC	AUD	2026/8/17	2026/7/30	87.02
0275761-000	XS3279951977	DAC MS-RENASAS ELE/AAL/MRVL/AVGO/	MORGAN STANLEY & CO. INTERNATIONAL	USD	2027/2/22	2026/7/30	96.55
0275899-000	XS3279971223	FCN MS-HITACHI L/MITSU ELEC/	MORGAN STANLEY & CO. INTERNATIONAL	JPY	2026/8/18	2026/7/30	97.56
0275915-000	XS3282012916	FCN SGIS-AMZN/BABA/MSFT 9.36%	SG ISSUER	USD	2026/8/20	2026/7/30	92.9
0275956-000	XS3256619506	FCN BARC-TENCENT/ALIBABA GRP 10%	BARCLAYS BANK PLC	USD	2026/8/18	2026/7/30	85.12
0276118-000	XS3280041354	DAC MS-ADS/DHL/DTE/MBG 12% 240227	MORGAN STANLEY & CO. INTERNATIONAL	EUR	2027/2/24	2026/7/30	91.59
0276265-000	XS3118019291	DAC NOM-SONY CRP/HITACHI L/	NOMURA INTERNATIONAL FUNDING	JPY	2026/8/25	2026/7/30	99.4653
0276485-000	XS3280094718	MS-MS SHIN ETSU/ADV COR/SUMITOMO	MORGAN STANLEY & CO. INTERNATIONAL	JPY	2026/8/27	2026/7/30	106.7
0276511-000	XS3263719554	FCN HSBC-BMW/PAH3 8% 250826	THE HONGKONG AND SHANGHAI BANKING CORP	USD	2026/8/25	2026/7/30	86.6646
0276516-000	XS3252933810	FCN CA-DIS/NCLH/WFC 16.49% 260826	CREDIT AGRICOLE CIB FINANCIAL SOCIETY	USD	2026/8/26	2026/7/30	97.62
0276518-000	XS3284686626	FCN UBS-DIS/NCLH/NKE 18.03% 270826	UBS AG, London Branch	USD	2026/8/27	2026/7/30	83.13

Olympic SE Code	ISIN Code	Instrument Name	Issuer Name	Ccy	Maturity Date	Market Date	Market Price
0276649-000	XS3262921508	FCN BARC-F/TSLA 10% 220227	BARCLAYS BANK PLC	USD	2027/2/22	2026/7/30	93.36
0276653-000	XS3280118913	FCN MS-MSFT/NFLX/NKE/PVH 12% 230227	MORGAN STANLEY & CO. INTERNATIONAL	USD	2027/2/23	2026/7/30	83.65
0276654-000	XS3255726559	BNPP-BNPP TSLA/AMD 200826	BNP PARIBAS ISSUANCE B.V.	USD	2026/8/20	2026/7/30	88.69401
0276664-000	XS3118031072	DAC NOM-HITACHI L/MITSU ELEC/	NOMURA INTERNATIONAL FUNDING	JPY	2026/8/27	2026/7/30	99.7227
0276677-000	XS3117992589	FCN NOM-TSLA/NVDA 12% 220227	NOMURA INTERNATIONAL FUNDING	USD	2027/2/22	2026/7/30	94.5252
0276799-000	XS3118012957	PPN100 NOM-NOM USD SOFR CMS 10Y	NOMURA INTERNATIONAL FUNDING	USD	2033/2/25	2026/7/30	89.78418
0276804-000	XS3252937480	PPN100 CA-CA USD CMS 10Y 250236	CREDIT AGRICOLE CIB FINANCIAL SO	USD	2036/2/25	2026/7/30	89.5
0276807-000	XS3280151377	FCN MS-CRWV/MRVL/NCLH/PLTR/TSLA	MORGAN STANLEY & CO. INTERNATIONAL	USD	2027/3/2	2026/7/29	84.66
0276851-000	XS3274961823	FCN JPM-PAN PACIFIC/NINTENDO/	J.P. Morgan Structured Products B.V	JPY	2027/3/3	2026/7/30	98.664
0276865-000	XS3274965733	FCN JPM-HITACHI L/MITSU ELEC/	J.P. Morgan Structured Products B.V	JPY	2026/8/31	2026/7/30	87.9339
0276893-000	XS3274965816	FCN JPM-SONY CRP/KEYENCE CO/	J.P. Morgan Structured Products B.V	JPY	2026/8/31	2026/7/30	99.1028
0277515-000	XS3252939775	FCN CA-JNJ/LLY/PG/XOM 10% 120327	CREDIT AGRICOLE CIB FINANCIAL SO	USD	2027/3/12	2026/7/30	97.41
0277521-000	XS3296488854	SGIS-SGIS MARUBENI/ADV COR 150926	SG ISSUER	JPY	2026/9/15	2026/7/30	102.03
0277523-000	XS3263103288	FCN BARC-TENCENT/MEITUAN/TRIP COM/	BARCLAYS BANK PLC	HKD	2026/9/8	2026/7/30	100.38
0277533-000	XS3280252134	DAC MS-ASAHI GRP/AAL/AMD/AMZN	MORGAN STANLEY & CO. INTERNATIONAL	USD	2027/3/15	2026/7/28	98.16
0277536-000	XS1449366472	PPN100 JPM-JPM USD SOFR CMS10Y	J.P. Morgan Structured Products B.V	AUD	2031/3/3	2026/7/30	90.1076
0277543-000	XS3275196114	FCN JPM-PAN PACIFIC/NINTENDO/	J.P. Morgan Structured Products B.V	JPY	2027/3/15	2026/7/30	98.196
0277554-000	XS3252940609	FCN CA-ABT/UNH/XLF/XLI 10.65%	CREDIT AGRICOLE CIB FINANCIAL SO	USD	2026/9/14	2026/7/30	100.38
0277683-000	XS3263739156	FCN HSBC-RHM/SGO 10% 090926	THE HONGKONG AND SHANGHAI BAN	EUR	2026/9/9	2026/7/30	88.506
0277733-000	XS3296504130	DAC SGIS-C/NKE/SBUX/UBER/WFC 22.4%	SG ISSUER	USD	2027/3/8	2026/7/30	85.23
0277743-000	XS3252941086	CA-CA AAL/NKE 061126	CREDIT AGRICOLE CIB FINANCIAL SO	USD	2026/11/6	2026/7/30	88.24
0277891-000	XS3286421238	FCN UBS-MCK/MRK/TSM 12% 170926	UBS AG, London Branch	USD	2026/9/17	2026/7/30	98.6
0277897-000	XS3266401580	FCN BNPP-ASAHI GRP/TAKEDA PHAR/	BNP PARIBAS ISSUANCE B.V.	JPY	2027/3/17	2026/7/30	96.59336
0277935-000	XS3091754252	DAC GS-AAL/AVGO/MRVL/NCLH/TSM 27%	GOLDMAN SACHS INTERNATIONAL	USD	2027/3/16	2026/7/30	98.91
0278162-000	XS3117892797	FCN NOM-NVDA/TSM/PLTR 15.7% 190327	NOMURA INTERNATIONAL FUNDING	USD	2027/3/19	2026/7/30	100.5543
0278165-000	XS3302317428	MS-MS AVGO/NVDA 210926	MORGAN STANLEY & CO. INTERNATIONAL	USD	2026/9/21	2026/7/30	110.94
0278271-000	XS3291084229	FCN JPM-AAL/NKE 12.28% 220926	J.P. Morgan Structured Products B.V	USD	2026/9/22	2026/7/30	96.6524
0278364-000	XS3283915976	FCN CA-TSM 14.24% 220327 286.4962	CREDIT AGRICOLE CIB FINANCIAL SO	USD	2027/3/22	2026/7/30	98.19
0278371-000	XS3296624466	FCN SGIS-UNH 9.96% 230327 216.75	SG ISSUER	USD	2027/3/23	2026/7/30	100.09
0278440-000	XS3287433539	PPN100 BNPP-BNP USD SOFR CMS 10Y	BNP PARIBAS ISSUANCE B.V.	USD	2036/3/19	2026/7/30	92.178
0278441-000	XS3287433455	PPN100 BNPP-BNP USD CMT 10Y 190331	BNP PARIBAS ISSUANCE B.V.	USD	2031/3/19	2026/7/30	91.375
0278762-000	XS3296695300	FCN SGIS-AMZN/GOOGL/NVDA/META/TSM	SG ISSUER	USD	2026/9/28	2026/7/30	99.92
0278777-000	XS3295278322	FCN BARC-TSM 10% 210926 239.801	BARCLAYS BANK PLC	USD	2026/9/21	2026/7/30	98.93
0278844-000	XS3263772520	DAC HSBC-IBM/MSFT/ALO/SONY CRP	THE HONGKONG AND SHANGHAI BAN	USD	2027/3/31	2026/7/30	88.1793
0278922-000	XS3263772447	DAC HSBC-SONY CRP/ALO/IBM/MSFT	THE HONGKONG AND SHANGHAI BAN	USD	2027/3/31	2026/7/30	88.1595
0278924-000	XS3283930421	CA-CA NVDA/NKE 191126	CREDIT AGRICOLE CIB FINANCIAL SO	USD	2026/11/19	2026/7/30	91.18
0278934-000	XS3283930348	CA-CA TSM/NKE 191126	CREDIT AGRICOLE CIB FINANCIAL SO	USD	2026/11/19	2026/7/30	92.04

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0278958-000	XS3263773254	DAC HSBC-DAIICHI/ALO/IBM/MSFT	THE HONGKONG AND SHANGHAI BAN	USD	2027/3/31	2026/7/30	87.7041
0279021-000	XS3131888250	FCN BNPP-AMD/CEG/GEV 15% 311226	BNP PARIBAS ISSUANCE B.V.	USD	2026/12/31	2026/7/30	98.91841
0279032-000	XS3295351772	FCN BARC-TSM 10% 230926 255.6023	BARCLAYS BANK PLC	USD	2026/9/23	2026/7/30	98.33
0279149-000	XS3298201651	FCN BNPP-AAL/AVGO/CRWV/NCLH/PLTR	BNP PARIBAS ISSUANCE B.V.	USD	2027/3/30	2026/7/30	94.2225
0279219-000	XS3263779889	DAC HSBC-ALO/AMZN/BAYN/BAC 17.82%	THE HONGKONG AND SHANGHAI BAN	USD	2027/4/2	2026/7/30	90.6642
0279239-000	XS3295392701	FCN BARC-TSM 10% 240926 241.4884	BARCLAYS BANK PLC	USD	2026/9/24	2026/7/30	98.37
0279284-000	XS3315906498	FCN SGIS-AMZN/MSFT/TSM 10% 240926	SG ISSUER	USD	2026/9/24	2026/7/30	99.99
0279310-000	XS3263783303	DAC HSBC-MCD/MSFT/QCOM/SBUX/ORCL	THE HONGKONG AND SHANGHAI BAN	USD	2027/3/25	2026/7/30	93.0699
0279479-000	XS3283949520	FCN CA-RMS/IFX/SIE 10% 040127	CREDIT AGRICOLE CIB FINANCIAL SO	EUR	2027/1/4	2026/7/30	96.2
0279482-000	XS3263789847	FCN HSBC-AMD/NVDA/TSM 12% 051026	THE HONGKONG AND SHANGHAI BAN	USD	2026/10/5	2026/7/30	99.3861
0279520-000	XS3283953803	FCN CA-ASML/GOOGL/META/NFLX 15%	CREDIT AGRICOLE CIB FINANCIAL SO	USD	2026/10/2	2026/7/30	97.7
0279525-000	XS3263792478	DAC HSBC-AIR/ALO/AMZN/TSM 14.82%	THE HONGKONG AND SHANGHAI BAN	USD	2027/4/5	2026/7/30	92.2977
0279621-000	XS3283955337	FCN CA-LUV/MBG 10% 290327	CREDIT AGRICOLE CIB FINANCIAL SO	USD	2027/3/29	2026/7/30	98.85
0279633-000	XS3315947682	SGIS-SGIS MITSU ELEC/ADV COR	SG ISSUER	JPY	2026/10/6	2026/7/30	103.24
0279644-000	XS3302625911	MS-MS SHIBA MECHA/ADV COR 061026	MORGAN STANLEY & CO. INTERNATI	JPY	2026/10/6	2026/7/30	92.06
0279660-000	XS3252929461	PPN100 CA-CA CMT 10Y 010431	CREDIT AGRICOLE CIB FINANCIAL SO	AUD	2031/4/1	2026/7/30	92.4
0279693-000	XS3263797352	HSBC-HSBC GOOG/META/NVDA 060826	THE HONGKONG AND SHANGHAI BAN	USD	2026/8/6	2026/7/29	110.8305
0279964-000	XS3309990128	FCN BNPP-TAIYO YUDEN 25% 091026	BNP PARIBAS ISSUANCE B.V.	JPY	2026/10/9	2026/7/30	102.67932
0280068-000	XS3302721470	FCN MS-C EAST AIR/AIA/BAIDU INC/	MORGAN STANLEY & CO. INTERNATI	HKD	2026/10/6	2026/7/30	94.47
0280286-000	XS3283960253	FCN CA-GEV/CEG/SIE 12% 130127	CREDIT AGRICOLE CIB FINANCIAL SO	USD	2027/1/13	2026/7/30	98.32
0280354-000	XS3306811285	PPN100 CA-CA USD CMT 10Y 090431	CREDIT AGRICOLE CIB FINANCIAL SO	USD	2031/4/9	2026/7/30	90.82
0280372-000	XS3315212301	DAC BNPP-ALO/NCLH/TOKYO ELECTRON/	BNP PARIBAS ISSUANCE B.V.	USD	2027/4/7	2026/7/30	88.55877
0280376-000	XS3316037673	DAC SGIS-NCLH/SNPS/UAL/ALO/ARM 12%	SG ISSUER	USD	2027/4/7	2026/7/30	87.14
0280438-000	XS3306823967	CA-CA TSM/INTC 071226	CREDIT AGRICOLE CIB FINANCIAL SO	USD	2026/12/7	2026/7/30	103.42
0280439-000	XS3306824189	CA-CA NVDA/TSM 071226	CREDIT AGRICOLE CIB FINANCIAL SO	USD	2026/12/7	2026/7/30	103.41
0280678-000	XS3263812763	HSBC-HSBC AVGO/GOOGL/TSM 191026	THE HONGKONG AND SHANGHAI BAN	USD	2026/10/19	2026/7/30	121.3839
0280771-000	XS3314065031	FCN UBS-MITSU H/KAWASAKI 15%	UBS AG, London Branch	JPY	2026/8/20	2026/7/30	97.4
0280910-000	XS3314132088	DAC MS-NVDA/AMZN/AF/ALO 19% 260427	MORGAN STANLEY & CO. INTERNATI	AUD	2027/4/26	2026/7/30	89.92
0280912-000	XS3314131601	DAC MS-AMZN/SONY CRP/AF/ALO 16.1%	MORGAN STANLEY & CO. INTERNATI	USD	2027/4/26	2026/7/30	89.72
0280983-000	XS3290862245	FCN JPM-KAWASAKI/MARUBENI/MITSUI	J.P. Morgan Structured Products B.V	JPY	2026/12/25	2026/7/30	96.1098
0280985-000	XS3312908588	FCN NOM-MITSU H/MIT EST 8% 270427	NOMURA INTERNATIONAL FUNDING	JPY	2027/4/27	2026/7/30	96.2181
0281069-000	XS3316117350	FCN SGIS-INTC 14% 271026 37.6588	SG ISSUER	USD	2026/10/27	2026/7/29	100.55
0281110-000	XS3314144687	DAC MS-AF/ALO/AMZN/NVDA 18.65%	MORGAN STANLEY & CO. INTERNATI	USD	2027/4/27	2026/7/30	87.3
0281189-000	XS3306827281	FCN CA-MITSU H/TOKYO ELECTRON/	CREDIT AGRICOLE CIB FINANCIAL SO	JPY	2026/10/27	2026/7/30	95.04
0281209-000	XS3263821756	FCN HSBC-MSFT/IBM/TENCENT 8%	THE HONGKONG AND SHANGHAI BAN	USD	2026/10/22	2026/7/30	96.4557
0281210-000	XS3312881017	FCN NOM-CEG/GEV/GOOG 15% 291226	NOMURA INTERNATIONAL FUNDING	USD	2026/12/29	2026/7/30	98.0892
0281223-000	XS3263823539	FCN HSBC-FUDOSAN/MITSUBISHI CORP/	THE HONGKONG AND SHANGHAI BAN	JPY	2026/10/22	2026/7/30	99.1386

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0281377-000	XS3330666887	DAC BNPP-ALO/ARM/BA/SNPS/UAL 12%	BNP PARIBAS ISSUANCE B.V.	USD	2027/4/22	2026/7/30	88.20883
0281381-000	XS3330671887	PPN100 BNPP-BNP TSM/F/MBG/AAL/NKE	BNP PARIBAS ISSUANCE B.V.	USD	2028/4/27	2026/7/30	96.0524
0281383-000	XS3330671960	PPN100 BNPP-BNP TSM/F/MBG/AAL/NKE	BNP PARIBAS ISSUANCE B.V.	USD	2028/4/27	2026/7/30	96.13037
0281418-000	XS3290777641	FCN JPM-TAIYO YUDEN/GOLDWIN IN 10%	J.P. Morgan Structured Products B.V	JPY	2027/5/6	2026/7/30	96.0348
0281501-000	XS3314192900	FCN MS-GDX/SLV 8% 301026	MORGAN STANLEY & CO. INTERNATIONAL	USD	2026/10/30	2026/7/30	91.03
0281515-000	XS3263828413	DAC HSBC-AAL/ALO/NVDA/NXPI 16%	THE HONGKONG AND SHANGHAI BANKING	JPY	2027/5/6	2026/7/30	92.9511
0281643-000	XS3328686756	DAC BARC-SEVEN & I/DAIKIN IND/	BARCLAYS BANK PLC	JPY	2027/5/7	2026/7/30	99.87
0281656-000	XS3263831045	HSBC-HSBC META/NVDA 020926	THE HONGKONG AND SHANGHAI BANKING	USD	2026/9/2	2026/7/29	94.9905
0281659-000	XS3316191322	DAC SGIS-AIR/ALO/RMS/NXPI 12.84%	SG ISSUER	USD	2027/5/3	2026/7/30	92.31
0281674-000	XS3334598334	FCN BNPP-CEG/GEV/VST 12% 020227	BNP PARIBAS ISSUANCE B.V.	USD	2027/2/2	2026/7/30	96.82101
0281682-000	XS3263830823	HSBC-HSBC MSFT/ORCL 020926	THE HONGKONG AND SHANGHAI BANKING	USD	2026/9/2	2026/7/29	73.3194
0281686-000	XS3316203945	DAC SGIS-SNPS/UAL/ARM/BA/ALO 15%	SG ISSUER	USD	2027/4/26	2026/7/30	86.56
0281688-000	XS3316203861	DAC SGIS-SNPS/UAL/BA/ALO/SCHW 12%	SG ISSUER	USD	2027/4/26	2026/7/30	87.11
0281731-000	XS3316214637	FCN SGIS-AMZN/MSFT/TSM 12% 040227	SG ISSUER	JPY	2027/2/4	2026/7/29	98.44
0281755-000	XS3290628059	FCN JPM-MITSUI CHE/SUMIT MET/SHARP	J.P. Morgan Structured Products B.V	JPY	2027/5/10	2026/7/30	86.832
0281757-000	XS3263835897	HSBC-HSBC CRWD/ORCL/PLTR 031126	THE HONGKONG AND SHANGHAI BANKING	USD	2026/11/3	2026/7/30	90.2187
0281878-000	XS3337704152	FCN BNPP-AMZN/GOOGL/MU/NFLX 16.23%	BNP PARIBAS ISSUANCE B.V.	USD	2026/11/3	2026/7/30	98.10621
0281884-000	XS3263835624	FCN HSBC-BMW 9% 031126 68.8184	THE HONGKONG AND SHANGHAI BANKING	USD	2026/11/3	2026/7/30	86.6745
0281888-000	XS3263835467	FCN HSBC-PAH3/BMW 8% 031126	THE HONGKONG AND SHANGHAI BANKING	USD	2026/11/3	2026/7/30	90.9216
0281903-000	XS3328746675	FCN BARC-TSM 7.44% 040527 245.5814	BARCLAYS BANK PLC	USD	2027/5/4	2026/7/30	97.29
0281905-000	XS3328744209	FCN BARC-TSM 040527 245.5814	BARCLAYS BANK PLC	USD	2027/5/4	2026/7/30	96.91
0281943-000	XS3263855069	DAC HSBC-IBM/NXPI/ALO/AIR 15.09%	THE HONGKONG AND SHANGHAI BANKING	USD	2027/5/5	2026/7/30	92.4561
0281944-000	XS3263854336	DAC HSBC-NXPI/IBM/ALO/AIR 14.56%	THE HONGKONG AND SHANGHAI BANKING	AUD	2027/5/5	2026/7/30	92.4462
0281951-000	XS3263856208	HSBC-HSBC MSFT/ORCL/PLTR 040826	THE HONGKONG AND SHANGHAI BANKING	USD	2026/8/4	2026/7/29	73.0323
0281952-000	XS3263855226	DAC HSBC-AIR/ALO/RMS/RHM 13.27%	THE HONGKONG AND SHANGHAI BANKING	USD	2027/5/5	2026/7/30	91.6839
0282071-000	XS3263854849	FCN HSBC-AMD/AMZN/NVDA/TSM 12%	THE HONGKONG AND SHANGHAI BANKING	USD	2026/11/4	2026/7/30	98.7228
0282079-000	XS3337035136	FCN SGIS-COHR/LITE 37% 040826	SG ISSUER	USD	2026/8/4	2026/7/29	97.76
0282089-000	XS3263855143	DAC HSBC-WFC/ALO/MOS/IBM 14.2%	THE HONGKONG AND SHANGHAI BANKING	USD	2027/5/5	2026/7/30	91.8126
0282115-000	XS3263856117	HSBC-HSBC ORCL/PLTR/TSLA 041126	THE HONGKONG AND SHANGHAI BANKING	USD	2026/11/4	2026/7/30	87.6051
0282123-000	XS3263855499	DAC HSBC-MOS/ALO/IBM/WFC 14.19%	THE HONGKONG AND SHANGHAI BANKING	USD	2027/5/5	2026/7/30	92.862
0282124-000	XS3263854922	DAC HSBC-AIR/ALO/IBM/NXPI 15.32%	THE HONGKONG AND SHANGHAI BANKING	USD	2027/5/5	2026/7/30	93.4461
0282159-000	XS3337058773	DAC SGIS-AIR/ALO/LVS/NXPI 26.52%	SG ISSUER	USD	2027/5/6	2026/7/30	101.11
0282163-000	XS3340778029	FCN BNPP-NVDA/TSM 12% 060527	BNP PARIBAS ISSUANCE B.V.	USD	2027/5/6	2026/7/30	99.19927
0282217-000	XS3314325807	MS-MS META/MSFT 060826	MORGAN STANLEY & CO. INTERNATIONAL	USD	2026/8/6	2026/7/29	84.37
0282220-000	XS3312767075	FCN NOM-AAPL/AVGO/NVDA 15% 040227	NOMURA INTERNATIONAL FUNDING	USD	2027/2/4	2026/7/30	98.802
0282248-000	XS3314328579	FCN MS-GLD/GOOG/TSLA/TSM 15%	MORGAN STANLEY & CO. INTERNATIONAL	USD	2026/11/5	2026/7/30	91.97
0282296-000	XS3341280082	FCN BNPP-AMD/AMZN/GOOGL/NVDA/TSM	BNP PARIBAS ISSUANCE B.V.	GBP	2026/11/10	2026/7/30	99.96844

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0282301-000	XS3314357677	FCN MS-COHR/LITE/PLTR 28.58%	MORGAN STANLEY & CO. INTERNATIONAL	USD	2027/5/7	2026/7/30	92.18
0282407-000	XS3320214193	DAC NAT-MSFT/PLTR/TSLA/AAL 20%	NATIXIS	USD	2026/11/9	2026/7/30	97.09
0282469-000	XS3320221131	DAC NAT-AAL/F/MOS/NXPI 26.07%	NATIXIS	USD	2027/5/10	2026/7/30	100.74
0282591-000	XS3337121308	FCN SGIS-MRVL/PLTR/TSLA 18% 101126	SG ISSUER	USD	2026/11/10	2026/7/30	97.41
0282602-000	XS3337119070	DAC SGIS-KEYENCE CO/MITSU H/	SG ISSUER	JPY	2026/11/12	2026/7/30	97.99
0282636-000	XS3314387070	DAC MS-SONY CRP/MITSU H/META/NVDA	MORGAN STANLEY & CO. INTERNATIONAL	USD	2026/11/10	2026/7/30	95.1
0282683-000	XS3263883780	DAC HSBC-MSFT/TSM/AMAT 15.2%	THE HONGKONG AND SHANGHAI BANKING	USD	2026/9/11	2026/7/30	99.2277
0282699-000	XS3342815407	FCN NAT-AVGO/NVDA/TSLA/TSM 14.84%	NATIXIS	USD	2027/5/11	2026/7/30	98.23
0282702-000	XS3342746594	FCN BNPP-AMD/AMZN/GOOGL/NVDA/TSM	BNP PARIBAS ISSUANCE B.V.	USD	2026/11/12	2026/7/30	99.24731
0282740-000	XS3337152014	FCN SGIS-HITACHI L/SONY CRP/	SG ISSUER	JPY	2026/11/12	2026/7/30	99.75
0282741-000	XS3342835181	FCN NAT-AMD/GOOGL/NVDA/TSM 20%	NATIXIS	USD	2026/11/12	2026/7/30	100.12
0282750-000	XS3337152287	FCN SGIS-MITSU H/TOKYO ELECTRON 9%	SG ISSUER	JPY	2026/11/12	2026/7/30	97.4
0282752-000	XS3314438832	DAC MS-AAL/AVGO/INTC/NCLH/TSM	MORGAN STANLEY & CO. INTERNATIONAL	USD	2027/5/11	2026/7/30	98.48
0282880-000	XS3314466965	DAC MS-GOOGL/META/NVDA/ONDS 41.22%	MORGAN STANLEY & CO. INTERNATIONAL	USD	2026/11/12	2026/7/29	82.02
0282895-000	XS3314447155	FCN MS-AMD/AVGO/NVDA 18% 110826	MORGAN STANLEY & CO. INTERNATIONAL	USD	2026/8/11	2026/7/30	100.3
0282916-000	XS3341085465	FCN BARC-NVDA/TSM 10% 121126	BARCLAYS BANK PLC	USD	2026/11/12	2026/7/30	98.05
0282939-000	XS3263896840	HSBC-HSBC AMD/TSLA/TSM 131126	THE HONGKONG AND SHANGHAI BANKING	USD	2026/11/13	2026/7/30	98.0595
0282949-000	XS3346188389	FCN UBS-MITSU H/SOFTBANK 16%	UBS AG, London Branch	JPY	2026/8/13	2026/7/30	98.64
0282955-000	XS3335999614	FCN CA-SMH/SPY/QQQ 12.1% 121126	CREDIT AGRICOLE CIB FINANCIAL SOCIETY	USD	2026/11/12	2026/7/30	97.96
0282956-000	XS3263897228	HSBC-HSBC META/MSFT/TSLA 131126	THE HONGKONG AND SHANGHAI BANKING	USD	2026/11/13	2026/7/30	88.8129
0282960-000	XS3337184215	DAC SGIS-AIR/DTE/F/MOS 17.52%	SG ISSUER	USD	2027/5/5	2026/7/30	99.48
0283063-000	XS3313225982	FCN JPM-INTC/MSFT 10% 120527	J.P. Morgan Structured Products B.V	USD	2027/5/12	2026/7/30	97.9665
0283064-000	XS3313226105	FCN JPM-AMZN/AVGO 10% 120527	J.P. Morgan Structured Products B.V	USD	2027/5/12	2026/7/30	94.4532
0283068-000	XS3343666858	BNPP-BNP TSM/GOOGL 131126	BNP PARIBAS ISSUANCE B.V.	USD	2026/11/13	2026/7/30	103.26824
0283070-000	XS3343666932	BNPP-BNP NVDA/TSM 131126	BNP PARIBAS ISSUANCE B.V.	USD	2026/11/13	2026/7/30	102.98901
0283071-000	XS3336000727	FCN CA-QQQ/SMH/SPY 10% 110527	CREDIT AGRICOLE CIB FINANCIAL SOCIETY	EUR	2027/5/11	2026/7/30	97.04
0283079-000	XS3341124033	DAC BARC-AVGO/NVDA/TSM 12% 131026	BARCLAYS BANK PLC	USD	2026/10/13	2026/7/30	98.14
0283086-000	XS3341127135	DAC BARC-ASML/INTC/NFLX/TSM 38.95%	BARCLAYS BANK PLC	USD	2027/2/11	2026/7/30	94.65
0283109-000	XS3346040473	FCN UBS-C TEL/C MOB/PING AN 7.70%	UBS AG, London Branch	USD	2026/11/13	2026/7/30	98.08
0283219-000	XS3337211638	FCN SGIS-FANUC/MITSUBISHI CORP	SG ISSUER	JPY	2026/11/12	2026/7/30	96.83
0283222-000	XS3240041148	FCN GS-AVGO/NVDA/TSM 12% 120527	GOLDMAN SACHS INTERNATIONAL	USD	2027/5/12	2026/7/30	94.43
0283225-000	XS3314521496	MS-MS MITSU ELEC/YASKAWA/MITSU H	MORGAN STANLEY & CO. INTERNATIONAL	JPY	2026/11/12	2026/7/30	87.37
0283229-000	XS3355902100	FCN UBS-AMZN/ARM/TSM 15% 110926	UBS AG, London Branch	USD	2026/9/11	2026/7/30	98.69
0283238-000	XS3314517114	FCN MS-COHR/LITE 35.97% 130826	MORGAN STANLEY & CO. INTERNATIONAL	USD	2026/8/13	2026/7/29	89.77
0283240-000	XS3342833053	FCN NAT-AMD/ARM/AVGO 15% 131126	NATIXIS	USD	2026/11/13	2026/7/30	98.99
0283252-000	XS3345510831	FCN BNPP-NVDA/TSM/PLTR 15% 131126	BNP PARIBAS ISSUANCE B.V.	USD	2026/11/13	2026/7/30	95.62892
0283276-000	XS3342803908	FCN NAT-AMD/ARM/AVGO 12% 131126	NATIXIS	USD	2026/11/13	2026/7/30	98.91

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0283280-000	XS3313193685	FCN JPM-TSM 12.71% 051126 321.968	J.P. Morgan Structured Products B.V	USD	2026/11/5	2026/7/30	97.9523
0283287-000	XS3341167438	FCN BARC-MSFT/NVDA/TSM 17.88%	BARCLAYS BANK PLC	USD	2026/11/13	2026/7/30	98.5
0283289-000	XS3344911964	FCN BARC-AVGO/NVDA/TSM 12% 141026	BARCLAYS BANK PLC	USD	2026/10/14	2026/7/30	97.91
0283295-000	XS3342814343	FCN NAT-AMD/AVGO/NVDA 20% 131126	NATIXIS	USD	2026/11/13	2026/7/30	99.33
0283440-000	XS3263909767	HSBC-HSBC NVDA/TSM 140826	THE HONGKONG AND SHANGHAI BAN	USD	2026/8/14	2026/7/29	87.9021
0283441-000	XS3314565436	MS-MS MSFT/NVDA 140826	MORGAN STANLEY & CO. INTERNATI	USD	2026/8/14	2026/7/29	86.6
0283517-000	XS3240048747	DAC GS-BAC/ORCL/SBUX/UBER/UBS	GOLDMAN SACHS INTERNATIONAL	USD	2027/5/6	2026/7/30	92.36
0283518-000	XS3344914984	DAC BARC-AVGO/NVDA/TSM 12% 141026	BARCLAYS BANK PLC	USD	2026/10/14	2026/7/30	98.18
0283524-000	XS3263909684	HSBC-HSBC META/TSLA 161126	THE HONGKONG AND SHANGHAI BAN	USD	2026/11/16	2026/7/30	86.9715
0283601-000	XS3336007730	FCN CA-AVGO/CEG/GOOG 15% 161126	CREDIT AGRICOLE CIB FINANCIAL SO	USD	2026/11/16	2026/7/30	95.8
0283610-000	XS3345015237	FCN BARC-AVGO/NVDA/TSM 14.2%	BARCLAYS BANK PLC	USD	2026/11/17	2026/7/30	97.76
0283625-000	XS3355949754	FCN UBS-NBIS/PLTR/TSLA 31.86%	UBS AG, London Branch	USD	2026/11/17	2026/7/30	97.5
0283632-000	XS3355851943	FCN UBS-CEG/MRVL/TSM 16% 081026	UBS AG, London Branch	USD	2026/10/8	2026/7/30	97.93
0283633-000	XS3342868943	FCN NAT-AMZN/GOOGL/NVDA/TSM 20%	NATIXIS	USD	2026/10/16	2026/7/30	97.58
0283635-000	XS3345027836	FCN BARC-MSFT/NVDA/TSM 12% 100227	BARCLAYS BANK PLC	USD	2027/2/10	2026/7/30	97.54
0283640-000	XS3347668538	DAC BNPP-ASML/META/AMZN/TSM 21.29%	BNP PARIBAS ISSUANCE B.V.	USD	2026/11/17	2026/7/30	96.34126
0283645-000	XS3347668454	FCN BNPP-ASML/CEG/ORCL 15% 171126	BNP PARIBAS ISSUANCE B.V.	USD	2026/11/17	2026/7/30	93.50286
0283648-000	XS3313610548	FCN JPM-KUBOTA/KAWASAKI/	J.P. Morgan Structured Products B.V	JPY	2027/5/17	2026/7/30	93.8366
0283662-000	XS3345020070	FCN BARC-MSFT/NVDA/TSM 10% 170527	BARCLAYS BANK PLC	USD	2027/5/17	2026/7/30	97.05
0283705-000	XS3345029618	FCN BARC-AVGO/GOOGL/PLTR 15%	BARCLAYS BANK PLC	USD	2026/11/17	2026/7/30	95.92
0283758-000	XS3263925029	HSBC-HSBC AAL/TSM 9.2% 110926	THE HONGKONG AND SHANGHAI BAN	USD	2026/9/11	2026/7/30	108.3159
0283763-000	XS3314628457	MS-MS QCOM/AVGO 110926	MORGAN STANLEY & CO. INTERNATI	USD	2026/9/11	2026/7/30	97.79
0283774-000	XS3344774792	FCN CA-AAL/NVDA 12% 100527	CREDIT AGRICOLE CIB FINANCIAL SO	USD	2027/5/10	2026/7/30	98.27
0283917-000	XS3337303245	FCN SGIS-HITACHI L/MITSU H/	SG ISSUER	USD	2026/11/19	2026/7/30	95.17
0283918-000	XS3337303328	FCN SGIS-HITACHI L/TOKYO ELECTRON/	SG ISSUER	JPY	2026/11/19	2026/7/30	98.34
0283919-000	XS3313409875	FCN JPM-GEV/MSFT/TSM 12% 200127	J.P. Morgan Structured Products B.V	USD	2027/1/20	2026/7/30	95.3502
0283922-000	XS3348915425	FCN NAT-TSM/NVDA 10.13% 190527	NATIXIS	USD	2027/5/19	2026/7/30	97.69
0283932-000	XS3337302601	FCN SGIS-HITACHI L/TOKYO ELECTRON/	SG ISSUER	JPY	2026/11/19	2026/7/30	97.96
0283935-000	XS3345143153	FCN BARC-AVGO/NVDA/TSM 12% 191126	BARCLAYS BANK PLC	USD	2026/11/19	2026/7/30	97.44
0283998-000	XS3354554100	DAC MS-LLY/ISRG/MSFT/CEG 31.56%	MORGAN STANLEY & CO. INTERNATI	JPY	2027/2/24	2026/7/30	83.96
0284008-000	XS3351148765	FCN BARC-NVDA/TSM/MSFT 10% 210527	BARCLAYS BANK PLC	USD	2027/5/21	2026/7/30	96.99
0284102-000	XS3354555339	FCN MS-NET/PLTR 15% 231126	MORGAN STANLEY & CO. INTERNATI	USD	2026/11/23	2026/7/30	95.26
0284113-000	XS3361708699	FCN NOM-AVGO/NVDA/TSLA 15% 210527	NOMURA INTERNATIONAL FUNDING	USD	2027/5/21	2026/7/30	93.0006
0284115-000	XS3348922801	FCN NAT-AMD/ARM/AVGO 15% 231126	NATIXIS	USD	2026/11/23	2026/7/30	98.9
0284137-000	XS3347430715	HSBC-HSBC GOOGL/TSM 140826	THE HONGKONG AND SHANGHAI BAN	USD	2026/8/14	2026/7/30	93.4857
0284143-000	XS3351155893	FCN BARC-GOOGL/NVDA/TSM 12% 170227	BARCLAYS BANK PLC	USD	2027/2/17	2026/7/30	96.03
0284258-000	XS3347433735	FCN HSBC-AMD/AMZN/GOOGL/NVDA/TSM	THE HONGKONG AND SHANGHAI BAN	USD	2026/10/22	2026/7/30	98.2773

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0284259-000	XS3361744496	FCN NOM-TSM/GOOG/NVDA 23.5% 241126	NOMURA INTERNATIONAL FUNDING	USD	2026/11/24	2026/7/30	95.3964
0284261-000	XS3361744652	DAC NOM-GOOG/MSFT/TSM 15.13%	NOMURA INTERNATIONAL FUNDING	USD	2026/9/24	2026/7/30	98.0397
0284262-000	XS3352860657	FCN BNPP-AAPL/GOOGL/MSFT/AMZN/TSM	BNP PARIBAS ISSUANCE B.V.	USD	2027/5/24	2026/7/30	93.15458
0284263-000	XS3351223568	FCN BARC-ASML/AVGO/NVDA 12% 221026	BARCLAYS BANK PLC	USD	2026/10/22	2026/7/30	97.11
0284265-000	XS3361732996	FCN NOM-GOOG/MSFT/TSM 10% 240527	NOMURA INTERNATIONAL FUNDING	USD	2027/5/24	2026/7/30	96.1389
0284266-000	XS3367290924	FCN SGIS-NVDA/TSM/GOOGL 12% 240527	SG ISSUER	GBP	2027/5/24	2026/7/30	94.84
0284269-000	XS3354588694	DAC MS-NVDA/CIEN/COHR/GOOGL 28.34%	MORGAN STANLEY & CO. INTERNATIONAL	USD	2026/11/24	2026/7/29	85.38
0284273-000	XS3351222248	FCN BARC-TSM/NFLX/AAL 12% 240227	BARCLAYS BANK PLC	USD	2027/2/24	2026/7/30	95.65
0284297-000	XS3361736807	FCN NOM-MSFT/NVDA/TSM 12% 180227	NOMURA INTERNATIONAL FUNDING	USD	2027/2/18	2026/7/30	99.5445
0284298-000	XS3361738175	DAC NOM-AMZN/NVDA/TSM 13% 221026	NOMURA INTERNATIONAL FUNDING	USD	2026/10/22	2026/7/30	97.5447
0284302-000	XS3347434113	HSBC-HSBC MSFT/NVDA/TSM 170926	THE HONGKONG AND SHANGHAI BANKING	USD	2026/9/17	2026/7/29	96.9606
0284307-000	XS3351221430	DAC BARC-AMAT/AVGO/NVDA 13% 221026	BARCLAYS BANK PLC	USD	2026/10/22	2026/7/30	97.39
0284308-000	XS3351228013	DAC BARC-AVGO/GOOG/MSFT 12% 240527	BARCLAYS BANK PLC	USD	2027/5/24	2026/7/30	93.83
0284314-000	XS3344768398	PPN100 CA-CA 10Y USD CMT 190531	CREDIT AGRICOLE CIB FINANCIAL SOCIETY	USD	2031/5/19	2026/7/30	93.98
0284328-000	XS3348959472	FCN NAT-NVDA/AMZN/GOOG/MU 24.16%	NATIXIS	USD	2026/11/24	2026/7/30	100.25
0284356-000	XS3351226314	FCN BARC-ASML/TSM/AMZN 12% 241126	BARCLAYS BANK PLC	USD	2026/11/24	2026/7/30	95.57
0284361-000	XS3348944953	FCN NAT-ASML/AVGO/TSLA 15.06%	NATIXIS	USD	2026/11/24	2026/7/30	96.5
0284362-000	XS3361743175	FCN NOM-AVGO/NVDA/GOOGL 12% 241126	NOMURA INTERNATIONAL FUNDING	USD	2026/11/24	2026/7/30	96.5052
0284468-000	XS3361760005	FCN NOM-MSFT/NVDA/TSM 12% 251126	NOMURA INTERNATIONAL FUNDING	USD	2026/11/25	2026/7/30	99.297
0284478-000	XS3351262202	FCN BARC-TSM 8% 231026 307.6427	BARCLAYS BANK PLC	JPY	2026/10/23	2026/7/30	97.59
0284497-000	XS3361757472	FCN NOM-NVDA/TSLA 12% 180527	NOMURA INTERNATIONAL FUNDING	USD	2027/5/18	2026/7/30	92.2977
0284523-000	XS3313267802	FCN JPM-F/PLTR 12% 180527	J.P. Morgan Structured Products B.V	USD	2027/5/18	2026/7/30	95.6947
0284525-000	XS3203278901	DAC GS-BAC/CARR/ORCL/SBUX/UBS	GOLDMAN SACHS INTERNATIONAL	USD	2027/5/17	2026/7/30	73.48
0284531-000	XS3344809929	FCN CA-GOOG/MSFT/NVDA/TSM 12%	CREDIT AGRICOLE CIB FINANCIAL SOCIETY	USD	2027/5/17	2026/7/30	94.46
0284537-000	XS3361769642	DAC NOM-TSM/AVGO/ASML/BA 33.92%	NOMURA INTERNATIONAL FUNDING	USD	2026/11/25	2026/7/30	96.5745
0284554-000	XS3361776696	FCN NOM-HITACHI L/TOKYO ELECTRON/	NOMURA INTERNATIONAL FUNDING	JPY	2026/10/26	2026/7/30	97.6932
0284580-000	XS3313672571	DAC JPM-KEYENCE CO/ADV COR/NITTO	J.P. Morgan Structured Products B.V	JPY	2026/11/27	2026/7/29	63.5627
0284735-000	XS3351303675	FCN BARC-C OVERSEAS 8% 271126	BARCLAYS BANK PLC	USD	2026/11/27	2026/7/30	95.67
0284736-000	XS3351319242	FCN BARC-LLY/QCOM/SNPS 12% 271126	BARCLAYS BANK PLC	USD	2026/11/27	2026/7/30	90.02
0284738-000	XS3348942742	FCN NAT-GOOG/MSFT/NVDA/TSM 12%	NATIXIS	USD	2027/1/20	2026/7/30	96.71
0284739-000	XS3351320687	DAC BARC-AAPL/AVGO/MU 14% 261026	BARCLAYS BANK PLC	USD	2026/10/26	2026/7/30	98.64
0284747-000	XS3351305027	DAC BARC-TENCENT/SEMICON MFG/	BARCLAYS BANK PLC	HKD	2026/11/26	2026/7/30	91.38
0284748-000	XS3361794327	FCN NOM-MRVL/CEG/NVDA 17.6% 260527	NOMURA INTERNATIONAL FUNDING	USD	2027/5/26	2026/7/30	97.8516
0284750-000	XS3348904221	DAC NAT-META/NVDA/PLTR/UAL 15%	NATIXIS	USD	2026/11/27	2026/7/30	98.22
0284752-000	XS3361792032	FCN NOM-MRVL/CEG/PLTR 19.08% 260527	NOMURA INTERNATIONAL FUNDING	USD	2027/5/26	2026/7/30	97.3962
0284753-000	XS3344813012	FCN CA-CEG 10% 251126	CREDIT AGRICOLE CIB FINANCIAL SOCIETY	USD	2026/11/25	2026/7/30	95.1
0284754-000	XS3354660477	MS-MS DISCO/HITACHI L/MIZ FIN	MORGAN STANLEY & CO. INTERNATIONAL	JPY	2026/11/27	2026/7/30	79.63

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0284756-000	XS3348962773	DAC NAT-AAPL/ARM/AVGO 39.21% 250227	NATIXIS	USD	2027/2/25	2026/7/30	96.48
0284790-000	XS3367346494	DAC SGIS-SONY CRP/HITACHI L/	SG ISSUER	JPY	2026/11/27	2026/7/30	97.08
0284839-000	XS3357637852	DAC BARC-AVGO/MU/NVDA 15.5% 250926	BARCLAYS BANK PLC	USD	2026/9/25	2026/7/30	98.83
0284845-000	XS3347451471	HSBC-HSBC MSFT/ORCL 250926	THE HONGKONG AND SHANGHAI BAN	USD	2026/9/25	2026/7/29	66.2409
0284853-000	XS3354659974	DAC MS-AAL/NCLH/AVGO/TSM/PLTR	MORGAN STANLEY & CO. INTERNATI	USD	2027/5/26	2026/7/30	95.31
0284860-000	XS3347451398	HSBC-HSBC GOOGL/NVDA/TSM 250926	THE HONGKONG AND SHANGHAI BAN	USD	2026/9/25	2026/7/30	89.9811
0284938-000	XS3367410688	FCN SGIS-MSFT/META/TSM 14% 291026	SG ISSUER	USD	2026/10/29	2026/7/30	98.29
0284939-000	XS3357706509	FCN BARC-AVGO/GOOG/META 12.79%	BARCLAYS BANK PLC	USD	2026/12/2	2026/7/30	95.78
0284942-000	XS3342860619	FCN NAT-GOOG/AVGO/ARM/NVDA 33.79%	NATIXIS	USD	2026/11/27	2026/7/30	95.05
0285029-000	XS3348926893	FCN NAT-AMD/MU/TSLA 17.62% 021226	NATIXIS	USD	2026/12/2	2026/7/30	98.68
0285030-000	XS3355722540	FCN UBS-CEG/LITE 20% 240826	UBS AG, London Branch	USD	2026/8/24	2026/7/29	83.97
0285031-000	XS3357693921	DAC BARC-NVDA/ORCL/AVGO 20.83%	BARCLAYS BANK PLC	USD	2026/12/2	2026/7/29	78.67
0285035-000	XS3348949598	FCN NAT-AMD/NVDA/ORCL 27% 021226	NATIXIS	USD	2026/12/2	2026/7/30	87.42
0285041-000	XS3357702425	FCN BARC-NVDA/ORCL/TSM 12% 021226	BARCLAYS BANK PLC	USD	2026/12/2	2026/7/30	86.46
0285043-000	XS3361390662	FCN UBS-C OVERSEAS 8% 011226	UBS AG, London Branch	USD	2026/12/1	2026/7/30	91.33
0285047-000	XS3357701021	FCN BARC-GOOG/NVDA/TSM 12% 021226	BARCLAYS BANK PLC	USD	2026/12/2	2026/7/30	95.58
0285056-000	XS3367409169	SGIS-SGIS MITSU H/KAWASAKI 301126	SG ISSUER	JPY	2026/11/30	2026/7/30	87.14
0285065-000	XS3320991832	DAC GS-ORCL/SBUX/BAC/UBS/C 31.72%	GOLDMAN SACHS INTERNATIONAL	USD	2027/5/20	2026/7/30	73.78
0285082-000	XS3321010996	DAC GS-ORCL/SBUX/BAC/BX/UBS 32.9%	GOLDMAN SACHS INTERNATIONAL	USD	2027/5/20	2026/7/30	73.88
0285083-000	XS3320992301	DAC GS-BAC/C/ORCL/SBUX/UBS 31.72%	GOLDMAN SACHS INTERNATIONAL	USD	2027/5/20	2026/7/30	73.78
0285085-000	XS3354716105	MS-MS RENESAS ELE/ADV COR 300926	MORGAN STANLEY & CO. INTERNATI	JPY	2026/9/30	2026/7/29	89.15
0285091-000	XS3367409086	SGIS SGIS-SUMCO CORP/SHIN ETSU	SG ISSUER	JPY	2026/9/30	2026/7/30	77.7
0285127-000	XS3357757833	FCN BARC-TENCENT/XIAOMI/	BARCLAYS BANK PLC	HKD	2026/11/24	2026/7/30	96.23
0285128-000	XS3348946651	FCN NAT-GOOG/TSM/NVDA/TSLA 15%	NATIXIS	USD	2026/12/2	2026/7/30	91.97
0285131-000	XS3348952113	FCN NAT-ARM/ORCL/TSM 18% 010627	NATIXIS	USD	2027/6/1	2026/7/30	89.15
0285132-000	XS3354773080	FCN MS-NVDA/TSM 10% 021226	MORGAN STANLEY & CO. INTERNATI	GBP	2026/12/2	2026/7/30	93.45
0285210-000	XS3361891446	FCN NOM-MSFT/TSM/ORCL 16% 021226	NOMURA INTERNATIONAL FUNDING	USD	2026/12/2	2026/7/30	87.2388
0285212-000	XS3347457593	FCN HSBC-BMW 8% 011226 67.0087	THE HONGKONG AND SHANGHAI BAN	USD	2026/12/1	2026/7/30	88.0803
0285221-000	XS3357779134	FCN BARC-ANET/CEG/NVDA 12% 021226	BARCLAYS BANK PLC	USD	2026/12/2	2026/7/30	96.28
0285222-000	XS3321010640	FCN GS-CEG/GRAB 15% 280527	GOLDMAN SACHS INTERNATIONAL	USD	2027/5/28	2026/7/30	92.95
0285225-000	XS3361861027	FCN NOM-GOOG/NVDA/TSM 15% 021226	NOMURA INTERNATIONAL FUNDING	USD	2026/12/2	2026/7/30	96.7527
0285226-000	XS3313421904	FCN JPM-BMW/PAH3 8% 011226	J.P. Morgan Structured Products B.V	USD	2026/12/1	2026/7/30	92.1167
0285230-000	XS3357777781	FCN BARC-ARM/ORCL/TSM 16.5% 021226	BARCLAYS BANK PLC	USD	2026/12/2	2026/7/30	89.26
0285232-000	XS3354786066	MS-MS GLW/MSFT 270826	MORGAN STANLEY & CO. INTERNATI	USD	2026/8/27	2026/7/29	68.3
0285246-000	XS3342855700	FCN NAT-GEV/NVDA/TSM 12% 010627	NATIXIS	USD	2027/6/1	2026/7/30	95.71
0285259-000	XS3348938716	FCN NAT-AVGO/ORCL/TSM 12% 010627	NATIXIS	USD	2027/6/1	2026/7/30	89.55
0285260-000	XS3348946735	FCN NAT-AMD/AVGO/MU 19.84% 021226	NATIXIS	USD	2026/12/2	2026/7/30	99.5

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0285283-000	XS3320970166	DAC GS-AAL/ALO/AVGO/NCLH/TSM	GOLDMAN SACHS INTERNATIONAL	USD	2027/6/1	2026/7/30	97.22
0285284-000	XS3357778912	FCN BARC-NVDA/TSM 12% 021226	BARCLAYS BANK PLC	USD	2026/12/2	2026/7/30	97.5
0285302-000	XS3360164100	BNPP-BNPP GOOG/MSFT 241126	BNP PARIBAS ISSUANCE B.V.	USD	2026/11/24	2026/7/30	94.47678
0285311-000	XS3361863668	FCN NOM-NVDA/TSM 15% 211126	NOMURA INTERNATIONAL FUNDING	USD	2026/11/21	2026/7/30	97.6437
0285400-000	XS3367468504	FCN SGIS-GOOG/MSFT/TSM 8% 250527	SG ISSUER	USD	2027/5/25	2026/7/30	93.01
0285401-000	XS3363077242	FCN BARC-LITE/PLTR/GLW 27% 020627	BARCLAYS BANK PLC	USD	2027/6/2	2026/7/30	87.85
0285402-000	XS3348999007	FCN NAT-AMD/TSLA/AVGO/NVDA 20.91%	NATIXIS	USD	2026/12/3	2026/7/30	95.59
0285403-000	XS3357829764	FCN BARC-AMD/AMZN/GOOGL 12% 021226	BARCLAYS BANK PLC	USD	2026/12/2	2026/7/30	97.6
0285407-000	XS3313438387	FCN JPM GEV/TSLA 12% 020627	J.P. Morgan Structured Products B.V	USD	2027/6/2	2026/7/30	91.3836
0285412-000	XS3357835654	FCN BARC-ARM/QCOM/WDC 21.62%	BARCLAYS BANK PLC	USD	2026/12/2	2026/7/30	96.26
0285413-000	XS3354822473	MS-MS HITACHI L/SHIBA MECHA/	MORGAN STANLEY & CO. INTERNATIONAL	JPY	2026/12/2	2026/7/30	88.27
0285420-000	XS3348987259	DAC NAT-META/MU/NVDA/AMD 19.57%	NATIXIS	USD	2026/12/2	2026/7/30	98.94
0285447-000	XS3348992416	DAC NAT-META/MU/NVDA/AMD 25.39%	NATIXIS	USD	2026/12/2	2026/7/30	99.06
0285463-000	XS3361884748	DAC NOM-AMAT/TSLA/TSM 15.5% 011026	NOMURA INTERNATIONAL FUNDING	USD	2026/10/1	2026/7/30	93.06
0285471-000	XS3348982888	FCN NAT-AVGO/ORCL/TSLA/TSM 20%	NATIXIS	USD	2026/11/25	2026/7/30	81.52
0285596-000	XS3347460894	FCN HSBC-AAPL/AMZN/GOOGL/TSLA/TSM	THE HONGKONG AND SHANGHAI BANKING	USD	2026/12/3	2026/7/30	88.6446
0285600-000	XS3362999180	BNPP-BNP TENCENT/XIAOMI/ALIBABA GR	BNP PARIBAS ISSUANCE B.V.	HKD	2026/8/26	2026/7/30	89.37546
0285601-000	XS3354870365	MS-MS NVDA/TSM 020926	MORGAN STANLEY & CO. INTERNATIONAL	USD	2026/9/2	2026/7/30	81.8
0285605-000	XS3363551337	DAC BARC-MU 20.04% 021126 396.0589	BARCLAYS BANK PLC	USD	2026/11/2	2026/7/28	100.05
0285610-000	XS3363545875	DAC BARC-AMD 12.61% 021126	BARCLAYS BANK PLC	USD	2026/11/2	2026/7/28	99.46
0285614-000	XS3374647009	FCN JPM-ADV COR/TOKYO ELECTRON	J.P. Morgan Structured Products B.V	USD	2026/11/2	2026/7/30	96.9325
0285619-000	XS3313557129	DAC JPM-GOOG/MSFT/MU 15% 011026	J.P. Morgan Structured Products B.V	USD	2026/10/1	2026/7/30	100.167
0285626-000	XS3363287999	PPN100 GS-GS 10Y USD CMT 280529	GOLDMAN SACHS FINANCE CORP INT	USD	2029/5/28	2026/7/30	96.15
0285628-000	XS3365176992	FCN NAT-AMD/NVDA/INTC 15% 271126	NATIXIS	USD	2026/11/27	2026/7/30	95.49
0285640-000	XS3363545107	FCN BARC-AVGO/NVDA 13.6 % 021126	BARCLAYS BANK PLC	USD	2026/11/2	2026/7/30	95.51
0285641-000	XS3365169278	DAC NAT-AAL/META/NVDA/TSLA 15%	NATIXIS	USD	2026/12/3	2026/7/30	94.89
0285644-000	XS3357836546	FCN BARC-AMZN/GOOG/TSM 12.46%	BARCLAYS BANK PLC	USD	2026/12/2	2026/7/30	95.27
0285645-000	XS3364987910	DAC BNPP-ASML/META/VRT 15% 020926	BNP PARIBAS ISSUANCE B.V.	USD	2026/9/2	2026/7/30	85.42331
0285648-000	XS3367497867	SGIS-SGIS MSFT/ORCL/PLTR 020926	SG ISSUER	USD	2026/9/2	2026/7/29	64.28
0285667-000	XS3374485426	FCN JPM-AMD/MSFT 12% 031226	J.P. Morgan Structured Products B.V	USD	2026/12/3	2026/7/30	97.7103
0285686-000	XS3321014550	FCN GS-TOKYO ELECTRON/MITSU H/	GOLDMAN SACHS INTERNATIONAL	JPY	2026/12/2	2026/7/30	91.9
0285750-000	XS3365203713	DAC NAT-AVGO/NVDA/TSLA/TSM 20%	NATIXIS	USD	2026/11/27	2026/7/30	93.43
0285752-000	XS3370042023	FCN UBS-AAPL/GOOG/TSM 8% 250227	UBS AG, London Branch	USD	2027/2/25	2026/7/30	92.59
0285755-000	XS3203201432	FCN GS-ARM/AVGO/GOOG 15% 030327	GOLDMAN SACHS INTERNATIONAL	USD	2027/3/3	2026/7/30	95.65
0285757-000	XS3361927901	FCN NOM-AMD/NVDA/TSM 22% 021026	NOMURA INTERNATIONAL FUNDING	USD	2026/10/2	2026/7/30	100.8414
0285758-000	XS3354916291	MS-MS AMZN/META/NVDA/QS 030926	MORGAN STANLEY & CO. INTERNATIONAL	USD	2026/9/3	2026/7/29	66.39
0285760-000	XS3367542597	FCN SGIS-GOOG/NVDA/TSM 10% 040627	SG ISSUER	USD	2027/6/4	2026/7/30	92.43

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0285762-000	XS3363601967	FCN BARC-NVDA/TSM 10% 040327	BARCLAYS BANK PLC	USD	2027/3/4	2026/7/30	94.28
0285803-000	XS3367474494	SGIS USD 20Y UST 6.15% 200826	SG ISSUER	USD	2026/8/20	2026/7/30	97.49
0285840-000	XS3354940671	MS-MS SHIN ETSU/SHIBA MECHA/	MORGAN STANLEY & CO. INTERNATI	JPY	2026/10/6	2026/7/30	90.59
0285854-000	XS3365172140	FCN NAT-AAL/AVGO/NVDA/TSLA 15%	NATIXIS	USD	2026/12/4	2026/7/30	96.7
0285923-000	XS3363649495	FCN BARC-BP//LLOY/NWG 8% 010627	BARCLAYS BANK PLC	GBP	2027/6/1	2026/7/30	97.51
0285934-000	XS3354960273	FCN MS-AAPL/META/MSFT/GOOGL/AMZN	MORGAN STANLEY & CO. INTERNATI	USD	2026/12/4	2026/7/30	93.32
0286080-000	XS3363682199	FCN BARC-TSM/GOOGL/NVDA 15% 021226	BARCLAYS BANK PLC	USD	2026/12/2	2026/7/30	93.66
0286081-000	XS3354976519	FCN MS-AMZN/PANW/VRT 12% 071226	MORGAN STANLEY & CO. INTERNATI	USD	2026/12/7	2026/7/30	91.29
0286084-000	XS3363686265	FCN BARC-AVGO/GOOGL/NVDA 15%	BARCLAYS BANK PLC	USD	2026/12/2	2026/7/30	94.14
0286087-000	XS3203354421	DAC GS-AVGO/MU 21.22% 300926	GOLDMAN SACHS INTERNATIONAL	USD	2026/9/30	2026/7/30	98.16
0286088-000	XS3374796855	FCN JPM-AMD/MSFT/NVDA 12% 070627	J.P. Morgan Structured Products B.V	USD	2027/6/7	2026/7/30	97.9459
0286089-000	XS3365165367	DAC NAT-AAL/AVGO/META/NVDA 15%	NATIXIS	USD	2026/12/7	2026/7/30	98.77
0286093-000	XS3365203473	FCN NAT-AMD/ARM/AVGO 15% 071226	NATIXIS	USD	2026/12/7	2026/7/30	99.23
0286094-000	XS3365165870	FCN NAT-NVDA/TSLA 10% 070627	NATIXIS	USD	2027/6/7	2026/7/30	94.21
0286097-000	XS3348974356	DAC NAT-AVGO/TSLA/NVDA/META 15%	NATIXIS	USD	2026/12/7	2026/7/30	96.13
0286098-000	XS3363675730	FCN BARC-NVDA/QQQ/TSM 17.13%	BARCLAYS BANK PLC	USD	2026/12/7	2026/7/30	98.62
0286194-000	XS3355028179	FCN MS-AMD/AMZN/GOOGL/NVDA/TSM	MORGAN STANLEY & CO. INTERNATI	USD	2026/9/9	2026/7/30	97.74
0286202-000	XS3348980163	FCN NAT-AVGO/NVDA/TSLA 12% 080627	NATIXIS	AUD	2027/6/8	2026/7/30	93.45
0286213-000	XS3355023618	MS-MS SHIN ETSU/SHIBA MECHA/	MORGAN STANLEY & CO. INTERNATI	JPY	2026/10/8	2026/7/30	93.41
0286215-000	XS3374800988	FCN JPM-ADV COR/TOKYO ELECTRON 15%	J.P. Morgan Structured Products B.V	USD	2027/3/8	2026/7/30	98.585
0286218-000	XS3385542496	FCN SGIS-AAPL/META/TSM 10% 061126	SG ISSUER	JPY	2026/11/6	2026/7/30	98.32
0286220-000	XS3374803149	FCN JPM-TSM 8% 081226 296.2579	J.P. Morgan Structured Products B.V	JPY	2026/12/8	2026/7/30	96.96
0286223-000	XS3356362528	FCN CA-AAPL/AMZN/GOOGL/MSFT 10%	CREDIT AGRICOLE CIB FINANCIAL SO	USD	2027/6/7	2026/7/30	90.93
0286234-000	XS3348991954	DAC NAT-AVGO/MU/TSM 15.3% 090926	NATIXIS	USD	2026/9/9	2026/7/30	100.74
0286270-000	XS3381623167	DAC UBS-NITTO 62.78% 070826 20250	UBS AG, London Branch	JPY	2026/8/7	2026/7/30	62.14
0286272-000	XS3369645554	FCN BNPP-NVDA/TSLA/TSM 10% 090627	BNP PARIBAS ISSUANCE B.V.	USD	2027/6/9	2026/7/30	95.25196
0286273-000	XS3355060818	DAC MS-AVGO/NVDA/TSM 20.81% 090327	MORGAN STANLEY & CO. INTERNATI	USD	2027/3/9	2026/7/30	92.93
0286275-000	XS3320912804	FCN GS-GEV/SIE/TSM 12% 080627	GOLDMAN SACHS INTERNATIONAL	USD	2027/6/8	2026/7/30	96.11
0286276-000	XS3203189470	DAC GS-AVGO/NVDA/TSM 13% 071026	GOLDMAN SACHS INTERNATIONAL	USD	2026/10/7	2026/7/30	95.95
0286282-000	XS3374805359	FCN JPM-RENESES ELE/ADV COR/	J.P. Morgan Structured Products B.V	JPY	2027/6/9	2026/7/30	94.3978
0286348-000	XS3369647923	BNPP-BNP GOOG/NCLH 031226	BNP PARIBAS ISSUANCE B.V.	USD	2026/12/3	2026/7/30	96.65288
0286350-000	XS3362032529	FCN NOM-AAPL/AMZN/GOOGL/MSFT/TSM	NOMURA INTERNATIONAL FUNDING	USD	2027/6/9	2026/7/30	94.4856
0286369-000	XS3355035463	DAC MS-AMAT/NVDA/CRDO 50.46%	MORGAN STANLEY & CO. INTERNATI	USD	2026/9/9	2026/7/30	98.63
0286483-000	XS3356366438	CA-CA TENCENT/XIAOMI/ALIBABA GRP	CREDIT AGRICOLE CIB FINANCIAL SO	HKD	2026/9/9	2026/7/30	89.21
0286486-000	XS3365250714	FCN NAT-MSFT/GOOGL/TSM/NVDA 12%	NATIXIS	USD	2027/3/4	2026/7/30	95.7
0286487-000	XS3372891856	FCN MS-AMD/AMZN/GOOGL/NVDA/TSM	MORGAN STANLEY & CO. INTERNATI	GBP	2026/9/11	2026/7/30	96.68
0286492-000	XS3347488473	FCN HSBC-AMD/MU/TSM/AMZN/NVDA	THE HONGKONG AND SHANGHAI BAN	USD	2026/9/11	2026/7/30	100.5444

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0286493-000	XS3365221376	FCN NAT-TSLA/TSM/GOOGL/NVDA 16.04%	NATIXIS	USD	2027/3/4	2026/7/30	90.44
0286497-000	XS3365249203	FCN NAT-AMD/AVGO/NVDA 20% 031226	NATIXIS	USD	2026/12/3	2026/7/30	98.22
0286503-000	XS3369046415	FCN BARC-NVDA/TSM 10% 101226	BARCLAYS BANK PLC	USD	2026/12/10	2026/7/30	96.35
0286522-000	XS3365249039	FCN NAT-AMD/NVDA/TSM 15% 081026	NATIXIS	USD	2026/10/8	2026/7/30	99.15
0286523-000	XS3372901242	MS-MS MSFT/NVDA/TSM 101226	MORGAN STANLEY & CO. INTERNATIONAL	USD	2026/12/10	2026/7/29	88.68
0286537-000	XS3385585388	DAC SGIS-ORCL/SBUX/C/UBS/BX 32.3%	SG ISSUER	USD	2027/6/4	2026/7/30	79.18
0286654-000	XS3347494950	HSBC-HSBC AAL/PFE/TSM 151026	THE HONGKONG AND SHANGHAI BANKING CORP	USD	2026/10/15	2026/7/30	99.7128
0286655-000	XS3347495254	FCN HSBC-INTC/TSM 8% 140926	THE HONGKONG AND SHANGHAI BANKING CORP	USD	2026/9/14	2026/7/30	93.9906
0286666-000	XS3365221459	FCN NAT-SUMI ELE/MITSUBISHI CORP/	NATIXIS	USD	2027/2/12	2026/7/30	91.69
0286669-000	XS3347495098	HSBC-HSBC INTC/NVDA/TSM 151026	THE HONGKONG AND SHANGHAI BANKING CORP	USD	2026/10/15	2026/7/29	80.784
0286678-000	XS3203194637	DAC GS-AAL/ASML/AVGO/TSM/NCLH	GOLDMAN SACHS INTERNATIONAL	USD	2027/6/11	2026/7/30	98.47
0286679-000	XS3347494877	HSBC-HSBC GOOGL/TSM 080926	THE HONGKONG AND SHANGHAI BANKING CORP	USD	2026/9/8	2026/7/30	90.6642
0286681-000	XS3365225286	FCN NAT-AMD/NVDA/TSM/MSFT 15%	NATIXIS	USD	2026/12/14	2026/7/30	98.55
0286684-000	XS3356367832	FCN CA-DIS/NVDA/TSM 10% 110627	CREDIT AGRICOLE CIB FINANCIAL SOCIETY	USD	2027/6/11	2026/7/30	94.65
0286685-000	XS3362039615	FCN NOM-AVGO/NVDA/TSM 16.5% 151026	NOMURA INTERNATIONAL FUNDING	USD	2026/10/15	2026/7/30	97.6239
0286686-000	XS3356367758	FCN CA-DIS/NVDA/TSM 8% 110627	CREDIT AGRICOLE CIB FINANCIAL SOCIETY	JPY	2027/6/11	2026/7/30	94.3
0286687-000	XS3369096196	FCN BARC-AVGO/TSM/NVDA 12.8%	BARCLAYS BANK PLC	USD	2026/12/14	2026/7/30	95.08
0286692-000	XS3362031554	DAC NOM-AVGO/NDAQ/CEG 14% 151026	NOMURA INTERNATIONAL FUNDING	USD	2026/10/15	2026/7/30	96.5646
0286803-000	XS3369170009	FCN BARC-MBG/ACA/INGA/VOW3 8%	BARCLAYS BANK PLC	EUR	2027/6/15	2026/7/30	94.62
0286810-000	XS3374383183	FCN JPM-GOOG/MU/VRT 15% 150926	J.P. Morgan Structured Products B.V	USD	2026/9/15	2026/7/30	96.207
0286811-000	XS3385628451	SGIS-SGIS AAL/PFE/TSM 081026	SG ISSUER	USD	2026/10/8	2026/7/30	100.71
0286813-000	XS3372991052	MS-MS AVGO/TSM/PLTR 081026	MORGAN STANLEY & CO. INTERNATIONAL	USD	2026/10/8	2026/7/30	93.27
0286815-000	XS3369157246	FCN BARC-AVGO/MSFT/TSM 12% 151226	BARCLAYS BANK PLC	USD	2026/12/15	2026/7/30	95.13
0286819-000	XS3374370875	DAC JPM-MITSUBISHI CORP/SHIN ETSU/	J.P. Morgan Structured Products B.V	JPY	2026/10/16	2026/7/30	93.2811
0286821-000	XS3368569490	FCN CA-AAPL/AMZN/GOOG/META/NVDA	CREDIT AGRICOLE CIB FINANCIAL SOCIETY	USD	2026/12/14	2026/7/30	91.32
0286825-000	XS3374383340	FCN JPM-AMD/AVGO/TSM 15% 150627	J.P. Morgan Structured Products B.V	USD	2027/6/15	2026/7/30	96.4263
0286826-000	XS3362043724	FCN NOM-ORCL/PLTR 15% 151226	NOMURA INTERNATIONAL FUNDING	USD	2026/12/15	2026/7/30	84.2787
0286828-000	XS3385630861	FCN SGIS-BMW/PAH3 8% 151226	SG ISSUER	USD	2026/12/15	2026/7/30	90.09
0286830-000	XS3368569573	FCN CA-CEG 8% 141226 207.3361	CREDIT AGRICOLE CIB FINANCIAL SOCIETY	USD	2026/12/14	2026/7/30	96.14
0286842-000	XS3372999972	MS-MS AMD/MRVL/MU 150926	MORGAN STANLEY & CO. INTERNATIONAL	USD	2026/9/15	2026/7/29	83.25
0286844-000	XS3372994825	MS-MS AVGO/AMD 150926	MORGAN STANLEY & CO. INTERNATIONAL	USD	2026/9/15	2026/7/29	82.87
0286850-000	XS3372981921	MS-MS AAPL/NVDA 150926	MORGAN STANLEY & CO. INTERNATIONAL	USD	2026/9/15	2026/7/30	92.47
0286851-000	XS3362042163	FCN NOM-AMD/AVGO/TSM 20% 150926	NOMURA INTERNATIONAL FUNDING	USD	2026/9/15	2026/7/30	98.307
0286852-000	XS3385627214	SGIS SGIS-MSFT/NOW/ORCL 151026	SG ISSUER	USD	2026/10/15	2026/7/29	66.57
0286853-000	XS3369159960	DAC BARC-MSFT/ORCL 23.19% 150327	BARCLAYS BANK PLC	USD	2027/3/15	2026/7/29	67.36
0286895-000	XS3347496062	HSBC-HSBC AVGO/INTC/TSLA 081026	THE HONGKONG AND SHANGHAI BANKING CORP	USD	2026/10/8	2026/7/29	69.4782
0286896-000	XS3372994403	MS-MS NVDA/TSM 090926	MORGAN STANLEY & CO. INTERNATIONAL	USD	2026/9/9	2026/7/29	84.67

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0287013-000	XS3375777680	FCN BNPP-QQQ/SMH 10% 161226	BNP PARIBAS ISSUANCE B.V.	USD	2026/12/16	2026/7/30	95.31518
0287015-000	XS3375875187	FCN BARC-NVDA/TSM 10% 161226	BARCLAYS BANK PLC	USD	2026/12/16	2026/7/30	96.61
0287023-000	XS3365251522	FCN NAT-AMD/ARM 35% 160926	NATIXIS	USD	2026/9/16	2026/7/29	89.31
0287025-000	XS3385662559	FCN SGIS-NVDA/TSM 18.12% 161226	SG ISSUER	USD	2026/12/16	2026/7/30	96.14
0287029-000	XS3385662393	FCN SGIS-GOOG/NVDA/TSM/TSLA	SG ISSUER	USD	2027/1/7	2026/7/30	91.71
0287036-000	XS3365159048	FCN NAT-AMD/NVDA/TSM 17.8% 161026	NATIXIS	USD	2026/10/16	2026/7/30	99.02
0287039-000	XS3362127071	FCN NOM-AVGO/NVDA/TSM 16.43%	NOMURA INTERNATIONAL FUNDING	USD	2026/12/16	2026/7/30	98.4951
0287042-000	XS3375870386	DAC BARC-MU 25.72% 081026 605.3114	BARCLAYS BANK PLC	USD	2026/10/8	2026/7/30	98.2
0287046-000	XS3347503370	FCN HSBC-MU 53.4% 140826 791.3608	THE HONGKONG AND SHANGHAI BAN	USD	2026/8/14	2026/7/29	92.5056
0287061-000	XS3365236994	FCN NAT-AMD/AVGO/NVDA 20% 171126	NATIXIS	USD	2026/11/17	2026/7/30	97.85
0287063-000	XS3362068473	FCN NOM-AVGO/NVDA/TSM 20% 161126	NOMURA INTERNATIONAL FUNDING	USD	2026/11/16	2026/7/30	96.8715
0287065-000	XS3362132071	FCN NOM-AVGO/NVDA/TSM 17.3% 161126	NOMURA INTERNATIONAL FUNDING	USD	2026/11/16	2026/7/30	97.0596
0287081-000	XS3320895447	FCN GS-INTC/TSM 15.5% 080627	GOLDMAN SACHS INTERNATIONAL	USD	2027/6/8	2026/7/30	87.05
0287091-000	XS3374709981	FCN JPM-INTC/LUV 16.2% 090627	J.P. Morgan Structured Products B.V	USD	2027/6/9	2026/7/30	87.7931
0287103-000	XS3385676773	FCN SGIS-AAL/QCOM 15.2% 090627	SG ISSUER	USD	2027/6/9	2026/7/30	89.77
0287189-000	XS3373061525	MS-MS AMD/MRVL/MU 151026	MORGAN STANLEY & CO. INTERNATI	USD	2026/10/15	2026/7/29	81.18
0287190-000	XS3365292716	FCN NAT-AVGO/GOOG/NVDA/TSM 12.37%	NATIXIS	USD	2027/6/17	2026/7/30	96.13
0287191-000	XS3365235327	FCN NAT-AVGO/GOOG/NVDA/TSM 20%	NATIXIS	USD	2026/11/17	2026/7/30	95.12
0287193-000	XS3375955880	FCN BARC-TSM/NVDA 12% 170627	BARCLAYS BANK PLC	USD	2027/6/17	2026/7/30	97.46
0287194-000	XS3375906750	FCN BARC-HITACHI L/TOKYO ELECTRON/	BARCLAYS BANK PLC	JPY	2026/9/11	2026/7/30	100.04
0287196-000	XS3385698074	FCN SGIS-NVDA/TSM 13.32% 171226	SG ISSUER	USD	2026/12/17	2026/7/30	95.96
0287204-000	XS3375956185	FCN BARC-AVGO/NVDA/TSM 13.69%	BARCLAYS BANK PLC	USD	2026/9/11	2026/7/30	97.47
0287206-000	XS3362141650	FCN NOM-AVGO/NVDA/TSM 17.3% 171126	NOMURA INTERNATIONAL FUNDING	USD	2026/11/17	2026/7/30	96.0102
0287211-000	XS3368572445	FCN CA-MU/NVDA/TSM 10% 160627	CREDIT AGRICOLE CIB FINANCIAL SC	USD	2027/6/16	2026/7/30	93.43
0287214-000	XS3347503701	HSBC-HSBC IFX/TXN 170926	THE HONGKONG AND SHANGHAI BAN	USD	2026/9/17	2026/7/29	66.0726
0287217-000	XS3375924498	FCN BARC-HPQ/NCLH/QCOM 15% 170627	BARCLAYS BANK PLC	USD	2027/6/17	2026/7/30	87.38
0287238-000	XS3373061368	MS-MS AVGO/GOOGL/NVDA/TSM 151026	MORGAN STANLEY & CO. INTERNATI	USD	2026/10/15	2026/7/30	90.2
0287240-000	XS3374715368	FCN JPM-GOOG/MU/NVDA 31.21% 110926	J.P. Morgan Structured Products B.V	USD	2026/9/11	2026/7/30	96.5756
0287241-000	XS3362076062	FCN NOM-TOKYO ELECTRON/SOFTBANK	NOMURA INTERNATIONAL FUNDING	JPY	2026/10/16	2026/7/30	90.6939
0287341-000	XS3374568551	FCN JPM-INTC/TSM 8% 180926	J.P. Morgan Structured Products B.V	USD	2026/9/18	2026/7/30	95.5383
0287344-000	XS3362161419	FCN NOM-AVGO/ORCL/VRT 23.85% 141026	NOMURA INTERNATIONAL FUNDING	USD	2026/10/14	2026/7/29	68.4486
0287345-000	XS3347507876	HSBC-HSBC GOOGL/NVDA/TSM 201026	THE HONGKONG AND SHANGHAI BAN	AUD	2026/10/20	2026/7/30	90.3177
0287348-000	XS3365278137	DAC NAT-AMD/META/NVDA/TSLA 15%	NATIXIS	USD	2026/12/18	2026/7/30	96.2
0287350-000	XS3373120479	DAC MS-GOOG/LITE/NVDA/TSM 24.31%	MORGAN STANLEY & CO. INTERNATI	USD	2026/10/20	2026/7/29	88.94
0287351-000	XS3376009307	FCN BARC-AVGO/MRVL/TSM 17.76%	BARCLAYS BANK PLC	USD	2026/12/18	2026/7/30	95.05
0287352-000	XS3347508254	FCN HSBC-AMD/AMZN/GOOGL/NVDA/TSM	THE HONGKONG AND SHANGHAI BAN	USD	2026/9/18	2026/7/30	97.1883
0287353-000	XS3362097225	FCN NOM-NVDA/TSM 10% 180926	NOMURA INTERNATIONAL FUNDING	USD	2026/9/18	2026/7/30	96.4359

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0287375-000	XS3380134851	FCN BNPP-AMD/ARM/META/NFLX/ORCL	BNP PARIBAS ISSUANCE B.V.	USD	2026/12/18	2026/7/29	82.23453
0287378-000	XS3380133457	FCN BNPP-ARM/TSM/MSFT 15% 180327	BNP PARIBAS ISSUANCE B.V.	USD	2027/3/18	2026/7/30	90.73963
0287395-000	XS3373122764	ELN MS-MU/QCOM 130826	MORGAN STANLEY & CO. INTERNATIONAL	USD	2026/8/13	2026/7/30	71.35
0287549-000	XS3374356882	FCN JPM-HITACHI L/ADV COR/KAWASAKI	J.P. Morgan Structured Products B.V	JPY	2026/12/21	2026/7/30	98.0692
0287551-000	XS3321002381	FCN GS-TSM/NVDA 27.66% 190826	GOLDMAN SACHS INTERNATIONAL	USD	2026/8/19	2026/7/30	93.48
0287578-000	XS3385748606	DAC SGIS-BAYN/GT/MOS/NCLH 23.4%	SG ISSUER	USD	2027/6/22	2026/7/30	100.2
0287579-000	XS3365286239	DAC NAT-ASML/MC/SIE/STMPA 15%	NATIXIS	EUR	2027/3/19	2026/7/30	92.74
0287612-000	XS3382263146	FCN BNPP-TSM/MITSU H/MSFT 10%	BNP PARIBAS ISSUANCE B.V.	USD	2026/12/14	2026/7/30	98.54802
0287617-000	XS3362117353	DAC NOM-AVGO/CEG/NVDA 14% 211026	NOMURA INTERNATIONAL FUNDING	USD	2026/10/21	2026/7/30	95.5152
0287618-000	XS3362177175	FCN NOM-AMZN/GOOG/MSFT/NVDA/TSM	NOMURA INTERNATIONAL FUNDING	USD	2026/12/21	2026/7/30	93.2976
0287626-000	XS3389445944	DAC UBS-BAC/LVS/META/NCLH 20.92%	UBS AG, London Branch	USD	2027/6/14	2026/7/30	98.74
0287627-000	XS3362177092	FCN NOM-MSFT/ORCL/PLTR 15% 211226	NOMURA INTERNATIONAL FUNDING	USD	2026/12/21	2026/7/29	73.0818
0287629-000	XS3376043744	FCN BARC-GOOG/MSFT/TSM 10% 211226	BARCLAYS BANK PLC	USD	2026/12/21	2026/7/30	97.8
0287630-000	XS3365332447	DAC NAT-AMD/GOOGL/AVGO/META 15%	NATIXIS	HKD	2027/3/19	2026/7/30	95.74
0287631-000	XS3362179890	DAC NOM-MSFT/ORCL/PLTR 22.95%	NOMURA INTERNATIONAL FUNDING	USD	2026/12/14	2026/7/29	66.33
0287632-000	XS3362118757	FCN NOM-NVDA/TSM 6.62% 211226	NOMURA INTERNATIONAL FUNDING	JPY	2026/12/21	2026/7/30	96.0993
0287633-000	XS3374364639	FCN JPM-SMCI/TSM 18% 211226	J.P. Morgan Structured Products B.V	USD	2026/12/21	2026/7/30	83.9728
0287635-000	XS3365312415	FCN NAT-AMD/MU 30% 200826	NATIXIS	USD	2026/8/20	2026/7/30	100.51
0287636-000	XS3368594845	CA-CA SONY CRP/SOFTBANK 180926	CREDIT AGRICOLE CIB FINANCIAL SC	JPY	2026/9/28	2026/7/30	59.06
0287638-000	XS3374447509	FCN JPM-GOOG/MU/TSM 18% 211226	J.P. Morgan Structured Products B.V	USD	2026/12/21	2026/7/30	93.1128
0287639-000	XS3385283539	FCN BARC-TSM/NVDA/MSFT 12% 141226	BARCLAYS BANK PLC	USD	2026/12/14	2026/7/30	95.07
0287642-000	XS3365295222	FCN NAT-MRVL/NVDA/ORCL 18% 211226	NATIXIS	USD	2026/12/21	2026/7/29	76
0287645-000	XS3376069384	FCN BARC-TSM 12.66% 140926 357.352	BARCLAYS BANK PLC	USD	2026/9/14	2026/7/30	97.62
0287647-000	XS3320890216	DAC GS-AAPL/AMZN/CRDO 15% 180926	GOLDMAN SACHS INTERNATIONAL	USD	2026/9/18	2026/7/30	91.42
0287648-000	XS3365315350	FCN NAT-AMAT/AVGO/NVDA/TSM 15%	NATIXIS	USD	2026/11/13	2026/7/30	91.38
0287660-000	XS3365322562	FCN NAT-AMD/AVGO/NVDA/ORCL 25%	NATIXIS	USD	2026/11/19	2026/7/29	75.38
0287665-000	XS3362132824	FCN NOM-NVDA/ORCL/TSM 20% 191126	NOMURA INTERNATIONAL FUNDING	USD	2026/11/19	2026/7/29	72.1017
0287667-000	XS3365312928	FCN NAT-GOOG/AVGO/NVDA/TSM 18.5%	NATIXIS	USD	2026/12/21	2026/7/30	93.14
0287781-000	XS3368601210	FCN CA-AAPL/AMZN/META 11.5% 211226	CREDIT AGRICOLE CIB FINANCIAL SC	USD	2026/12/21	2026/7/30	96.52
0287785-000	XS3374465667	FCN JPM-GOOG/TSM 10% 221226	J.P. Morgan Structured Products B.V	USD	2026/12/22	2026/7/30	95.21
0287787-000	XS3362185863	FCN NOM-GOOG/NVDA/TSM 19% 221226	NOMURA INTERNATIONAL FUNDING	USD	2026/12/22	2026/7/30	97.2873
0287790-000	XS3386158334	FCN BNPP-GE/LMT/NOC/RTX 9.81%	BNP PARIBAS ISSUANCE B.V.	USD	2026/12/22	2026/7/30	99.28409
0287794-000	XS3385315752	DAC BARC-AVGO/GOOG/VRT 15% 201126	BARCLAYS BANK PLC	USD	2026/11/20	2026/7/30	88.96
0287797-000	XS3374466046	FCN JPM-GOOG/NVDA/TSM 10.81%	J.P. Morgan Structured Products B.V	USD	2026/12/22	2026/7/30	96.4353
0287799-000	XS3373179285	MS-MS MU/NVDA/TSM 221026	MORGAN STANLEY & CO. INTERNATIONAL	USD	2026/10/22	2026/7/29	79.8
0287801-000	XS3368600758	FCN CA-DAIICHI/KOBE/MAZDA/NOMURA/	CREDIT AGRICOLE CIB FINANCIAL SC	JPY	2027/6/14	2026/7/30	99.21
0287807-000	XS3365315780	FCN NAT-INTC/NVDA/TSM 12% 221226	NATIXIS	USD	2026/12/22	2026/7/30	93.01

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0287808-000	XS3365326126	FCN NAT-KAWASAKI/MITSUBISHI CORP/	NATIXIS	JPY	2027/6/22	2026/7/30	85.71
0287811-000	XS3374465741	FCN JPM-GOOGLE/NVDA/TSM 10% 230627	J.P. Morgan Structured Products B.V	USD	2027/6/23	2026/7/30	93.9705
0287818-000	XS3385793818	DAC SGIS-MSFT/ORCL/PLTR 45.24%	SG ISSUER	USD	2027/3/22	2026/7/29	60.95
0287819-000	XS3365327959	DAC NAT-AVGO/NVDA/TSM 28.09%	NATIXIS	USD	2027/3/22	2026/7/30	90.29
0287828-000	XS3374723461	FCN JPM-QCOM/TSM 12.84% 230627	J.P. Morgan Structured Products B.V	USD	2027/6/23	2026/7/30	87.283
0287829-000	XS3374466129	FCN JPM-PLTR 16.51% 221226	J.P. Morgan Structured Products B.V	USD	2026/12/22	2026/7/30	92.0301
0287831-000	XS3365305989	DAC NAT-AMD/AVGO/GLW/QCOM 38.43%	NATIXIS	USD	2026/12/22	2026/7/30	84.01
0287833-000	XS3365333254	DAC NAT-AMD/AVGO/NVDA/TSLA 22.64%	NATIXIS	USD	2026/12/22	2026/7/30	93.86
0287843-000	XS3385998201	FCN BARC-AMZN/GOOGL/MSFT 10%	BARCLAYS BANK PLC	USD	2026/12/22	2026/7/30	96.19
0287844-000	XS3365328338	DAC NAT-AVGO/GLW/QCOM/TSLA 31.94%	NATIXIS	USD	2026/12/22	2026/7/30	82.49
0287847-000	XS3365330748	FCN NAT-AMD/AVGO/NVDA/TSM 20.4%	NATIXIS	USD	2026/11/20	2026/7/30	95.39
0287848-000	XS3365332876	DAC NAT-AVGO/GLW/QCOM/TSLA 23.08%	NATIXIS	USD	2026/12/22	2026/7/30	86.04
0287852-000	XS3362192059	FCN NOM-GOOG/NVDA/TSM 12% 221226	NOMURA INTERNATIONAL FUNDING	USD	2026/12/22	2026/7/30	96.0696
0287878-000	XS3385322709	FCN BARC-AVGO/NVDA/TSM 12% 221226	BARCLAYS BANK PLC	USD	2026/12/22	2026/7/30	93.54
0287880-000	XS3385316727	FCN BARC-GOOG/NVDA/TSM 10% 221226	BARCLAYS BANK PLC	USD	2026/12/22	2026/7/30	96.22
0287881-000	XS3365300162	DAC NAT-AAL/AVGO/NCLH/PLTR 30.55%	NATIXIS	USD	2027/6/22	2026/7/30	94.58
0287882-000	XS3385320596	DAC BARC-AVGO/NVDA/TSM 12% 230627	BARCLAYS BANK PLC	USD	2027/6/23	2026/7/30	93.73
0287883-000	XS3386162955	DAC BNPP-AVGO/NVDA/VRT 15% 221026	BNP PARIBAS ISSUANCE B.V.	USD	2026/10/22	2026/7/30	89.93346
0287885-000	XS3386163094	BNPP-BNP TSM/NVDA 221226	BNP PARIBAS ISSUANCE B.V.	USD	2026/12/22	2026/7/30	95.44926
0287957-000	XS3362190350	FCN NOM-NVDA/TSM 9% 221226	NOMURA INTERNATIONAL FUNDING	USD	2026/12/22	2026/7/30	96.1785
0287959-000	XS3389417141	FCN UBS-COHR/GLW 17.2% 220327	UBS AG, London Branch	USD	2027/3/22	2026/7/29	77.91
0287960-000	XS3362160445	DAC NOM-GOOG/MU/VRT 18.35% 220926	NOMURA INTERNATIONAL FUNDING	USD	2026/9/22	2026/7/30	95.7726
0287962-000	XS3386170032	DAC BNPP-AVGO/NVDA/VRT 15% 221026	BNP PARIBAS ISSUANCE B.V.	USD	2026/10/22	2026/7/30	90.39675
0287963-000	XS3389446918	FCN UBS-COHR/GLW 19.11% 220327	UBS AG, London Branch	USD	2027/3/22	2026/7/30	82.48
0287964-000	XS3365326712	DAC NAT-AMD/AVGO/GLW/QCOM 28.07%	NATIXIS	USD	2026/12/23	2026/7/30	87.02
0287969-000	XS3368601723	FCN CA-AAPL/AMZN/GOOGL/MSFT 9%	CREDIT AGRICOLE CIB FINANCIAL SO	USD	2026/12/21	2026/7/30	94.85
0287972-000	XS3365335036	FCN NAT-KIOXIA 32% 280926	NATIXIS	JPY	2026/9/28	2026/7/29	72.94
0287974-000	XS3386164498	PPN100 BNPP-TSM/F/MBG/AAL 230628	BNP PARIBAS ISSUANCE B.V.	USD	2028/6/23	2026/7/30	95.71494
0287977-000	XS3387423042	FCN BNPP-AVGO/TSM/NVDA 12% 231126	BNP PARIBAS ISSUANCE B.V.	USD	2026/11/23	2026/7/30	96.00517
0287978-000	XS3374396086	FCN JPM-INTC 27% 230926 83.1268	J.P. Morgan Structured Products B.V	USD	2026/9/23	2026/7/30	89.2993
0287981-000	XS3373221079	MS-MS MITSU ELEC/MITSU H/	MORGAN STANLEY & CO. INTERNATI	JPY	2026/11/24	2026/7/30	94.84
0287994-000	XS3374395948	FCN JPM-ARM/AVGO/GOOG 15% 231226	J.P. Morgan Structured Products B.V	USD	2026/12/23	2026/7/30	87.2013
0287995-000	XS3384456367	FCN NOM-AMZN/NVDA/ORCL 15.27%	NOMURA INTERNATIONAL FUNDING	USD	2026/12/23	2026/7/29	72.3096
0287997-000	XS3387424446	FCN BNPP-AVGO/META/NVDA 12% 231226	BNP PARIBAS ISSUANCE B.V.	USD	2026/12/23	2026/7/30	95.59155
0287999-000	XS3387424529	BNPP-BNP TSM/NCLH 231226	BNP PARIBAS ISSUANCE B.V.	USD	2026/12/23	2026/7/30	100.34448
0288004-000	XS3381425795	FCN UBS-ARM/AMD/AVGO 15% 231226	UBS AG, London Branch	USD	2026/12/23	2026/7/30	89.7
0288009-000	XS3347523303	DAC HSBC-AMAT/AVGO/NVDA 15% 230926	THE HONGKONG AND SHANGHAI BAN	USD	2026/9/23	2026/7/30	96.4161

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0288011-000	XS3374396243	FCN JPM-AMD/NVDA 21.41% 231126	J.P. Morgan Structured Products B.V	USD	2026/11/23	2026/7/30	95.1205
0288013-000	XS3320878435	FCN GS-AVGO/NVDA/TSM 17.93% 131126	GOLDMAN SACHS INTERNATIONAL	USD	2026/11/13	2026/7/30	91.92
0288025-000	XS3381578940	FCN UBS-AVGO/GEV/TSM 19.28% 161126	UBS AG, London Branch	USD	2026/11/16	2026/7/30	93.78
0288027-000	XS3373232860	FCN MS-QS 12.96% 231226 4.5058	MORGAN STANLEY & CO. INTERNATIONAL	USD	2026/12/23	2026/7/30	85.74
0288028-000	XS3384456870	FCN NOM-TSM/MSFT/NVDA 12% 231226	NOMURA INTERNATIONAL FUNDING	USD	2026/12/23	2026/7/30	96.1389
0288124-000	XS3386060951	FCN BARC-HITACHI L/ADV COR/MURATA	BARCLAYS BANK PLC	JPY	2026/12/17	2026/7/30	86.96
0288125-000	XS3373260648	FCN MS-GEV/MU/NVDA 18% 250627	MORGAN STANLEY & CO. INTERNATIONAL	USD	2027/6/25	2026/7/30	94.69
0288128-000	XS3347527551	FCN HSBC-AMD/AMZN/GOOGL/NVDA/TSM	THE HONGKONG AND SHANGHAI BANKING	USD	2026/9/25	2026/7/30	97.1091
0288131-000	XS3385129617	FCN CA-AAPL/GOOGL/MSFT/NVDA/TSM	CREDIT AGRICOLE CIB FINANCIAL SOCIETY	USD	2027/6/24	2026/7/30	93.5
0288134-000	XS3388855804	FCN BNPP-AMD/ARM/AVGO 12% 281226	BNP PARIBAS ISSUANCE B.V.	USD	2026/12/28	2026/7/30	93.8946
0288136-000	XS3374599358	FCN JPM-MITSU ELEC/SUMIT MI	J.P. Morgan Structured Products B.V	JPY	2026/11/17	2026/7/30	85.7476
0288140-000	XS3365586463	FCN NAT-GOOG/INTC/MSFT/XOM 12%	NATIXIS	USD	2027/6/25	2026/7/30	98.28
0288141-000	XS3386080983	FCN BARC-GLW/GOOGL/NVDA 15% 281226	BARCLAYS BANK PLC	USD	2026/12/28	2026/7/30	89.43
0288150-000	XS3365379919	FCN NAT-AMD/NVDA/ORCL/TSM 21%	NATIXIS	USD	2026/11/27	2026/7/30	86.22
0288200-000	XS3384388693	FCN NOM-MU/SNDK 25% 180926	NOMURA INTERNATIONAL FUNDING	USD	2026/9/18	2026/7/29	86.6448
0288203-000	XS3347532122	HSBC-HSBC MU/SNDK 180926	THE HONGKONG AND SHANGHAI BANKING	USD	2026/9/18	2026/7/29	68.6367
0288252-000	XS3391844290	FCN BARC-GOOG/NVDA/TSM 12% 181226	BARCLAYS BANK PLC	USD	2026/12/18	2026/7/30	97.01
0288259-000	XS3390227042	FCN BNPP-ASTS/RKLB 25% 250926	BNP PARIBAS ISSUANCE B.V.	USD	2026/9/25	2026/7/30	92.27637
0288267-000	XS3391854927	DAC BARC-LMT/LUV/LVS/TSM 14.86%	BARCLAYS BANK PLC	USD	2027/6/25	2026/7/30	97.95
0288273-000	XS3385132918	FCN CA-AVGO/GOOG/NVDA 13% 240627	CREDIT AGRICOLE CIB FINANCIAL SOCIETY	USD	2027/6/24	2026/7/30	96.3
0288274-000	XS3385133130	FCN CA-AMZN/AVGO/PANW 15% 240227	CREDIT AGRICOLE CIB FINANCIAL SOCIETY	USD	2027/2/24	2026/7/30	97.17
0288299-000	XS3347532635	DAC HSBC-ASAHI GRP/BAYN/DTE/RMS	THE HONGKONG AND SHANGHAI BANKING	JPY	2027/6/25	2026/7/30	99.6831
0288325-000	XS3390551144	FCN BARC-TSM 13.7% 180926 341.44	BARCLAYS BANK PLC	USD	2026/9/18	2026/7/30	98.39
0288337-000	XS3385133056	FCN CA-AVGO/VRT 15% 250227	CREDIT AGRICOLE CIB FINANCIAL SOCIETY	JPY	2027/2/25	2026/7/30	92.09
0288340-000	XS3391851402	DAC BARC-ALK/BAC/MSFT/META 15.18%	BARCLAYS BANK PLC	AUD	2027/6/25	2026/7/30	98.62
0288352-000	XS3391905422	FCN BARC-MSFT/ORCL/PLTR 15% 211226	BARCLAYS BANK PLC	USD	2026/12/21	2026/7/30	78.38
0288353-000	XS3365340622	FCN NAT-ASML/AVGO/TSM 15% 211226	NATIXIS	USD	2026/12/21	2026/7/30	96.88
0288355-000	XS3373312209	MS-MS MU/SNDK 210926	MORGAN STANLEY & CO. INTERNATIONAL	USD	2026/9/21	2026/7/29	66.23
0288356-000	XS3391903567	FCN BARC-AVGO/NVDA/TSM 12.22%	BARCLAYS BANK PLC	USD	2026/12/29	2026/7/30	96.91
0288471-000	XS3400840719	DAC UBS-AMAT/GOOG/NVDA 12% 271126	UBS AG, London Branch	USD	2026/11/27	2026/7/30	95.12
0288479-000	XS3347537782	DAC HSBC-GOOG/NVDA/TSM 18.15%	THE HONGKONG AND SHANGHAI BANKING	USD	2026/10/21	2026/7/30	96.3369
0288480-000	XS3320855060	FCN GS-MU/NVDA/TSM 28.91% 260826	GOLDMAN SACHS INTERNATIONAL	USD	2026/8/26	2026/7/30	97.54
0288484-000	XS3347538244	HSBC-HSBC AVGO/NVDA/TSM 281026	THE HONGKONG AND SHANGHAI BANKING	USD	2026/10/28	2026/7/29	91.1592
0288486-000	XS3373324717	MS-MS ORCL/TSM 291226	MORGAN STANLEY & CO. INTERNATIONAL	USD	2026/12/29	2026/7/29	60.46
0288498-000	XS3391907717	DAC BARC-AMAT/AVGO/TSM 12% 271126	BARCLAYS BANK PLC	USD	2026/11/27	2026/7/30	96.27
0288499-000	XS3320855227	DAC GS-C/INTC/ORCL/UBS/UPS 41.2%	GOLDMAN SACHS INTERNATIONAL	USD	2027/6/21	2026/7/30	74.4
0288501-000	XS3321001227	DAC GS-C/INTC/ORCL/UPS/UBS 41.2%	GOLDMAN SACHS INTERNATIONAL	USD	2027/6/21	2026/7/30	74.4

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0288598-000	XS3365647430	DAC NAT-AVGO/DAL/NVDA/TSM 35.07%	NATIXIS	USD	2027/3/29	2026/7/30	98.88
0288599-000	XS3327572700	FCN JPM-HITACHI L/KEYENCE CO/	J.P. Morgan Structured Products B.V	JPY	2026/11/20	2026/7/29	89.8677
0288600-000	XS3385161420	CA-CA TSLA/INTC 211226	CREDIT AGRICOLE CIB FINANCIAL SO	USD	2026/12/21	2026/7/30	86.79
0288609-000	XS3347545371	HSBC-HSBC AAL/NVDA 220926	THE HONGKONG AND SHANGHAI BAN	USD	2026/9/22	2026/7/30	100.5543
0288612-000	XS3327579382	FCN JPM-MSFT/QCOM 12% 230627	J.P. Morgan Structured Products B.V	USD	2027/6/23	2026/7/30	95.2595
0288614-000	XS3393245223	FCN BNPP-ARM/AVGO 34.01% 290926	BNP PARIBAS ISSUANCE B.V.	USD	2026/9/29	2026/7/30	94.56679
0288617-000	XS3327579200	FCN JPM-GOOG/NVDA 12% 301226	J.P. Morgan Structured Products B.V	USD	2026/12/30	2026/7/30	97.434
0288619-000	XS3365641235	FCN NAT-AMD/NVDA/TSM 21.42% 301226	NATIXIS	USD	2026/12/30	2026/7/30	98.83
0288622-000	XS3365653917	FCN NAT-INTC/MRVL 30.46% 301226	NATIXIS	USD	2026/12/30	2026/7/30	93.34
0288630-000	XS3320849766	FCN GS-MU/NVDA/TSM 15% 280926	GOLDMAN SACHS INTERNATIONAL	AUD	2026/9/28	2026/7/30	95.69
0288632-000	XS3391971218	FCN BARC-AVGO/TSM/MSFT 12% 301226	BARCLAYS BANK PLC	USD	2026/12/30	2026/7/30	97.39
0288690-000	XS3385164523	ELN CA-MITSU H/KAWASAKI 291226	CREDIT AGRICOLE CIB FINANCIAL SO	JPY	2026/12/29	2026/7/30	98.99
0288743-000	XS3392032291	FCN BARC-NVDA/TSM 15.68% 311226	BARCLAYS BANK PLC	USD	2026/12/31	2026/7/30	98.1
0288745-000	XS3320844023	FCN GS-AMD/NVDA/TSM 20% 301226	GOLDMAN SACHS INTERNATIONAL	USD	2026/12/30	2026/7/30	94.88
0288746-000	XS3392032028	FCN BARC-LITE 36.7% 300926 605.276	BARCLAYS BANK PLC	USD	2026/9/30	2026/7/29	88.21
0288748-000	XS3347550454	HSBC-HSBC AMZN/GOOGL/NVDA 300926	THE HONGKONG AND SHANGHAI BAN	USD	2026/9/30	2026/7/30	96.4854
0288749-000	XS3365646622	FCN NAT-AAL/NCLH/PLTR/TSLA 15.24%	NATIXIS	JPY	2027/6/30	2026/7/30	95.41
0288750-000	XS3347550538	ELN HSBC-ORCL 17.08% 280826	THE HONGKONG AND SHANGHAI BAN	USD	2026/8/28	2026/7/29	64.746
0288751-000	XS3392022060	FCN BARC-NVDA/AMD/TSM 16.55%	BARCLAYS BANK PLC	USD	2027/6/30	2026/7/30	98.92
0288752-000	XS3392003946	FCN BARC-HITACHI L/ADV COR/MURATA/	BARCLAYS BANK PLC	JPY	2026/9/30	2026/7/30	91.61
0288755-000	XS3327584978	FCN JPM-TSM 8% 300926 346.7933	J.P. Morgan Structured Products B.V	JPY	2026/9/30	2026/7/30	94.6765
0288756-000	XS3327552694	FCN JPM-TSM 10% 300926 341.4878	J.P. Morgan Structured Products B.V	USD	2026/9/30	2026/7/30	94.9342
0288760-000	XS3320835625	FCN GS-MU/TSLA 30% 301226	GOLDMAN SACHS INTERNATIONAL	USD	2026/12/30	2026/7/30	95.64
0288775-000	XS3395026415	FCN NAT-AVGO/MRVL 35.96% 291026	NATIXIS	USD	2026/10/29	2026/7/30	88.06
0288780-000	XS3327593458	FCN JPM-TSM 12% 311226 325.9708	J.P. Morgan Structured Products B.V	USD	2026/12/31	2026/7/30	94.7565
0288888-000	XS3373412413	MS-MS AMD/MRVL/MU 011026	MORGAN STANLEY & CO. INTERNATI	USD	2026/10/1	2026/7/29	68.21
0288889-000	XS3320831046	DAC GS-C/INTC/ORCL/SBUX/UBS 41%	GOLDMAN SACHS INTERNATIONAL	USD	2027/6/24	2026/7/30	76.66
0288890-000	XS3347557038	HSBC-HSBC AMD/MRVL/MU 011026	THE HONGKONG AND SHANGHAI BAN	USD	2026/10/1	2026/7/29	73.8243
0288897-000	XS3347555339	FCN HSBC-MU/NVDA/TSM 39.07% 310826	THE HONGKONG AND SHANGHAI BAN	USD	2026/8/31	2026/7/30	98.0991
0288902-000	XS3347557111	HSBC HSBC-AMD/NVDA/TSM 291026	THE HONGKONG AND SHANGHAI BAN	USD	2026/10/29	2026/7/29	89.7633
0288903-000	XS3395050472	DAC NAT-MU/NVDA/TSM 15% 291026	NATIXIS	USD	2026/10/29	2026/7/30	97.86
0288904-000	XS3395329231	FCN BARC-TSM 12% 311226 300.5212	BARCLAYS BANK PLC	GBP	2026/12/31	2026/7/30	97.97
0288905-000	XS3327604081	DAC JPM-AMAT/GOOG/NVDA 13% 021226	J.P. Morgan Structured Products B.V	USD	2026/12/2	2026/7/30	91.9423
0288906-000	XS3406528193	SGIS SGIS-NVDA/AVGO/GOOG 311226	SG ISSUER	USD	2026/12/31	2026/7/30	91.95
0288907-000	XS3347556907	HSBC-HSBC EXPE/KO/ONON 291026	THE HONGKONG AND SHANGHAI BAN	USD	2026/10/29	2026/7/30	99.2277
0288913-000	XS3395044236	DAC NAT-TSM/NVDA/MU 15% 291026	NATIXIS	USD	2026/10/29	2026/7/30	97.86
0289011-000	XS3384280148	FCN NOM-GOOG/NVDA/TSM 13.03%	NOMURA INTERNATIONAL FUNDING	USD	2027/1/4	2026/7/30	96.7824

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0289030-000	XS3406542004	DAC SGIS-BX/GT/LVS/TSM 15.48%	SG ISSUER	USD	2027/7/2	2026/7/28	100.19
0289037-000	XS3347560685	HSBC-HSBC GOOGL/NVDA/TSM 031126	THE HONGKONG AND SHANGHAI BAN	USD	2026/11/3	2026/7/30	93.3273
0289038-000	XS3347560503	HSBC-HSBC AVGO/GEV 040127	THE HONGKONG AND SHANGHAI BAN	USD	2027/1/4	2026/7/29	92.0997
0289041-000	XS3327430230	FCN JPM-ALAB 20% 021026 196.4458	J.P. Morgan Structured Products B.V	USD	2026/10/2	2026/7/30	92.0011
0289042-000	XS3327616259	FCN JPM-SUMI ELE 18% 050127	J.P. Morgan Structured Products B.V	JPY	2027/1/5	2026/7/30	91.2085
0289048-000	XS3406544398	DAC SGIS-BX/LVS/TSM/GT 16.44%	SG ISSUER	USD	2027/7/2	2026/7/28	100.27
0289050-000	XS3365647943	FCN NAT-NVDA/TSM 12% 040127	NATIXIS	AUD	2027/1/4	2026/7/30	95.13
0289052-000	XS3385170843	FCN CA-MU/NVDA/TSM 15% 311226	CREDIT AGRICOLE CIB FINANCIAL SC	USD	2026/12/31	2026/7/30	96.27
0289053-000	XS3365652786	FCN NAT-TSM/NVDA/INTC 20% 040127	NATIXIS	USD	2027/1/4	2026/7/30	96.4
0289055-000	XS3320822565	DAC GS-BAC/INTC/ORCL/SBUX/UBS	GOLDMAN SACHS INTERNATIONAL	USD	2027/6/24	2026/7/30	73.9
0289159-000	XS3327449768	FCN JPM-TSM 12% 050127 345.6016	J.P. Morgan Structured Products B.V	USD	2027/1/5	2026/7/30	94.1066
0289164-000	XS3397500508	FCN BNPP-ARM/MU/TSM 20.86% 050127	BNP PARIBAS ISSUANCE B.V.	USD	2027/1/5	2026/7/30	93.27123
0289166-000	XS3327449925	FCN JPM-AMD/GOOG/MSFT 15% 060727	J.P. Morgan Structured Products B.V	USD	2027/7/6	2026/7/30	96.2382
0289170-000	XS3393426104	FCN CA-MBG/QCOM 12% 250627	CREDIT AGRICOLE CIB FINANCIAL SC	USD	2027/6/25	2026/7/30	90.97
0289173-000	XS3397499495	BNPP-BNP ASML/AA 291226	BNP PARIBAS ISSUANCE B.V.	USD	2026/12/29	2026/7/29	79.25938
0289176-000	XS3347565726	FCN HSBC-TSM 13.25% 030926	THE HONGKONG AND SHANGHAI BAN	EUR	2026/9/3	2026/7/30	97.0497
0289177-000	XS3393425981	FCN CA-BNP/SIE/KBC 8% 020727	CREDIT AGRICOLE CIB FINANCIAL SC	EUR	2027/7/2	2026/7/30	99.21
0289181-000	XS3393426013	FCN CA-TTE/SU/BNP 8% 020727	CREDIT AGRICOLE CIB FINANCIAL SC	EUR	2027/7/2	2026/7/30	97.6
0289183-000	XS3384264704	FCN NOM-TSM/NVDA 15% 050127	NOMURA INTERNATIONAL FUNDING	USD	2027/1/5	2026/7/30	96.7824
0289185-000	XS3384306398	FCN NOM-ASML/NVDA/TSM 15% 060727	NOMURA INTERNATIONAL FUNDING	USD	2027/7/6	2026/7/30	96.03
0289188-000	XS3395066809	FCN NAT-TSLA/MRVL/MU 30.69% 050127	NATIXIS	USD	2027/1/5	2026/7/29	91.19
0289190-000	XS3395046959	FCN NAT-NVDA/MRVL/MU 30.28% 050127	NATIXIS	USD	2027/1/5	2026/7/30	95.48
0289192-000	XS3395045803	FCN NAT-INTC/MRVL/MU 33.97% 050127	NATIXIS	USD	2027/1/5	2026/7/29	90.51
0289201-000	XS3398450935	MS-MS RENESAS ELE/DISCO/FURUKAWA	MORGAN STANLEY & CO. INTERNATI	JPY	2026/11/5	2026/7/30	69.3
0289214-000	XS3397495071	FCN BNPP-BE/CRWV/RKLB 49.39%	BNP PARIBAS ISSUANCE B.V.	USD	2027/1/5	2026/7/29	80.88925
0289216-000	XS3365653677	FCN NAT-AMZN/MRVL/MU 30.15% 050127	NATIXIS	USD	2027/1/5	2026/7/30	95.62
0289226-000	XS3347564836	HSBC-HSBC KIOXIA/MURATA 051126	THE HONGKONG AND SHANGHAI BAN	JPY	2026/11/5	2026/7/29	53.2818
0289253-000	XS3397495584	FCN BNPP-AMAT/NVDA/QCOM/TSM 19.54%	BNP PARIBAS ISSUANCE B.V.	USD	2027/1/5	2026/7/30	89.6665
0289256-000	XS3036969205	DAC GS-BAC/GM/INTC/ORCL/UBS 60%	GOLDMAN SACHS INTERNATIONAL	USD	2027/6/25	2026/7/30	70.4
0289271-000	XS3320817565	FCN GS-MU 24% 041126 633.2328	GOLDMAN SACHS INTERNATIONAL	USD	2026/11/4	2026/7/30	93.4
0289273-000	XS3384250315	FCN NOM-AMD/ASML/TSM 18% 070127	NOMURA INTERNATIONAL FUNDING	USD	2027/1/7	2026/7/30	97.0794
0289326-000	XS3397499149	BNPP-BNP AVGO/AA 280926	BNP PARIBAS ISSUANCE B.V.	USD	2026/9/28	2026/7/30	81.59826
0289327-000	XS3395464012	FCN BARC-AMD/GOOGL/NVDA 15% 070727	BARCLAYS BANK PLC	USD	2027/7/7	2026/7/30	101.09
0289328-000	XS3347565486	HSBC-HSBC MRVL/AVGO 051026	THE HONGKONG AND SHANGHAI BAN	USD	2026/10/5	2026/7/29	64.2906
0289329-000	XS3395481966	DAC BARC-ARM/CDNS/NCLH/SNPS 12%	BARCLAYS BANK PLC	USD	2027/6/29	2026/7/29	72.44
0289332-000	XS3395480059	DAC BARC-ARM/CDNS/UAL/SNPS 12%	BARCLAYS BANK PLC	USD	2027/6/29	2026/7/29	72.66
0289334-000	XS3399674319	DAC BNPP-ARM/DAL/NCLH/SNPS/AAL 12%	BNP PARIBAS ISSUANCE B.V.	USD	2027/6/29	2026/7/29	72.80175

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0289335-000	XS3400773183	FCN UBS-IBI CO 31.21% 051026	UBS AG, London Branch	JPY	2026/10/5	2026/7/30	81.91
0289336-000	XS3399674236	DAC BNPP-ARM/BA/UAL/SNPS/AAL 12%	BNP PARIBAS ISSUANCE B.V.	USD	2027/6/29	2026/7/29	72.84348
0289337-000	XS3347565569	HSBC-HSBC AMD/MRVL/MU 041126	THE HONGKONG AND SHANGHAI BAN	USD	2026/11/4	2026/7/29	68.3694
0289338-000	XS3398449259	FCN MS-ASTS 20% 051026 51.51	MORGAN STANLEY & CO. INTERNATI	USD	2026/10/5	2026/7/30	91.05
0289364-000	XS3384245588	FCN NOM-GOOG/MRVL/TSLA 27.16%	NOMURA INTERNATIONAL FUNDING	USD	2027/1/7	2026/7/30	89.9811
0289365-000	XS3399677338	FCN BNPP-MSFT/ORCL 12.45% 070127	BNP PARIBAS ISSUANCE B.V.	AUD	2027/1/7	2026/7/30	81.79237
0289366-000	XS3384274257	FCN NOM-NVDA/GOOG/TSM 15% 041226	NOMURA INTERNATIONAL FUNDING	USD	2026/12/4	2026/7/30	96.7329
0289369-000	XS3393428902	FCN CA-AMZN/GOOG/META 10% 060127	CREDIT AGRICOLE CIB FINANCIAL SO	AUD	2027/1/6	2026/7/30	96.01
0289370-000	XS3398486020	FCN MS-AVGO/COHR/GOOGL/NVDA/TSM	MORGAN STANLEY & CO. INTERNATI	AUD	2027/1/7	2026/7/29	82.67
0289389-000	XS3406583966	DAC SGIS-AAL/GOOGL/ORCL 43.92%	SG ISSUER	USD	2027/1/7	2026/7/29	74.27
0289395-000	XS3320817722	DAC GS-BAC/CARR/INTC/ORCL/UBS 59%	GOLDMAN SACHS INTERNATIONAL	USD	2027/6/28	2026/7/29	70.55
0289404-000	XS3347580527	FCN HSBC-SPCX 12.45% 061026 112.75	THE HONGKONG AND SHANGHAI BAN	USD	2026/10/6	2026/7/30	85.1895
0289405-000	XS3393429033	FCN CA-NVDA/TSM 10% 060127	CREDIT AGRICOLE CIB FINANCIAL SO	AUD	2027/1/6	2026/7/30	93.39
0289499-000	XS3401605418	FCN BARC-AVGO/TSM 14.98% 070127	BARCLAYS BANK PLC	NZD	2027/1/7	2026/7/30	99.34
0289500-000	XS3327632538	FCN JPM-BHP/RIO 7% 070727	J.P. Morgan Structured Products B.V	AUD	2027/7/7	2026/7/30	94.4255
0289514-000	XS3401488351	FCN BNPP-AMD/INTC/MRVL/MU/SOXX	BNP PARIBAS ISSUANCE B.V.	USD	2026/10/7	2026/7/29	77.25859
0289516-000	XS3401598704	DAC BARC-LVS/MSFT/MOS/NVDA 12.32%	BARCLAYS BANK PLC	USD	2027/7/8	2026/7/30	100.58
0289525-000	XS3401488518	FCN BNPP-INTC/AMD/MU/MRVL/SOXX	BNP PARIBAS ISSUANCE B.V.	EUR	2026/10/7	2026/7/29	77.1586
0289529-000	XS3327493311	FCN JPM-MRVL/NVDA/TSM 25% 080926	J.P. Morgan Structured Products B.V	USD	2026/9/8	2026/7/30	82.3417
0289537-000	XS3395026332	DAC NAT-AMD/AVGO/MRVL 26.45%	NATIXIS	USD	2027/1/7	2026/7/29	84.41
0289631-000	XS3395052338	DAC NAT-MU/AVGO/NVDA/TSM 52.18%	NATIXIS	USD	2026/11/3	2026/7/30	96.52
0289638-000	XS3395048658	DAC NAT-AVGO/MU/NVDA/TSM 52.18%	NATIXIS	USD	2026/11/3	2026/7/30	96.52
0289642-000	XS3384506054	FCN NOM-AXP/MA/V 9.6% 110127	NOMURA INTERNATIONAL FUNDING	USD	2027/1/11	2026/7/30	99.3267
0289645-000	XS3384200567	FCN NOM-QQQ/SMH/SPY 17.8% 110127	NOMURA INTERNATIONAL FUNDING	USD	2027/1/11	2026/7/30	95.2281
0289647-000	XS3404920723	FCN BNPP-AMZN/ARM 18% 050127	BNP PARIBAS ISSUANCE B.V.	JPY	2027/1/5	2026/7/30	90.65103
0289648-000	XS3384227339	FCN NOM-MU 24% 091026 716.1502	NOMURA INTERNATIONAL FUNDING	USD	2026/10/9	2026/7/29	90.585
0289651-000	XS3393432508	FCN CA-BKNG/ISRG/PLTR 13.03%	CREDIT AGRICOLE CIB FINANCIAL SO	USD	2027/1/8	2026/7/30	98.09
0289653-000	XS3347589742	HSBC-HSBC AMZN/GOOGL/NVDA 121126	THE HONGKONG AND SHANGHAI BAN	USD	2026/11/12	2026/7/30	92.9709
0289654-000	XS3404921457	FCN BNPP-AMZN/ARM 18% 040127	BNP PARIBAS ISSUANCE B.V.	USD	2027/1/4	2026/7/30	91.91905
0289655-000	XS3327380625	FCN JPM-DISCO/TOKYO ELECTRON 12%	J.P. Morgan Structured Products B.V	JPY	2027/5/11	2026/7/30	82.8155
0289656-000	XS3403293767	DAC BNPP-NVDA/QQQ/TSM 12% 090727	BNP PARIBAS ISSUANCE B.V.	USD	2027/7/9	2026/7/30	96.1198
0289659-000	XS3347589825	HSBC-HSBC GOOGL/NVDA/TSLA 110127	THE HONGKONG AND SHANGHAI BAN	USD	2027/1/11	2026/7/30	85.9716
0289662-000	XS3347590088	HSBC-HSBC ON/TXN 091026	THE HONGKONG AND SHANGHAI BAN	USD	2026/10/9	2026/7/29	62.5779
0289669-000	XS3393454064	FCN CA-META/TSM 10% 080727	CREDIT AGRICOLE CIB FINANCIAL SO	USD	2027/7/8	2026/7/30	92.66
0289670-000	XS3406639347	FCN SGIS-AVGO/TSM 10% 090727	SG ISSUER	USD	2027/7/9	2026/7/30	94.19
0289671-000	XS3393454148	CA-CA TSM/NVDA 311226	CREDIT AGRICOLE CIB FINANCIAL SO	USD	2026/12/31	2026/7/30	88.84
0289675-000	XS3398539166	MS-MS MU/TSM 091026	MORGAN STANLEY & CO. INTERNATI	USD	2026/10/9	2026/7/29	67.81

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0289678-000	XS3384505163	FCN NOM-NVDA/TSM 20% 091026	NOMURA INTERNATIONAL FUNDING	USD	2026/10/9	2026/7/30	97.4358
0289781-000	XS3327387554	FCN JPM-KAWASAKI/MIT UFJ/SUMIT MIT	J.P. Morgan Structured Products B.V	JPY	2027/7/5	2026/7/30	94.6399
0289782-000	XS3398565245	MS-MS MITS KINZ/FURUKAWA/RORZE	MORGAN STANLEY & CO. INTERNATI	JPY	2026/11/12	2026/7/30	68.1
0289783-000	XS3347594403	HSBC HSBC-RENEAS ELE/KEYENCE CO/	THE HONGKONG AND SHANGHAI BAN	JPY	2027/1/13	2026/7/30	82.4274
0289784-000	XS3404942370	FCN BNPP-ARM/AVGO/GOOG 15% 120127	BNP PARIBAS ISSUANCE B.V.	USD	2027/1/12	2026/7/30	93.37608
0289785-000	XS3402031945	FCN BARC-TSM 10% 130127 312.3277	BARCLAYS BANK PLC	JPY	2027/1/13	2026/7/30	99.58
0289787-000	XS3421664403	FCN UBS-ON/VRT 15% 120127	UBS AG, London Branch	USD	2027/1/12	2026/7/30	86.44
0289788-000	XS3398555444	DAC MS-AAL/AVGO/NCLH/SNPS/TSM	MORGAN STANLEY & CO. INTERNATI	USD	2027/7/12	2026/7/30	92.27
0289789-000	XS3395066718	DAC NAT-SOFTBANK 55.7% 030926	NATIXIS	JPY	2026/9/3	2026/7/30	88.5
0289790-000	XS3384176080	FCN NOM-NVDA/TSM 17.34% 041126	NOMURA INTERNATIONAL FUNDING	USD	2026/11/4	2026/7/30	96.9705
0289791-000	XS3402033644	DAC BARC-BX/IBM/NTR/NVDA 12.5%	BARCLAYS BANK PLC	USD	2027/7/12	2026/7/30	99.77
0289792-000	XS3398574072	DAC MS-IONQ/MRVL 60% 030926	MORGAN STANLEY & CO. INTERNATI	USD	2026/9/3	2026/7/29	73.88
0289794-000	XS3203377398	FCN GS-MU 28% 121126 644.9654	GOLDMAN SACHS INTERNATIONAL	USD	2026/11/12	2026/7/30	93.34
0289818-000	XS3320807418	DAC GS-BAC/GOOG/INTC/ORCL/UBS	GOLDMAN SACHS INTERNATIONAL	USD	2027/7/2	2026/7/30	79.58
0289820-000	XS3384192871	DAC NOM-GOOG/PLTR/TSM 33.55%	NOMURA INTERNATIONAL FUNDING	USD	2027/4/12	2026/7/30	97.6635
0289823-000	XS3347595475	HSBC-HSBC AMZN/GOOGL/NVDA 131126	THE HONGKONG AND SHANGHAI BAN	USD	2026/11/13	2026/7/30	95.4162
0289824-000	XS3347595558	HSBC-HSBC AMD/MU 030926	THE HONGKONG AND SHANGHAI BAN	USD	2026/9/3	2026/7/29	73.854
0289825-000	XS3384179183	DAC NOM-GOOG/AVGO/VRT 14% 131126	NOMURA INTERNATIONAL FUNDING	USD	2026/11/13	2026/7/30	90.7236
0289826-000	XS3402037397	DAC BARC-BX/F/IBM/XOM 14.41%	BARCLAYS BANK PLC	AUD	2027/7/12	2026/7/30	100.06
0289827-000	XS3402036746	FCN BARC-AMD/INTC 15.25% 120127	BARCLAYS BANK PLC	USD	2027/1/12	2026/7/30	94.52
0289828-000	XS3402058633	FCN BARC-GLD 5% 120727 276.1744	BARCLAYS BANK PLC	USD	2027/7/12	2026/7/30	99.45
0289829-000	XS3406650237	FCN SGIS-GOOG/NVDA/TSM 10% 060727	SG ISSUER	USD	2027/7/6	2026/7/30	96.4
0289852-000	XS3421614564	DAC UBS-GOOG/MU/NVDA 15% 131126	UBS AG, London Branch	USD	2026/11/13	2026/7/30	96.35
0289919-000	XS3347599204	HSBC-HSBC NVDA/QCOM 061026	THE HONGKONG AND SHANGHAI BAN	USD	2026/10/6	2026/7/30	86.7042
0289923-000	XS3406671076	FCN SGIS-BMW/SPCX 12% 070727	SG ISSUER	USD	2027/7/7	2026/7/30	89.1
0289928-000	XS3327363613	FCN JPM-MRVL 10% 141026 142.6219	J.P. Morgan Structured Products B.V	USD	2026/10/14	2026/7/30	89.0039
0289930-000	XS3240221476	FCN GS-NVDA/TSM 24.12% 100926	GOLDMAN SACHS INTERNATIONAL	USD	2026/9/10	2026/7/30	96.19
0289932-000	XS3393456945	CA-CA TSM/AAL 060127	CREDIT AGRICOLE CIB FINANCIAL SO	USD	2027/1/6	2026/7/30	91.19
0289934-000	XS3393458305	FCN CA-NVDA/AMD/TSM 16% 111126	CREDIT AGRICOLE CIB FINANCIAL SO	AUD	2026/11/11	2026/7/30	95.11
0289935-000	XS3408011131	DAC BNPP-BX/NVDA/IBM/SONY CRP	BNP PARIBAS ISSUANCE B.V.	USD	2027/7/13	2026/7/30	99.17382
0289939-000	XS3327365238	FCN JPM-MRVL 10% 141026 137.4821	J.P. Morgan Structured Products B.V	USD	2026/10/14	2026/7/30	90.0682
0289942-000	XS3384151844	FCN NOM-AVGO/NVDA/TSM 15% 141027	NOMURA INTERNATIONAL FUNDING	USD	2026/10/14	2026/7/30	96.7725
0289945-000	XS3402083235	DAC BARC-CEG/IBM/MSFT/NVDA 13.3%	BARCLAYS BANK PLC	USD	2027/7/13	2026/7/30	99.57
0289950-000	XS3402081536	DAC BARC-GOOG/MU/NVDA 15% 131126	BARCLAYS BANK PLC	USD	2026/11/13	2026/7/30	98.76
0289951-000	XS3406674922	FCN SGIS-CRWW/INTC/MU 41.04%	SG ISSUER	USD	2027/1/13	2026/7/29	85.21
0289953-000	XS3395108494	DAC NAT-MU/AMD/MRVL 26.17% 141026	NATIXIS	USD	2026/10/14	2026/7/29	90.33
0289957-000	XS3402080488	FCN BARC-ARM 22.12% 111226	BARCLAYS BANK PLC	USD	2026/12/11	2026/7/30	98.51

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0289964-000	XS3347599469	DAC HSBC-BX/SONY CRP/RMS/IBM	THE HONGKONG AND SHANGHAI BANKING CORP.	USD	2027/7/13	2026/7/30	98.3169
0289992-000	XS3327365584	FCN JPM-TSM 10% 130127 321.6686	J.P. Morgan Structured Products B.V.	USD	2027/1/13	2026/7/30	94.5017
0290001-000	XS3347599543	DAC HSBC-IBM/BX/SONY CRP/RMS 12.5%	THE HONGKONG AND SHANGHAI BANKING CORP.	USD	2027/7/13	2026/7/30	98.3466
0290006-000	XS3409108340	FCN BNPP-IBM/TSM/JNJ 10% 070727	BNP PARIBAS ISSUANCE B.V.	USD	2027/7/7	2026/7/30	94.04433
0290008-000	XS3402087731	DAC BARC-NVDA/CEG/MSFT/SAP 13.94%	BARCLAYS BANK PLC	USD	2027/7/13	2026/7/30	100.79
0290027-000	XS3240219736	FCN GS-TSM 10% 041126 376.1508	GOLDMAN SACHS INTERNATIONAL	USD	2026/11/4	2026/7/30	92.22
0290095-000	XS3347602784	FCN HSBC-AVGO/INTC/MU 11.83%	THE HONGKONG AND SHANGHAI BANKING CORP.	JPY	2027/1/14	2026/7/30	93.3471
0290098-000	XS3398619430	DAC MS-AVGO/CRDO/GOOG 15.5% 151026	MORGAN STANLEY & CO. INTERNATIONAL	USD	2026/10/15	2026/7/30	93.92
0290103-000	XS3398615875	MS-MS IBI CO/RORZE/RENESAS ELE	MORGAN STANLEY & CO. INTERNATIONAL	USD	2027/1/15	2026/7/30	66.54
0290105-000	XS3347602602	HSBC-HSBC MU/NVDA 151026	THE HONGKONG AND SHANGHAI BANKING CORP.	USD	2026/10/15	2026/7/29	67.0131
0290106-000	XS3327152321	FCN JPM-NVDA/TSM 10% 140127	J.P. Morgan Structured Products B.V.	USD	2027/1/14	2026/7/30	94.8033
0290109-000	XS3327146869	DAC JPM-NITTO/HITACHI L/MURATA	J.P. Morgan Structured Products B.V.	JPY	2026/10/15	2026/7/29	84.9401
0290110-000	XS3402132974	DAC BARC-CEG/IBM/MSFT/NVDA 13.37%	BARCLAYS BANK PLC	USD	2027/7/14	2026/7/30	99.71
0290111-000	XS3327146604	FCN JPM-SUMI ELE/MURATA 15% 150127	J.P. Morgan Structured Products B.V.	JPY	2027/1/15	2026/7/29	85.5755
0290114-000	XS3393459964	FCN CA-AMZN/GOOGL/MSFT 10% 130127	CREDIT AGRICOLE CIB FINANCIAL SOCIETY	USD	2027/1/13	2026/7/30	98.29
0290115-000	XS3409587485	FCN BNPP-ARM 27.56% 131126 212.7818	BNP PARIBAS ISSUANCE B.V.	USD	2026/11/13	2026/7/30	94.07213
0290116-000	XS3327152677	FCN JPM-NVDA/TSM 10% 140127	J.P. Morgan Structured Products B.V.	USD	2027/1/14	2026/7/30	95.5453
0290118-000	XS3398615792	MS-MS KIOXIA/FURUKAWA 150127	MORGAN STANLEY & CO. INTERNATIONAL	JPY	2027/1/15	2026/7/30	48.94
0290146-000	XS3409587212	DAC BNPP-AMAT/TSM/VRT 15% 131126	BNP PARIBAS ISSUANCE B.V.	USD	2026/11/13	2026/7/30	91.27726
0290150-000	XS3395097861	FCN NAT-AMD/AVGO/MU/NVDA 28.85%	NATIXIS	USD	2026/10/14	2026/7/29	92.48
0290151-000	XS3406669682	FCN SGIS-NVDA/TSM 10% 130727	SG ISSUER	USD	2027/7/13	2026/7/30	95.11
0290152-000	XS3384133198	FCN NOM-AMD/AVGO/TSM 22.92% 131126	NOMURA INTERNATIONAL FUNDING	USD	2026/11/13	2026/7/30	97.6932
0290164-000	XS3402130689	DAC BARC-DELL/GLW 47.47% 140427	BARCLAYS BANK PLC	USD	2027/4/14	2026/7/29	76.5
0290165-000	XS3347599386	DAC HSBC-IBM/BX/RMS/SONY CRP	THE HONGKONG AND SHANGHAI BANKING CORP.	USD	2027/7/13	2026/7/30	98.307
0290215-000	XS3347604996	DAC HSBC-SOFTBANK 54.2% 080926	THE HONGKONG AND SHANGHAI BANKING CORP.	JPY	2026/9/8	2026/7/29	89.8425
0290217-000	XS3411286688	FCN BNPP-ARM/AVGO/GOOGL 12% 140127	BNP PARIBAS ISSUANCE B.V.	USD	2027/1/14	2026/7/30	94.53892
0290218-000	XS3411050217	FCN BARC-LITE 15% 151026 490.6112	BARCLAYS BANK PLC	USD	2026/10/15	2026/7/30	97.15
0290235-000	XS3347605530	HSBC-HSBC AVGO/NVDA/TSM 151026	THE HONGKONG AND SHANGHAI BANKING CORP.	USD	2026/10/15	2026/7/29	91.8225
0290236-000	XS3411056925	FCN BARC-ASML/NVDA/TSM 12% 140127	BARCLAYS BANK PLC	USD	2027/1/14	2026/7/30	98.06
0290332-000	XS3406719537	FCN SGIS-COHR 16% 161026 184.6891	SG ISSUER	USD	2026/10/16	2026/7/30	94.01
0290334-000	XS3398652050	FCN MS-COHR/NVDA 18% 190127	MORGAN STANLEY & CO. INTERNATIONAL	USD	2027/1/19	2026/7/30	90.6
0290335-000	XS3411092565	FCN BARC-AMD/GOOG/ASML 12% 190127	BARCLAYS BANK PLC	USD	2027/1/19	2026/7/30	97.76
0290336-000	XS3327317007	FCN JPM-TSM 10% 190127 345.6745	J.P. Morgan Structured Products B.V.	USD	2027/1/19	2026/7/30	92.418
0290367-000	XS3412847165	FCN BNPP-ASML/AVGO/VRT 15% 180327	BNP PARIBAS ISSUANCE B.V.	USD	2027/3/18	2026/7/30	93.17119
0290371-000	XS3240081284	FCN GS-TSM 10% 151026 357.2424	GOLDMAN SACHS INTERNATIONAL	USD	2026/10/15	2026/7/30	94.16
0290372-000	XS3412852249	FCN BNPP-GLD 10% 170926 350.5192	BNP PARIBAS ISSUANCE B.V.	USD	2026/9/17	2026/7/30	99.30639
0290374-000	XS3320987483	FCN GS-TSM 10% 151026 364.6233	GOLDMAN SACHS INTERNATIONAL	USD	2026/10/15	2026/7/30	93.39

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0290390-000	XS3327320720	FCN JPM-AMD/NVDA 12% 190727	J.P. Morgan Structured Products B.V	USD	2027/7/19	2026/7/30	91.6082
0290393-000	XS3410206547	FCN SGIS-NVDA/TSM 12% 120127	SG ISSUER	USD	2027/1/12	2026/7/30	94.63
0290409-000	XS3395076279	DAC NAT-AMD/MRVL/MU 54.55% 200127	NATIXIS	USD	2027/1/20	2026/7/29	75.95
0290457-000	XS3411123626	FCN BARC-AVGO/NVDA/TSM 16.35%	BARCLAYS BANK PLC	USD	2026/12/17	2026/7/30	98.61
0290458-000	XS3391038448	FCN GS-MRVL 8% 161026 179.8958	GOLDMAN SACHS INTERNATIONAL	USD	2026/10/16	2026/7/30	80.87
0290459-000	XS3398681406	FCN MS-COHR/NVDA/TSLA 15% 190127	MORGAN STANLEY & CO. INTERNATIONAL	EUR	2027/1/19	2026/7/29	80.78
0290460-000	XS3393485456	CA-CA MSFT/QCOM 110127	CREDIT AGRICOLE CIB FINANCIAL SERVICES	USD	2027/1/11	2026/7/30	92.42
0290461-000	XS3393485373	CA-CA ASML/GOOGL 091026	CREDIT AGRICOLE CIB FINANCIAL SERVICES	USD	2026/10/9	2026/7/30	84.13
0290462-000	XS3411120440	FCN BARC-NVDA/QCOM/TSM 16.37%	BARCLAYS BANK PLC	USD	2027/1/20	2026/7/30	96.61
0290463-000	XS3327262427	FCN JPM-AMD/PFE 12% 120727	J.P. Morgan Structured Products B.V	USD	2027/7/12	2026/7/30	91.043
0290466-000	XS3430322696	FCN UBS-ONTO 8% 191026 321.6825	UBS AG, London Branch	USD	2026/10/19	2026/7/29	81.23
0290468-000	XS3411125241	FCN BARC-GLW 8% 191026 137.2681	BARCLAYS BANK PLC	USD	2026/10/19	2026/7/29	82.32
0290469-000	XS3398680937	FCN MS-MRVL 28.12% 170926 191.1091	BARCLAYS BANK PLC	USD	2026/9/17	2026/7/29	80.95
0290477-000	XS3395109468	FCN NAT-INTC/NCLH/QCOM 56.44%	NATIXIS	USD	2026/10/19	2026/7/29	82.45
0290488-000	XS3391049643	FCN GS-KIOXIA 19.14% 181126	GOLDMAN SACHS INTERNATIONAL	JPY	2026/11/18	2026/7/28	85.53
0290498-000	XS3395075461	DAC NAT-SOFTBANK 40.14% 110926	NATIXIS	JPY	2026/9/11	2026/7/30	92.91
0290529-000	XS3240213960	FCN GS-AMAT/KLAC/LRCX 27.01%	GOLDMAN SACHS INTERNATIONAL	USD	2026/11/18	2026/7/30	87.12
0290530-000	XS3347618194	HSBC-HSBC GOOGL/TSM 201026	THE HONGKONG AND SHANGHAI BANKING CO.	USD	2026/10/20	2026/7/30	91.773
0290531-000	XS3395101309	FCN NAT-INTC/TSM/NVDA 22.88%	NATIXIS	USD	2026/12/18	2026/7/30	90.62
0290533-000	XS3391048249	DAC GS-BAC/CARR/INTC/ORCL/UBS	GOLDMAN SACHS INTERNATIONAL	USD	2027/7/12	2026/7/30	83.19
0290534-000	XS3391048165	DAC GS-BAC/C/INTC/ORCL/UBS 43.6%	GOLDMAN SACHS INTERNATIONAL	USD	2027/7/12	2026/7/30	83.52
0290541-000	XS3395109039	DAC NAT-INTC/MU 51.75% 201026	NATIXIS	USD	2026/10/20	2026/7/29	82.82
0290542-000	XS3365644767	FCN NAT-AMD/MRVL/MU 39.81% 191126	NATIXIS	USD	2026/11/19	2026/7/29	87.14
0290543-000	XS3391035428	FCN GS-MU 20% 191026 622.62	GOLDMAN SACHS INTERNATIONAL	USD	2026/10/19	2026/7/30	92.67
0290544-000	XS3395056321	FCN NAT-TOKYO ELECTRON/KEYENCE CO.	NATIXIS	AUD	2026/10/20	2026/7/30	83.43
0290546-000	XS3410224011	FCN SGIS-AVGO/NVDA/TSM 13.2% 210127	SG ISSUER	USD	2027/1/21	2026/7/30	96.27
0290547-000	XS3036849993	FCN GS-MU 18.26% 181126 635.3361	GOLDMAN SACHS INTERNATIONAL	USD	2026/11/18	2026/7/30	90.45
0290548-000	XS3411157871	FCN BARC-AVGO/NVDA/TSM 13.15%	BARCLAYS BANK PLC	USD	2027/1/21	2026/7/30	98.04
0290557-000	XS3391036319	DAC GS-BAC/C/INTC/ORCL/UBS 43.60%	GOLDMAN SACHS INTERNATIONAL	USD	2027/7/12	2026/7/30	83.52
0290559-000	XS3391034298	DAC GS-BAC/CARR/INTC/ORCL/UBS	GOLDMAN SACHS INTERNATIONAL	USD	2027/7/12	2026/7/30	83.19
0290561-000	XS3391048751	FCN GS-AV//LRE/TW/ 8% 190727	GOLDMAN SACHS INTERNATIONAL	GBP	2027/7/19	2026/7/30	95.79
0290588-000	XS3430207244	DAC UBS-SOFTBANK 15% 110926 3864.6	UBS AG, London Branch	JPY	2026/9/11	2026/7/30	94.83
0290666-000	XS3411198719	DAC BARC-UAL/ARM/CDNS/SNPS 13.68%	BARCLAYS BANK PLC	USD	2027/7/14	2026/7/29	90.56
0290670-000	XS3411198123	DAC BARC-AAL/ARM/CDNS/SNPS 13.68%	BARCLAYS BANK PLC	USD	2027/7/14	2026/7/29	89.83
0290671-000	XS3411197232	DAC BARC-NCLH/ARM/CDNS/SNPS 13.68%	BARCLAYS BANK PLC	USD	2027/7/14	2026/7/29	90.49
0290673-000	XS3384065762	FCN NOM-AMAT/INTC/MRVL 24% 211026	NOMURA INTERNATIONAL FUNDING	USD	2026/10/21	2026/7/30	94.0896
0290674-000	XS3419874154	DAC BNPP-ARM/CDNS/SNPS/DAL 13.68%	BNP PARIBAS ISSUANCE B.V.	USD	2027/7/14	2026/7/30	96.56838

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0290678-000	XS3419874311	DAC BNPP-ARM/CDNS/GOOGL/SNPS	BNP PARIBAS ISSUANCE B.V.	USD	2027/7/14	2026/7/30	96.8974
0290679-000	XS3410241023	FCN SGIS-GLW/INTC/MRVL 24% 211026	SG ISSUER	USD	2026/10/21	2026/7/30	93.29
0290680-000	XS3327278001	FCN JPM-TSM 10% 211026 346.6333	J.P. Morgan Structured Products B.V	USD	2026/10/21	2026/7/30	93.9025
0290684-000	XS3327123223	FCN JPM-MIT UFJ/SUMIT MIT/MIZ FIN	J.P. Morgan Structured Products B.V	JPY	2027/1/21	2026/7/30	101.015
0290688-000	XS3419874238	DAC BNPP-ARM/CDNS/SCHW/SNPS 13.68%	BNP PARIBAS ISSUANCE B.V.	USD	2027/7/14	2026/7/30	96.87105
0290689-000	XS3418120039	BNPP-BNP TSM/UMC 211026	BNP PARIBAS ISSUANCE B.V.	USD	2026/10/21	2026/7/29	76.9986
0290690-000	XS3327277888	FCN JPM-TSM 10% 211026 346.7216	J.P. Morgan Structured Products B.V	EUR	2026/10/21	2026/7/30	94.2359
0290691-000	XS3347627260	HSBC-HSBC AMD/NVDA/TSM 220127	THE HONGKONG AND SHANGHAI BAN	USD	2027/1/22	2026/7/29	86.9121
0290694-000	XS3384076538	FCN NOM-MIT UFJ/SUMIT MIT/MIZ FIN	NOMURA INTERNATIONAL FUNDING	JPY	2026/10/15	2026/7/30	99.4554
0290696-000	XS3410237856	FCN SGIS-GOOGL/TSM 12% 220127	SG ISSUER	USD	2027/1/22	2026/7/30	97.44
0290697-000	XS3418119023	FCN BNPP-KIOXIA 33.18% 140926	BNP PARIBAS ISSUANCE B.V.	JPY	2026/9/14	2026/7/30	72.69557
0290730-000	XS3391025544	DAC GS-MITSU ELEC/MITSU H 12%	GOLDMAN SACHS INTERNATIONAL	JPY	2026/9/14	2026/7/30	94.78
0290750-000	XS3327290550	FCN JPM-KIOXIA 30.43% 150926	J.P. Morgan Structured Products B.V	JPY	2026/9/15	2026/7/29	75.9731
0290755-000	XS3411207999	DAC BARC-KIOXIA 24.89% 221226 41650	BARCLAYS BANK PLC	JPY	2026/12/22	2026/7/30	75.46
0290773-000	XS3327292416	DAC JPM-KYOCERA/MURATA 12% 150926	J.P. Morgan Structured Products B.V	JPY	2026/9/15	2026/7/29	87.234
0290870-000	XS3327167600	FCN JPM-KIOXIA 20.14% 260127 40795	J.P. Morgan Structured Products B.V	JPY	2027/1/26	2026/7/29	81.8606
0290883-000	XS3393491264	FCN CA-AMD/PANW 18% 220127	CREDIT AGRICOLE CIB FINANCIAL SO	USD	2027/1/22	2026/7/30	93.8
0290886-000	XS3410263001	FCN SGIS-AMZN/GOOG/TSM 15% 230427	SG ISSUER	USD	2027/4/23	2026/7/30	96.2
0290894-000	XS3411228136	DAC BARC-LVS/MSFT/UBER/NVDA 13.45%	BARCLAYS BANK PLC	USD	2027/7/23	2026/7/30	99.81
0290897-000	XS3420577218	DAC BNPP-SONY CRP/NVDA/GDX/XOM	BNP PARIBAS ISSUANCE B.V.	USD	2026/11/25	2026/7/30	99.0644
0290903-000	XS3420577564	DAC BNPP-AMAT/CRDO/TSM 23.43%	BNP PARIBAS ISSUANCE B.V.	USD	2026/10/23	2026/7/30	94.59773
0290904-000	XS3395092391	DAC NAT-AMD/MRVL/MU 37.11% 231026	NATIXIS	USD	2026/10/23	2026/7/29	90.3
0290905-000	XS3410268570	DAC SGIS-BAC/INTC/LUV/ORCL/UBS 68%	SG ISSUER	USD	2027/7/16	2026/7/29	82.91
0290906-000	XS3347634472	FCN HSBC-COHR/LITE 23.54% 161026	THE HONGKONG AND SHANGHAI BAN	USD	2026/10/16	2026/7/29	87.9912
0290909-000	XS3327229301	FCN JPM-MU 34% 231026 699.307	J.P. Morgan Structured Products B.V	USD	2026/10/23	2026/7/30	90.8661
0290910-000	XS3420577721	FCN BNPP-ETN/ON 15% 250127	BNP PARIBAS ISSUANCE B.V.	USD	2027/1/25	2026/7/30	96.0977
0290911-000	XS3327229723	FCN JPM-AMAT 24.08% 251126	J.P. Morgan Structured Products B.V	USD	2026/11/25	2026/7/30	90.1213
0290914-000	XS3411227591	DAC BARC-HPQ/MSFT/NTR/NVDA 12.34%	BARCLAYS BANK PLC	USD	2027/7/23	2026/7/30	99.84
0290915-000	XS3327229640	FCN JPM-MU 39.9% 251126 699.307	J.P. Morgan Structured Products B.V	USD	2026/11/25	2026/7/30	91.9226
0290916-000	XS3327229210	FCN JPM-AMAT 15% 250127 321.3025	J.P. Morgan Structured Products B.V	USD	2027/1/25	2026/7/30	91.3103
0290917-000	XS3410267929	FCN SGIS-GLW/RKLB 25% 231026	SG ISSUER	USD	2026/10/23	2026/7/29	83.11
0290919-000	XS3420577994	DAC BNPP-SONY CRP/GLD/NCLH/NVDA	BNP PARIBAS ISSUANCE B.V.	USD	2027/7/23	2026/7/30	99.39549
0290920-000	XS3395093100	FCN NAT-ADV COR/KEYENCE CO 15%	NATIXIS	JPY	2027/4/26	2026/7/30	97.86
0290926-000	XS3410271368	FCN SGIS-NESN/ROP/UBSG 7% 230727	SG ISSUER	CHF	2027/7/23	2026/7/30	97.92
0290931-000	XS3410271871	DAC SGIS-AMZN/AVGO/GOOGL/NVDA 15%	SG ISSUER	USD	2027/1/25	2026/7/30	96.69
0290936-000	XS3395032496	DAC NAT-MRVL/MU 34.64% 231026	NATIXIS	USD	2026/10/23	2026/7/29	90.25
0290944-000	XS3327229996	FCN JPM-MU 34.64% 240926 649.3565	J.P. Morgan Structured Products B.V	USD	2026/9/24	2026/7/30	94.1297

Olympic SE Code	ISIN Code	Instrument Name	Issuer Name	Ccy	Maturity Date	Market Date	Market Price
0290946-000	XS3411216800	BARC USD 20Y UST 5.67% 131026	BARCLAYS BANK PLC	USD	2026/10/13	2026/7/30	96
0290947-000	XS3391025460	DAC GS-MURATA/KAWASAKI/SOFTBANK	GOLDMAN SACHS INTERNATIONAL	JPY	2026/10/23	2026/7/30	91.96
0290951-000	XS3383999011	FCN NOM-LY/KAWASAKI/SOFTBANK 18%	NOMURA INTERNATIONAL FUNDING	JPY	2027/1/27	2026/7/30	95.4756
0290952-000	XS3347911144	FCN HSBC-KIOXIA 26.4% 170926 50470	THE HONGKONG AND SHANGHAI BAN	JPY	2026/9/17	2026/7/30	75.9627
0291052-000	XS3410282720	FCN SGIS-META/NVDA/TSM 12% 260127	SG ISSUER	USD	2027/1/26	2026/7/30	96.17
0291054-000	XS3393520898	FCN CA-AMZN/GOOG/META/MSFT/TSM	CREDIT AGRICOLE CIB FINANCIAL SO	CHF	2026/11/25	2026/7/30	93.69
0291055-000	XS3410283025	FCN SGIS-GOOGLE/NVDA/TSM 11.76%	SG ISSUER	USD	2027/1/26	2026/7/30	96.59
0291056-000	XS3391095919	FCN GS-ALAB 25.77% 250127 192.434	GOLDMAN SACHS INTERNATIONAL	USD	2027/1/25	2026/7/30	89.38
0291059-000	XS3327296599	FCN JPM-GLW 15% 260127 102.8766	J.P. Morgan Structured Products B.V	USD	2027/1/26	2026/7/30	89.1256
0291060-000	XS3327299932	FCN JPM-LITE 17.3% 260127 349.7053	J.P. Morgan Structured Products B.V	USD	2027/1/26	2026/7/30	93.6625
0291061-000	XS3347912621	HSBC-HSBC NVDA/TSM 260127	THE HONGKONG AND SHANGHAI BAN	USD	2027/1/26	2026/7/29	89.2584
0291062-000	XS3327299858	FCN JPM-QQQ/SOXX 17.6% 260127	J.P. Morgan Structured Products B.V	USD	2027/1/26	2026/7/30	95.5372
0291064-000	XS3410290079	DAC SGIS-AMZN/AVGO/GOOGL/NVDA/TSLA	SG ISSUER	USD	2027/1/26	2026/7/30	92.98
0291066-000	XS3424928789	FCN BNPP-SPCX 25% 260127 96.8798	BNP PARIBAS ISSUANCE B.V.	USD	2027/1/26	2026/7/30	92.61555
0291068-000	XS3327299775	FCN JPM-AMD 12% 260127 308.8721	J.P. Morgan Structured Products B.V	USD	2027/1/26	2026/7/30	93.8074
0291069-000	XS3391020586	FCN GS-MU 13% 250127 459.4734	GOLDMAN SACHS INTERNATIONAL	USD	2027/1/25	2026/7/30	94.43
0291070-000	XS3424927468	FCN BNPP-SMH/SPY 10% 260127	BNP PARIBAS ISSUANCE B.V.	USD	2027/1/26	2026/7/30	96.40541
0291075-000	XS3384006592	FCN NOM-GOOG/MRVL/MU 26.36%	NOMURA INTERNATIONAL FUNDING	USD	2027/1/26	2026/7/30	97.1091
0291079-000	XS3395151155	FCN NAT-AMAT/INTC/MU 24.52% 260127	NATIXIS	USD	2027/1/26	2026/7/30	96.68
0291096-000	XS3395129656	DAC NAT-AMD/MRVL/MU 35.92% 261026	NATIXIS	USD	2026/10/26	2026/7/30	97.03
0291097-000	XS3327300029	FCN JPM-TSM 10% 261026 338.3952	J.P. Morgan Structured Products B.V	USD	2026/10/26	2026/7/30	94.3332
0291098-000	XS3393494870	CA-CA IONQ/GDX 180826	CREDIT AGRICOLE CIB FINANCIAL SO	USD	2026/8/18	2026/7/29	78.33
0291099-000	XS3393494953	CA-CA PLTR/GDX 180826	CREDIT AGRICOLE CIB FINANCIAL SO	USD	2026/8/18	2026/7/30	90.26
0291100-000	XS3391022525	DAC GS-MURATA/KAWASAKI/SOFTBANK	GOLDMAN SACHS INTERNATIONAL	JPY	2027/1/25	2026/7/30	91.61
0291102-000	XS3240117658	FCN GS-INTC 12% 250127 60.9234	GOLDMAN SACHS INTERNATIONAL	USD	2027/1/25	2026/7/30	91.94
0291137-000	XS3410285319	DAC SGIS-HITACHI L/KEYENCE CO/	SG ISSUER	EUR	2027/1/26	2026/7/30	93.63
0291149-000	XS3410291986	DAC SGIS-NVDA/GOOGL/AMZN/TSLA/AVGO	SG ISSUER	USD	2027/1/26	2026/7/30	92.92
0291152-000	XS3327175538	FCN JPM-MU 41% 231026 749.2575	J.P. Morgan Structured Products B.V	USD	2026/10/23	2026/7/30	89.9332
0291158-000	XS3395128252	FCN NAT-KIOXIA 26.21% 180926 52370	NATIXIS	JPY	2026/9/18	2026/7/29	73.61
0291162-000	XS3395144291	DAC NAT-MU/AMD/MRVL 35.92% 261026	NATIXIS	USD	2026/10/26	2026/7/30	97.03
0291230-000	XS3395131710	FCN NAT-AVGO/MU/TSM 18.59% 270127	NATIXIS	USD	2027/1/27	2026/7/30	98.38
0291235-000	XS3383969451	DAC NOM-DTE/MRVL/MSFT/NVDA 29.68%	NOMURA INTERNATIONAL FUNDING	USD	2027/7/20	2026/7/30	88.209
0291236-000	XS3422380413	FCN BARC-TSM 14% 270127 311.6411	BARCLAYS BANK PLC	USD	2027/1/27	2026/7/30	99.44
0291238-000	XS3422352636	FCN BARC-HITACHI L/KAWASAKI 17.72%	BARCLAYS BANK PLC	JPY	2026/8/20	2026/7/30	99.89
0291239-000	XS3410305877	DAC SGIS-AAL/AVGO/NCLH/PLTR/TSM	SG ISSUER	USD	2027/7/27	2026/7/30	97.2
0291240-000	XS3422385560	FCN BARC-TSLA 10.99% 220127	BARCLAYS BANK PLC	USD	2027/1/27	2026/7/30	91.1
0291241-000	XS3395041059	DAC NAT-DISCO/MURATA/SOFTBANK	NATIXIS	JPY	2026/10/27	2026/7/30	90.53

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0291242-000	XS3391088971	DAC GS-MURATA/SOFTBANK/DISCO	GOLDMAN SACHS INTERNATIONAL	JPY	2026/10/26	2026/7/30	90.53
0291243-000	XS3393521516	FCN CA-AMD 24% 251126 361.0948	CREDIT AGRICOLE CIB FINANCIAL SO	USD	2026/11/25	2026/7/30	95.37
0291244-000	XS3410306099	FCN SGIS-MSFT/TSM 8% 270727	SG ISSUER	USD	2027/7/27	2026/7/30	96.2
0291248-000	XS3391020669	DAC GS-BAC/GLW/INTC/ORCL/UBS 57%	GOLDMAN SACHS INTERNATIONAL	USD	2027/7/19	2026/7/30	83.18
0291259-000	XS3395145694	FCN NAT-AMD/INTC 19.7% 270127	NATIXIS	USD	2027/1/27	2026/7/30	97.57
0291262-000	XS3383975854	FCN NOM-AMD/TSM/INTC 23.28% 210127	NOMURA INTERNATIONAL FUNDING	USD	2027/1/21	2026/7/30	95.7429
0291267-000	XS3410312220	FCN SGIS-AMZN/GOOGL/META/MSFT 12%	SG ISSUER	USD	2027/1/27	2026/7/30	95
0291271-000	XS3418192889	HSBC-HSBC AMD/INTC/MU 250926	THE HONGKONG AND SHANGHAI BAN	USD	2026/9/25	2026/7/29	83.2689
0291272-000	XS3395128336	DAC NAT-AMD/INTC/MU 45.27% 271026	NATIXIS	USD	2026/10/27	2026/7/30	98.85
0291313-000	XS3391023176	FCN GS-RENEASAS ELE/TOKYO ELECTRON/	GOLDMAN SACHS INTERNATIONAL	JPY	2026/10/19	2026/7/30	86.91
0291325-000	XS3327250174	FCN JPM-TSM 10% 271026 343.4671	J.P. Morgan Structured Products B.V	USD	2026/10/27	2026/7/30	93.8389
0291327-000	XS3327240613	FCN JPM-TSM 8% 270127 305.7549	J.P. Morgan Structured Products B.V	USD	2027/1/27	2026/7/30	94.2964
0291328-000	XS3395131124	DAC NAT-DELL/MU 36.84% 271126	NATIXIS	USD	2026/11/27	2026/7/30	98.15
0291379-000	XS3422421035	DAC BARC-AAL/ARM/CDNS/SNPS 13.68%	BARCLAYS BANK PLC	USD	2027/7/21	2026/7/29	88.07
0291380-000	XS3432837410	DAC UBS-SOFTBANK 15% 240926	UBS AG, London Branch	JPY	2026/9/24	2026/7/30	94.15
0291382-000	XS3422421464	DAC BARC-ARM/CDNS/NCLH/SNPS 13.68%	BARCLAYS BANK PLC	USD	2027/7/21	2026/7/29	88.28
0291385-000	XS3425422808	DAC BNPP-ARM/CDNS/SNPS/UAL 13.68%	BNP PARIBAS ISSUANCE B.V.	USD	2027/7/21	2026/7/29	89.19707
0291386-000	XS3422410699	FCN BARC-ARM 18.42% 280127 165.7626	BARCLAYS BANK PLC	USD	2027/1/28	2026/7/30	96.43
0291387-000	XS3425423012	DAC BNPP-ARM/CDNS/GOOGL/SNPS	BNP PARIBAS ISSUANCE B.V.	USD	2027/7/21	2026/7/30	93.63635
0291389-000	XS3391032169	FCN GS-BAC/INTC 12% 210727	GOLDMAN SACHS INTERNATIONAL	USD	2027/7/21	2026/7/30	91.41
0291391-000	XS3422416548	DAC BARC-ARM/CDNS/DAL/SNPS 13.68%	BARCLAYS BANK PLC	USD	2027/7/21	2026/7/29	88.39
0291392-000	XS3425423285	BNPP-BNPP TSM/AA 220127	BNP PARIBAS ISSUANCE B.V.	USD	2027/1/22	2026/7/30	95.59179
0291394-000	XS3398829674	MS-MS AMAT/MSFT 221026	MORGAN STANLEY & CO. INTERNATI	USD	2026/10/22	2026/7/29	82.23
0291395-000	XS3398824790	DAC MS-AAL/AVGO/NCLH/SNPS/TSM	MORGAN STANLEY & CO. INTERNATI	USD	2027/7/28	2026/7/30	93.61
0291396-000	XS3422435258	FCN BARC-TSM 10% 281026 349.353	BARCLAYS BANK PLC	USD	2026/10/28	2026/7/30	97.23
0291397-000	XS3395124186	FCN NAT-KIOXIA 26.04% 281026 49248	NATIXIS	JPY	2026/10/28	2026/7/29	76.02
0291398-000	XS3418194075	FCN HSBC-AVGO/MRVL 10% 281026	THE HONGKONG AND SHANGHAI BAN	USD	2026/10/28	2026/7/30	93.6144
0291402-000	XS3422414253	FCN BARC-CEG/GEV/VRT 18% 280127	BARCLAYS BANK PLC	USD	2027/1/28	2026/7/30	93.8
0291449-000	XS3410329463	FCN SGIS-INTC 10% 281026 63.8444	SG ISSUER	USD	2026/10/28	2026/7/29	93.49
0291451-000	XS3327131838	FCN JPM-GLW 20% 291026 128.3569	J.P. Morgan Structured Products B.V	USD	2026/10/29	2026/7/30	85.7573
0291454-000	XS3410340783	FCN SGIS-MITSU H/IHI CORP/ADV COR	SG ISSUER	JPY	2027/1/28	2026/7/30	97.19
0291456-000	XS3327131911	FCN JPM-MU/TSM 14.52% 280127	J.P. Morgan Structured Products B.V	USD	2027/1/28	2026/7/30	93.9115
0291516-000	XS3422415144	DAC BARC-AMD/QCOM/TSLA 47.54%	BARCLAYS BANK PLC	USD	2027/1/28	2026/7/30	100.92
0291519-000	XS3418194315	FCN HSBC-MRVL 8% 281026 122.9713	THE HONGKONG AND SHANGHAI BAN	USD	2026/10/28	2026/7/30	94.4064
0291522-000	XS3422411234	FCN BARC-TSM 8% 281026 343.0775	BARCLAYS BANK PLC	USD	2026/10/28	2026/7/30	97.22
0291525-000	XS3422423080	DAC BARC-AMD/AVGO/META/GOOGL	BARCLAYS BANK PLC	USD	2026/10/28	2026/7/30	100.77
0291526-000	XS3410349735	FCN SGIS-ADV COR/MITSU H/IHI CORP	SG ISSUER	JPY	2027/1/28	2026/7/30	97.68

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0291527-000	XS3410347952	FCN SGIS-TSM 39.48% 200826 413.106	SG ISSUER	USD	2026/8/20	2026/7/29	91.91
0291528-000	XS3410344421	DAC SGIS-AAL/AVGO/NCLH/TSM/CDNS	SG ISSUER	USD	2027/7/29	2026/7/30	96.49
0291530-000	XS3410342565	FCN SGIS-ADV COR/MITSU H/FUDOSAN	SG ISSUER	JPY	2027/1/28	2026/7/30	97.19
0291537-000	XS3422412042	FCN BARC-GLW 8% 281026 109.1326	BARCLAYS BANK PLC	USD	2026/10/28	2026/7/30	93.04
0291540-000	XS3410344348	DAC SGIS-AAL/AVGO/INTC/NCLH/TSM	SG ISSUER	USD	2027/7/29	2026/7/30	95.07
0291570-000	XS3240120959	DAC GS-BAC/GLW/INTC/ORCL/UBS 58.8%	GOLDMAN SACHS INTERNATIONAL	USD	2027/7/20	2026/7/29	82.75
0291571-000	XS3391016477	DAC GS-BAC/GLW/INTC/ORCL/UBS 59%	GOLDMAN SACHS INTERNATIONAL	USD	2027/7/20	2026/7/30	81.52
0291590-000	XS3418198498	HSBC-HSBC MU/TSM 231026	THE HONGKONG AND SHANGHAI BAN	USD	2026/10/23	2026/7/29	83.3778
0291591-000	XS3327473552	FCN JPM-TSM 10% 010227 318.2725	J.P. Morgan Structured Products B.V	USD	2027/2/1	2026/7/30	94.1526
0291595-000	XS3428582442	FCN BNPP-SONY CRP/KAWASAKI/	BNP PARIBAS ISSUANCE B.V.	JPY	2027/2/1	2026/7/30	91.08991
0291597-000	XS3327473636	FCN JPM-MU 34.94% 021226 651.1151	J.P. Morgan Structured Products B.V	USD	2026/12/2	2026/7/30	92.2547
0291601-000	XS3410360625	DAC SGIS-AVGO/NVDA/TSM 20.76%	SG ISSUER	USD	2027/2/1	2026/7/30	95.65
0291625-000	XS3428583762	DAC BNPP-SONY CRP/NVDA/MSFT/NCLH	BNP PARIBAS ISSUANCE B.V.	USD	2027/7/30	2026/7/30	99.50844
0291631-000	XS3410367471	FCN SGIS-AVGO/NVDA/TSM 26.04%	SG ISSUER	USD	2026/10/1	2026/7/30	98.03
0291639-000	XS3428584497	DAC BNPP-ASML/AVGO/INTC/TSM/SNPS	BNP PARIBAS ISSUANCE B.V.	USD	2027/2/1	2026/7/30	97.47412
0291644-000	XS3327473800	FCN JPM-MU 29.31% 021226 604.6069	J.P. Morgan Structured Products B.V	USD	2026/12/2	2026/7/30	92.7837
0291753-000	XS3327343854	FCN JPM-TSM 14% 020227 307.8468	J.P. Morgan Structured Products B.V	USD	2027/2/2	2026/7/30	96.4131
0291755-000	XS3395188314	FCN NAT-AAL/INTC/NCLH/PLTR 20.24%	NATIXIS	JPY	2027/8/2	2026/7/30	94.29
0291764-000	XS3429564597	DAC BNPP-ASML/AVGO/ON/SNPS/TSM	BNP PARIBAS ISSUANCE B.V.	USD	2027/2/2	2026/7/30	96.90036
0291765-000	XS3327335835	FCN JPM-HITACHI L/MITSU ELEC/	J.P. Morgan Structured Products B.V	JPY	2027/2/2	2026/7/30	96.8906
0291767-000	XS3395187423	FCN NAT-MRVL/MU 26.74% 020227	NATIXIS	USD	2027/2/2	2026/7/30	96.32
0291769-000	XS3429814703	FCN BARC-GOOG/MSFT/TSM 12% 031226	BARCLAYS BANK PLC	USD	2026/12/3	2026/7/30	97.86
0291771-000	XS3327343425	FCN JPM-TSM 10% 021126 338.8468	J.P. Morgan Structured Products B.V	USD	2026/11/2	2026/7/30	94.0865
0291772-000	XS3429808564	FCN BARC-AMD/TSM 13.97% 020227	BARCLAYS BANK PLC	USD	2027/2/2	2026/7/30	96.78
0291774-000	XS3203179679	DAC GS-GLW/INTC/ORCL/SBUX/UBS	GOLDMAN SACHS INTERNATIONAL	USD	2027/7/23	2026/7/29	84.76
0291775-000	XS3429816310	DAC BARC-ARM/CDNS/NCLH/SNPS 13.68%	BARCLAYS BANK PLC	USD	2027/7/26	2026/7/30	96.83
0291776-000	XS3431335705	DAC BNPP-ARM/SNPS/CDNS/UAL 13.68%	BNP PARIBAS ISSUANCE B.V.	USD	2027/7/26	2026/7/30	96.56092
0291778-000	XS3431335887	DAC BNPP-ARM/SNPS/CDNS/GOOGL	BNP PARIBAS ISSUANCE B.V.	USD	2027/7/26	2026/7/30	96.54347
0291779-000	XS3429567186	FCN BNPP-AMD/ASML/ON/TSM/AVGO	BNP PARIBAS ISSUANCE B.V.	USD	2027/2/2	2026/7/30	97.033
0291780-000	XS3429805206	DAC BARC-ARM/CDNS/AAL/SNPS 13.68%	BARCLAYS BANK PLC	USD	2027/7/26	2026/7/30	96.84
0291781-000	XS3429567772	BNPP-BNP QCOM/NVDA 260127	BNP PARIBAS ISSUANCE B.V.	USD	2027/1/26	2026/7/30	94.26398
0291782-000	XS3203179596	DAC GS-GLW/INTC/ORCL/SBUX/UBS	GOLDMAN SACHS INTERNATIONAL	USD	2027/7/23	2026/7/29	84.76
0291783-000	XS3410401163	FCN SGIS-ASML/TSLA 10% 260727	SG ISSUER	USD	2027/7/26	2026/7/30	91.88
0291784-000	XS3327343771	FCN JPM-TSM 10% 020227 329.1329	J.P. Morgan Structured Products B.V	EUR	2027/2/2	2026/7/30	94.0554
0291880-000	XS3391011247	FCN GS-MU 12% 290726 455.4154	GOLDMAN SACHS INTERNATIONAL	USD	2027/2/2	2026/7/30	93.62
0291881-000	XS3240116767	FCN GS-MU 36.27% 011026 637.5815	GOLDMAN SACHS INTERNATIONAL	USD	2026/10/1	2026/7/30	94.23
0291882-000	XS3410416278	DAC SGIS-CEG/LVS/MSFT/NVDA 12.96%	SG ISSUER	USD	2027/8/3	2026/7/30	97.99

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0291884-000	XS3407020265	FCN JPM-TSM 10% 031126 335.6713	J.P. Morgan Structured Products B.V	USD	2026/11/3	2026/7/30	94.2952
0291888-000	XS3418205707	FCN HSBC-ASML/NVDA/TSM 15.27%	THE HONGKONG AND SHANGHAI BAN	USD	2027/2/3	2026/7/30	96.03
0291890-000	XS3407020349	FCN JPM-QCOM 13% 030227 105.6099	J.P. Morgan Structured Products B.V	USD	2027/2/3	2026/7/30	96.564
0291893-000	XS3426259241	FCN NOM-AVGO/NVDA/TSM 19.91%	NOMURA INTERNATIONAL FUNDING	USD	2027/1/4	2026/7/30	96.2775
0291894-000	XS3429853511	FCN BARC-MSFT/NVDA/TSM 15% 271026	BARCLAYS BANK PLC	AUD	2026/10/27	2026/7/30	98.57
0291895-000	XS3429841268	FCN BARC-AMD/GLW 15% 030227	BARCLAYS BANK PLC	USD	2027/2/3	2026/7/30	94.3
0291896-000	XS3410426665	SGIS-SGIS TSM/MSFT 300926	SG ISSUER	USD	2026/9/30	2026/7/30	92.13
0291925-000	XS3429845251	FCN BARC-TSM 10% 030227 307.4978	BARCLAYS BANK PLC	JPY	2027/2/3	2026/7/30	98.74
0291927-000	XS3391029611	DAC GS-GLW/INTC/ORCL/SBUX/UBS	GOLDMAN SACHS INTERNATIONAL	USD	2027/7/26	2026/7/30	85.31
0291928-000	XS3398918345	FCN MS-MRVL 8% 031126 114.7951	MORGAN STANLEY & CO. INTERNATI	USD	2026/11/3	2026/7/30	96.62
0291929-000	XS3429840963	FCN BARC-GLW/NVDA 12% 030227	BARCLAYS BANK PLC	JPY	2027/2/3	2026/7/30	93.09
0291931-000	XS3407020778	FCN JPM-AMD 12% 030227 317.4956	J.P. Morgan Structured Products B.V	USD	2027/2/3	2026/7/30	92.7312
0291954-000	XS3395114203	FCN NAT-MRVL/AVGO/TSM 36.31%	NATIXIS	USD	2026/10/2	2026/7/30	97.03
0292016-000	XS3407032195	FCN JPM-KIOXIA 20.51% 010227	J.P. Morgan Structured Products B.V	JPY	2027/2/1	2026/7/29	89.1909
0292017-000	XS3395200978	FCN NAT-AVGO/INTC 29.68% 280127	NATIXIS	USD	2027/1/28	2026/7/30	97.17
0292018-000	XS3410439486	FCN SGIS-ADV COR/IHI CORP 10%	SG ISSUER	JPY	2027/8/4	2026/7/30	96.8
0292024-000	XS3418207828	HSBC-HSBC NVDA/TSM 040227	THE HONGKONG AND SHANGHAI BAN	JPY	2027/2/4	2026/7/30	93.5154
0292025-000	XS3426216191	FCN NOM-AVGO/NVDA/TSM 20.67%	NOMURA INTERNATIONAL FUNDING	USD	2027/2/4	2026/7/30	98.0595
0292049-000	XS3443140473	DAC UBS-SOFTBANK 2.5% 290926	UBS AG, London Branch	JPY	2026/9/29	2026/7/30	94.16
0292062-000	XS3426214147	DAC NOM-AMZN/GOOG/NVDA/TSLA/TSM	NOMURA INTERNATIONAL FUNDING	USD	2027/1/28	2026/7/30	91.2582
0292071-000	XS3426228527	DAC NOM-MURATA/KAWASAKI/SOFTBANK	NOMURA INTERNATIONAL FUNDING	JPY	2027/2/4	2026/7/30	93.0303
0292073-000	XS3418207745	FCN HSBC-AMD/TSM 15% 040227	THE HONGKONG AND SHANGHAI BAN	USD	2027/2/4	2026/7/30	97.2081
0292076-000	XS3434630227	BNPP-BNP MU/INTC 040227	BNP PARIBAS ISSUANCE B.V.	JPY	2027/2/4	2026/7/29	90.64741
0292091-000	XS3407059479	JPM-JPM MU/SNDK 031226	J.P. Morgan Structured Products B.V	USD	2026/12/3	2026/7/21	97
0292103-000	XS3395181731	FCN NAT-ASML/QCOM 18.21% 050827	NATIXIS	USD	2027/8/5	2026/7/21	97
0292104-000	XS3436851730	DAC BNPP-AAL/ARM/AVGO/NCLH/TSM	BNP PARIBAS ISSUANCE B.V.	USD	2027/2/4	2026/7/30	99.80289
0292110-000	XS3407059552	FCN JPM-MRVL 21.72% 040227	J.P. Morgan Structured Products B.V	USD	2027/2/4	2026/7/21	98
0292114-000	XS3395212395	FCN NAT-ASML/TSM 15.97% 050827	NATIXIS	USD	2027/8/5	2026/7/21	97
0292157-000	XS3240207483	DAC GS-AAPL/INTC/SBUX/MSFT/UBS	GOLDMAN SACHS INTERNATIONAL	USD	2027/7/28	2026/7/30	93.58
0292235-000	XS3407176190	FCN JPM-MU/TSM 21% 060827	J.P. Morgan Structured Products B.V	USD	2027/8/6	2026/7/22	97.5
0292237-000	XS3395220141	NAT-NAT ALAB/MRVL 030926	NATIXIS	USD	2026/9/3	2026/7/29	79.28
0292242-000	XS3418214527	DAC HSBC-AMAT/ASML/TSM 15% 301026	THE HONGKONG AND SHANGHAI BAN	USD	2026/10/30	2026/7/30	96.5844
0292246-000	XS3407176273	FCN JPM-NVDA/ORCL 18% 060827	J.P. Morgan Structured Products B.V	USD	2027/8/6	2026/7/22	97.5
0292247-000	XS3418215094	ELN HSBC-NKE 8.47% 081026 42.4419	THE HONGKONG AND SHANGHAI BAN	USD	2026/10/8	2026/7/30	95.0697
0292248-000	XS3410476504	DAC SGIS-AVGO/META/NVDA 14% 070127	SG ISSUER	USD	2027/1/7	2026/7/22	98
0292257-000	XS3438079025	DAC BNP-AAL/AVGO/NCLH/ON/TSM	BNP PARIBAS ISSUANCE B.V.	USD	2027/2/8	2026/7/30	98.30891
0292258-000	XS3395118881	FCN NAT-AMD/AMZN/META 18% 060827	NATIXIS	USD	2027/8/6	2026/7/22	97.5

Olympic SE Code	ISIN Code	Instrument Name	Issuer Name	Ccy	Maturity Date	Market Date	Market Price
0292371-000	XS3407069510	FCN JPM-MURATA 15.61% 040127	J.P. Morgan Structured Products B.V	JPY	2027/1/4	2026/7/30	93.4714
0292372-000	XS3418218353	ELN HSBC-MU 100926 8.67% 811.2108	THE HONGKONG AND SHANGHAI BAN	USD	2026/9/10	2026/7/23	98
0292374-000	XS3418217116	FCN HSBC-IBI CO 22.28% 040127	THE HONGKONG AND SHANGHAI BAN	JPY	2027/1/4	2026/7/30	94.1292
0292375-000	XS3407178055	DAC JPM-KYOCERA/MURATA 15% 011026	J.P. Morgan Structured Products B.V	JPY	2026/10/1	2026/7/30	92.6643
0292376-000	XS3410486560	FCN SGIS-BMW/PAH3 9% 090227	SG ISSUER	USD	2027/2/9	2026/7/23	98
0292378-000	XS3429994687	FCN BARC-GLW/TSM 20% 090227	BARCLAYS BANK PLC	USD	2027/2/9	2026/7/23	97
0292384-000	XS3395217436	FCN NAT-AMD/MRVL/MU 28.55% 021126	NATIXIS	USD	2026/11/2	2026/7/30	95.69
0292385-000	XS3391004622	DAC GS-SOFTBANK 15% 300926	GOLDMAN SACHS INTERNATIONAL	JPY	2026/9/30	2026/7/30	92.41
0292388-000	XS3427754380	DAC MS-AVGO/GT/NVDA/TSM 27.79%	MORGAN STANLEY & CO. INTERNATI	USD	2027/8/9	2026/7/23	97.9
0292389-000	XS3410485836	DAC SGIS-BAC/GLW/INTC/MSFT/UBS	SG ISSUER	USD	2027/8/2	2026/7/30	95.94
0292390-000	XS3407069783	FCN JPM-KIOXIA/SOFTBANK 25.07%	J.P. Morgan Structured Products B.V	JPY	2026/12/9	2026/7/23	98
0292392-000	XS3430002785	DAC BARC-LVS/MSFT/NVDA/TSM 13.05%	BARCLAYS BANK PLC	USD	2027/8/9	2026/7/23	99.15
0292493-000	XS3440606732	BNPP-BNP INTC/AMD 021026	BNP PARIBAS ISSUANCE B.V.	USD	2026/10/2	2026/7/29	89.27433
0292503-000	XS3407112468	JPM-JPM QQQ/SOXX 101226	J.P. Morgan Structured Products B.V	USD	2026/12/10	2026/7/24	97.5
0292509-000	XS3439736912	FCN BARC-TENCENT/ALIBABA GRP 8%	BARCLAYS BANK PLC	USD	2026/11/10	2026/7/24	98
0292510-000	XS3395151072	DAC NAT-AMD/AVGO/MU 34.58% 100227	NATIXIS	EUR	2027/2/10	2026/7/27	98
0292514-000	XS3440604950	FCN BNPP-KIOXIA 17.82% 041126	BNP PARIBAS ISSUANCE B.V.	JPY	2026/11/4	2026/7/30	88.46622
0292515-000	XS3410505294	FCN SGIS-LITE 21.96% 101126	SG ISSUER	USD	2026/11/10	2026/7/24	98
0292516-000	XS3439760201	DAC BARC-AVGO/NVDA/TSM 13.5%	BARCLAYS BANK PLC	USD	2026/12/10	2026/7/24	98
0292517-000	XS3410502515	DAC SGIS-ASAHI GRP/SONY CRP/DTE/	SG ISSUER	GBP	2027/8/10	2026/7/24	99.1
0292520-000	XS3395237202	DAC NAT-AVGO/INTC 34.62% 031126	NATIXIS	USD	2026/11/3	2026/7/30	98.33
0292524-000	XS3395230538	DAC NAT-INTC/AMD/AVGO 31.62%	NATIXIS	EUR	2027/2/10	2026/7/24	98
0292525-000	XS3439774509	DAC BARC-LVS/MSFT/NVDA/TSM 12.25%	BARCLAYS BANK PLC	USD	2027/8/10	2026/7/24	99.11
0292526-000	XS3407045684	FCN JPM-MURATA 18% 080427	J.P. Morgan Structured Products B.V	JPY	2027/4/8	2026/7/24	98.2
0292527-000	XS3407110843	DAC JPM-AMZN/META/MU 21.23% 100227	J.P. Morgan Structured Products B.V	USD	2027/2/10	2026/7/24	98
0292528-000	XS3407040024	DAC JPM-ADV COR/TOKYO ELECTRON/	J.P. Morgan Structured Products B.V	JPY	2027/5/11	2026/7/24	98
0292529-000	XS3439757249	DAC BARC-GOOG/AVGO/NVDA 14%	BARCLAYS BANK PLC	USD	2026/12/10	2026/7/24	98
0292547-000	XS3391012484	DAC GS-BAC/GLW/INTC/SBUX 52.28%	GOLDMAN SACHS INTERNATIONAL	USD	2027/8/2	2026/7/30	89.6
0292586-000	XS3407298119	FCN JPM-QQQ/SOXX 18.88% 110227	J.P. Morgan Structured Products B.V	USD	2027/2/11	2026/7/29	98.5
0292635-000	XS3427851665	MS-MS BE 110926 172.016	MORGAN STANLEY & CO. INTERNATI	USD	2026/9/11	2026/7/27	98.5
0292641-000	XS3391010199	DAC GS-MSFT/MU 15% 030227	GOLDMAN SACHS INTERNATIONAL	USD	2027/2/3	2026/7/30	94.94
0292642-000	XS3390979097	FCN GS-MU 15% 091226 489.27	GOLDMAN SACHS INTERNATIONAL	USD	2026/12/9	2026/7/27	98.5
0292643-000	XS3395214680	FCN NAT-AMD/AVGO/TSM 23.3% 101226	NATIXIS	USD	2026/12/10	2026/7/27	98
0292647-000	XS3427853109	MS-MS BE 110926 139.763	MORGAN STANLEY & CO. INTERNATI	USD	2026/9/11	2026/7/27	98.5
0292652-000	XS3427852044	MS-MS BE 110926 161.265	MORGAN STANLEY & CO. INTERNATI	USD	2026/9/11	2026/7/27	98.5
0292657-000	XS3407298200	FCN JPM-TSM 12% 110227 328.4238	J.P. Morgan Structured Products B.V	USD	2027/2/11	2026/7/27	98
0292660-000	XS3407298036	JPM-JPM QQQ/SOXX 101226	J.P. Morgan Structured Products B.V	USD	2026/12/10	2026/7/29	97.62

Olympic SE Code	ISIN Code	Instrument Name	Issuer Name	Ccy	Maturity Date	Market Date	Market Price
0292679-000	XS3410547882	DAC SGIS-AF/BX/RHM/RMS 15.24%	SG ISSUER	USD	2027/8/12	2026/7/28	99.3
0292680-000	XS3410547965	DAC SGIS-ALK/DTE/MSFT/LVS 12.24%	SG ISSUER	USD	2027/8/12	2026/7/29	99.3
0292688-000	XS3439832471	DAC BARC-NVDA/TSM/AMZN/META 13.21%	BARCLAYS BANK PLC	USD	2027/8/12	2026/7/29	99.3
0292708-000	XS3395223756	DAC NAT-AVGO/MU/NVDA/TSM 55.57%	NATIXIS	USD	2026/11/5	2026/7/28	99.8
0292709-000	XS3395244240	DAC NAT-AVGO/MU/NVDA/TSM 55.57%	NATIXIS	USD	2026/11/5	2026/7/28	99.8
0292710-000	XS3407373003	FCN JPM-SOXX/SPY 14% 110227	J.P. Morgan Structured Products B.V	USD	2027/2/11	2026/7/29	98
0292715-000	XS3427877207	DAC MS-NCLH/NTR/GT/GOOG 13.05%	MORGAN STANLEY & CO. INTERNATIONAL	JPY	2027/8/13	2026/7/29	99.3
0292716-000	XS3410547619	DAC SGIS-SONY CRP/AF/MOS/GLD	SG ISSUER	JPY	2027/8/13	2026/7/29	99.3
0292759-000	XS3407307555	FCN JPM-AMD/TSM 12% 120827	J.P. Morgan Structured Products B.V	USD	2027/8/12	2026/7/29	97
0292765-000	XS3407373342	DAC JPM-MU/NVDA/TSM 26.88% 120827	J.P. Morgan Structured Products B.V	USD	2027/8/12	2026/7/29	98.9
0292771-000	XS3443768919	DAC BNPP-AF/AMZN/MOS/MSFT 12.91%	BNP PARIBAS ISSUANCE B.V.	USD	2027/8/12	2026/7/30	99.666
0292777-000	XS3407372963	DAC JPM-AVGO/MU/NVDA 27.73% 120827	J.P. Morgan Structured Products B.V	USD	2027/8/12	2026/7/29	98.9
0292779-000	XS3410549235	DAC SGIS-RMS/LVS/NCLH/NTR 12.48%	SG ISSUER	USD	2027/8/12	2026/7/29	99.25
0292784-000	XS3410549078	DAC SGIS-ALK/GOOG/NVDA/TSM 13.2%	SG ISSUER	USD	2027/8/12	2026/7/29	99
0292787-000	XS3426111509	FCN NOM-SONY CRP/TOKYO ELECTRON	NOMURA INTERNATIONAL FUNDING	JPY	2027/1/7	2026/7/30	93.8025
0292795-000	XS3431596769	FCN CA-GOOG/TSM 8% 040827	CREDIT AGRICOLE CIB FINANCIAL SC	USD	2027/8/4	2026/7/28	97
0292799-000	XS3439820039	PPN100 BARC-BARC 10Y USD CMT	BARCLAYS BANK PLC	USD	2029/8/7	2026/7/29	98
0292804-000	XS3443769644	FCN BNPP-AVGO/QCOM 12% 120827	BNP PARIBAS ISSUANCE B.V.	USD	2027/8/12	2026/7/30	96.11949
0292805-000	XS3407307639	FCN JPM-BAC/INTC 12% 120827	J.P. Morgan Structured Products B.V	USD	2027/8/12	2026/7/29	97
0292806-000	XS3410555984	DAC SGIS-ALK/GOOG/NVDA/TSM 10%	SG ISSUER	USD	2027/8/12	2026/7/29	98.67
0292811-000	XS3390992355	DAC GS-IBI CO/MURATA 15% 021026	GOLDMAN SACHS INTERNATIONAL	JPY	2026/10/2	2026/7/27	97.5
0292894-000	XS3033999767	PPN100 GS-GS SPX 030829	GOLDMAN SACHS INTERNATIONAL	USD	2029/8/3	2026/7/30	98.27