

Olympic SE Code	ISIN Code	Instrument Name	Issuer Name	Ccy	Maturity Date	Market Date	Market Price
0194614-000	XS2311085059	PPN100 BNPP-BNP SOFR 130425	BNP PARIBAS ISSUANCE B.V.	USD	2025/4/13	2024/10/30	98.87526
0194619-000	XS2311084755	PPN100 BNPP-BNP SOFR 080425	BNP PARIBAS ISSUANCE B.V.	USD	2025/4/8	2024/10/30	99.03762
0203619-000	XS2293335183	PPN100 BNPP SPX 240725	BNP PARIBAS ISSUANCE B.V.	USD	2025/7/24	2024/10/30	100.4204
0204117-000	XS2387964666	PPN100 BNPP SPX 210725	BNP PARIBAS ISSUANCE B.V.	USD	2025/7/21	2024/10/30	100.4048
0205160-000	XS2469253483	PPN100 BNPP SPX 230226	BNP PARIBAS ISSUANCE B.V.	USD	2026/2/23	2024/10/30	99.70652
0206642-000	XS2460973568	PPN100 BNPP-BNP SOFR 230328	BNP PARIBAS ISSUANCE B.V.	USD	2028/3/23	2024/10/30	90.517
0208271-000	XS2491760018	BNPP-BNP BNPBDPM1 050526	BNP PARIBAS ISSUANCE B.V.	USD	2026/5/5	2024/10/30	135.80812
0208491-000	XS2490604290	BNPP-BNP SPX 4.5% 050526	BNP PARIBAS ISSUANCE B.V.	USD	2026/5/5	2024/10/1	101.16362
0208724-000	XS2504185310	BNPP-BNP BNPBDPM1 050526	BNP PARIBAS ISSUANCE B.V.	USD	2026/5/5	2024/10/30	135.65532
0209581-000	XS2460982395	PPN100 BNPP-BNP CMS2Y 060626	BNP PARIBAS ISSUANCE B.V.	USD	2026/6/6	2024/10/30	100.575
0210073-000	XS2517524943	PPN100 BNPP QQQ 181224 349.98	BNP PARIBAS ISSUANCE B.V.	USD	2024/12/18	2024/10/30	98.76654
0210544-000	XS2521285572	BNPP-BNP SPX 15% 290626	BNP PARIBAS ISSUANCE B.V.	USD	2026/6/29	2024/10/30	99.71509
0210708-000	XS2460981587	PPN100 BNPP SPX/SOFR 200628	BNP PARIBAS ISSUANCE B.V.	USD	2028/6/20	2024/10/30	87.475
0211529-000	XS2519588748	PPN100 BNPP-BNP USDCMS30Y/CMS05Y	BNP PARIBAS ISSUANCE B.V.	USD	2028/7/6	2024/10/30	89.212
0212144-000	XS2519590488	PPN100 BNPP-BNP USDCMS30Y/USDCMS5Y	BNP PARIBAS ISSUANCE B.V.	USD	2027/1/20	2024/10/30	92.877
0212775-000	XS2538964425	PPN100 BNPP SPX 030826	BNP PARIBAS ISSUANCE B.V.	USD	2026/8/3	2024/9/30	100.16869
0213451-000	XS2567768556	BNPP-BNP SPX 5.2% 180826	BNP PARIBAS ISSUANCE B.V.	USD	2026/8/18	2024/10/14	100.22498
0216159-000	XS2649875122	BNPP-BNP HSI 8.1% 031128	BNP PARIBAS ISSUANCE B.V.	AUD	2028/11/3	2024/9/27	104.17569
0216352-000	XS2647395271	PPN100 BNPP HSI 091128	BNP PARIBAS ISSUANCE B.V.	USD	2028/11/9	2024/10/30	104.68808
0216403-000	XS2649846297	BNPP-BNP HSI 8% 211128	BNP PARIBAS ISSUANCE B.V.	USD	2028/11/21	2024/10/30	104.43879
0216455-000	XS2647390983	BNPP-BNP HSI 8% 241128	BNP PARIBAS ISSUANCE B.V.	USD	2028/11/24	2024/10/30	104.55633
0216729-000	XS2656218059	PPN100 BNPP SPX 291124	BNP PARIBAS ISSUANCE B.V.	USD	2024/11/29	2024/10/30	99.02751
0217212-000	XS2664545386	BNPP-BNP HSI 8% 111228	BNP PARIBAS ISSUANCE B.V.	USD	2028/12/11	2024/10/30	103.52768
0217496-000	XS2664545899	PPN100 BNPP SPX 111226	BNP PARIBAS ISSUANCE B.V.	USD	2026/12/11	2024/10/30	104.55801
0218311-000	XS2699245432	CLN BNPP-BNP TSMC 080129	BNP PARIBAS ISSUANCE B.V.	USD	2029/1/8	2024/10/30	96.786
0218327-000	XS2689481120	BNPP-BNP HSI 7.5% 120129	BNP PARIBAS ISSUANCE B.V.	USD	2029/1/12	2024/10/30	99.67049
0218396-000	XS2670853824	BNP USD 30Y UST 6.58% 170125	BNP PARIBAS ISSUANCE B.V.	USD	2025/1/17	2024/10/30	95.376
0218704-000	XS2689497985	CLN BNPP-BNP BARCLAYS PLC SUB	BNP PARIBAS ISSUANCE B.V.	USD	2029/1/8	2024/10/30	99.131
0218746-000	XS2695156278	BNPP-BNP TSLA/AMD/AMZN 280125	BNP PARIBAS ISSUANCE B.V.	USD	2025/1/28	2024/10/29	123.14716
0218877-000	XS2695120084	CLN BNPP-BNP BARCLAYS PLC SUB	BNP PARIBAS ISSUANCE B.V.	USD	2029/1/8	2024/10/30	98.634
0218931-000	XS2670856173	BNP USD 20Y UST 6.31% 270125	BNP PARIBAS ISSUANCE B.V.	USD	2025/1/27	2024/10/30	100.023
0219231-000	XS2707998683	USD BNPP CLN TSM 080129	BNP PARIBAS ISSUANCE B.V.	USD	2029/1/8	2024/10/30	96.348
0219339-000	XS2670856769	BNP USD 30Y UST 6.53% 030225	BNP PARIBAS ISSUANCE B.V.	USD	2025/2/3	2024/10/30	98.6931
0219513-000	XS2670858112	BNP USD 30Y UST 6.6% 070225	BNP PARIBAS ISSUANCE B.V.	USD	2025/2/7	2024/10/30	98.62281
0219711-000	XS2708012260	PPN100 BNPP-BNP CMS10Y 120229	BNP PARIBAS ISSUANCE B.V.	USD	2029/2/12	2024/10/30	98.553
0220927-000	XS2024910734	DAC BNPP-LUV/DBK/SCHW/BA/DAL	BNP PARIBAS ISSUANCE B.V.	USD	2025/3/10	2024/10/30	93.15219
0221023-000	XS2033983870	DAC BNPP-LUV/DBK/SCHW/BA/DAL	BNP PARIBAS ISSUANCE B.V.	USD	2025/3/5	2024/10/30	93.60849
0221076-000	XS2705285620	BNP USD 30Y UST 6.7% 070325	BNP PARIBAS ISSUANCE B.V.	USD	2025/3/7	2024/10/30	98.53866
0221378-000	XS2266427223	BNPP-BNP NVDA/AMZN/AMD 170325	BNP PARIBAS ISSUANCE B.V.	USD	2025/3/17	2024/10/29	108.20687

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0221381-000	XS2271496718	BNPP-BNP AMD/NVDA/AMZN 170325	BNP PARIBAS ISSUANCE B.V.	USD	2025/3/17	2024/10/29	112.06084
0221620-000	XS2304441459	DAC BNPP-CBK/LUV/SCHW/DAL/AAL	BNP PARIBAS ISSUANCE B.V.	USD	2025/3/19	2024/10/30	97.06201
0221640-000	XS2298741104	DAC BNPP-CBK/LUV/BA/DAL/AAL 10.08%	BNP PARIBAS ISSUANCE B.V.	USD	2025/3/19	2024/10/30	91.62767
0222792-000	XS2537639499	DAC BNPP-AMD/ASML/NVDA 21.76%	BNP PARIBAS ISSUANCE B.V.	USD	2025/4/4	2024/10/30	97.42581
0223013-000	XS2396294071	PPN100 BNPP HSI 280329	BNP PARIBAS ISSUANCE B.V.	USD	2029/3/28	2024/10/30	99.94057
0223046-000	XS2707994427	PPN100 BNPP-AMD/TSM 090425	BNP PARIBAS ISSUANCE B.V.	USD	2025/4/9	2024/10/30	97.01656
0224479-000	XS2759130656	DAC BNPP-INGA/LUV/GLE/DAL/AAL	BNP PARIBAS ISSUANCE B.V.	EUR	2025/5/7	2024/10/30	100.1772
0225401-000	XS2750000940	BNP USD 30Y UST 8.02% 180225	BNP PARIBAS ISSUANCE B.V.	USD	2025/2/18	2024/10/30	101.444
0226198-000	XS2777148508	DAC BNPP-AAL/LUV/UAL/DB/BA 10.08%	BNP PARIBAS ISSUANCE B.V.	USD	2025/6/3	2024/10/28	96.19513
0226200-000	XS2777148250	DAC BNPP-AAL/LUV/GLE/BAC/COF	BNP PARIBAS ISSUANCE B.V.	USD	2025/6/3	2024/10/28	98.98948
0226201-000	XS2777148334	DAC BNPP-AAL/LUV/GLE/PRU/COF	BNP PARIBAS ISSUANCE B.V.	USD	2025/6/3	2024/10/28	98.98822
0226205-000	XS2777148417	DAC BNPP-AAL/LUV/UAL/BA/COF 10.08%	BNP PARIBAS ISSUANCE B.V.	USD	2025/6/3	2024/10/28	96.36664
0226252-000	XS2734467611	CLN BNPP-BNP TSM 050729	BNP PARIBAS ISSUANCE B.V.	USD	2029/7/5	2024/10/30	97.889
0226400-000	XS2777153680	DAC BNPP-AAL/LUV/UAL/BA/COF 10.08%	BNP PARIBAS ISSUANCE B.V.	USD	2025/6/5	2024/10/30	95.79075
0226402-000	XS2777153508	DAC BNPP-AAL/LUV/UAL/COF/GLE	BNP PARIBAS ISSUANCE B.V.	USD	2025/6/5	2024/10/30	98.51796
0226404-000	XS2777153417	DAC BNPP-AAL/LUV/UAL/GLE/BA 10.08%	BNP PARIBAS ISSUANCE B.V.	USD	2025/6/5	2024/10/30	94.93465
0226846-000	XS2782384239	FCN BNPP-ALIBABA GRP/AAPL/CB/OXY/	BNP PARIBAS ISSUANCE B.V.	USD	2025/6/12	2024/10/30	95.14088
0227524-000	XS2784241460	FCN BNPP-ASML/INTC/META/NVDA	BNP PARIBAS ISSUANCE B.V.	USD	2025/3/25	2024/10/30	88.21896
0227874-000	XS2788761877	FCN BNPP-AMZN/FCX/QCOM/SMCI 16.25%	BNP PARIBAS ISSUANCE B.V.	USD	2024/12/31	2024/10/29	88.17147
0227943-000	XS2788764038	FCN BNPP-AAL/BAC/UMC 12% 010725	BNP PARIBAS ISSUANCE B.V.	CNY	2025/7/1	2024/10/30	96.84753
0227991-000	XS2792962651	USD BNPP CLN HSBC 060729	BNP PARIBAS ISSUANCE B.V.	USD	2029/7/6	2024/10/30	97.904
0228321-000	XS2792923679	DAC BNPP-DBK/AMD/AAL/GT 11.89%	BNP PARIBAS ISSUANCE B.V.	USD	2025/7/8	2024/10/30	90.25312
0228392-000	XS2792924305	FCN BNPP-SONY CRP/KEYENCE CO/	BNP PARIBAS ISSUANCE B.V.	JPY	2025/1/6	2024/10/30	89.25385
0228605-000	XS2799303636	DAC BNPP-DBK/ON/AAL/GT 12% 100725	BNP PARIBAS ISSUANCE B.V.	USD	2025/7/10	2024/10/30	91.60706
0228694-000	XS2799305094	DAC BNPP-DBK/GLE/AAL/GT 11.96%	BNP PARIBAS ISSUANCE B.V.	USD	2025/7/11	2024/10/30	90.83162
0228765-000	XS2799305763	FCN BNPP-MIT UFJ/MIZ FIN/NOMURA/	BNP PARIBAS ISSUANCE B.V.	JPY	2025/7/14	2024/10/30	95.50042
0228993-000	XS2799314245	FCN BNPP-AMD/SMCI/TSLA 15% 160725	BNP PARIBAS ISSUANCE B.V.	USD	2025/7/16	2024/10/29	85.6252
0228995-000	XS2799314328	FCN BNPP-NVDA/SMCI/TSLA 15% 160725	BNP PARIBAS ISSUANCE B.V.	USD	2025/7/16	2024/10/29	86.38534
0229189-000	XS2804835838	FCN BNPP-AAPL/GOOGL/META 10%	BNP PARIBAS ISSUANCE B.V.	USD	2025/1/14	2024/10/30	100.0493
0229246-000	XS2804840325	FCN BNPP-AMD/DAL/SMCI 15% 220725	BNP PARIBAS ISSUANCE B.V.	GBP	2025/7/22	2024/10/29	82.16676
0229403-000	XS2808774256	FCN BNPP-NVDA/SMCI 20% 240125	BNP PARIBAS ISSUANCE B.V.	USD	2025/1/24	2024/10/29	84.22442
0229713-000	XS2808787407	BNPP-BNP AMZN/GOOGL/MSFT 290725	BNP PARIBAS ISSUANCE B.V.	USD	2025/7/29	2024/10/30	105.45171
0229715-000	XS2808787316	BNPP-BNP NVDA/TSM 290725	BNP PARIBAS ISSUANCE B.V.	USD	2025/7/29	2024/10/30	116.40828
0229718-000	XS2808784131	DAC BNPP-BASKET OF 5 10% 290725	BNP PARIBAS ISSUANCE B.V.	JPY	2025/7/29	2024/10/30	90.47135
0229738-000	XS2808785377	FCN BNPP-MU/NVDA/PLTR 17.62%	BNP PARIBAS ISSUANCE B.V.	USD	2025/1/29	2024/10/30	97.05993
0229830-000	XS2808788983	DAC BNPP-SUMITOMO/MITSUBISHI CORP/	BNP PARIBAS ISSUANCE B.V.	JPY	2025/5/1	2024/10/30	90.64908
0229984-000	XS2775398964	BNP USD 20Y UST 6% 270125	BNP PARIBAS ISSUANCE B.V.	USD	2025/1/27	2024/10/30	99.669
0230049-000	XS2811563571	DAC BNPP-AAPL/NVDA/SMCI 15% 011124	BNP PARIBAS ISSUANCE B.V.	USD	2024/11/1	2024/10/28	78.9715
0230094-000	XS2811560809	DAC BNPP-HEIA/MT/PAH3/PUM/GLE	BNP PARIBAS ISSUANCE B.V.	EUR	2025/8/1	2024/10/30	93.72613

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0230129-000	XS2811563902	FCN BNPP-RENEASAS ELE/SONY CRP	BNP PARIBAS ISSUANCE B.V.	JPY	2025/7/28	2024/10/30	82.50876
0230213-000	XS2792973930	DAC BNPP-AVGO/NVDA/MU 15% 051124	BNP PARIBAS ISSUANCE B.V.	USD	2024/11/5	2024/10/30	100.57382
0230238-000	XS2792941499	FCN BNPP-PANASONIC HLD/SHIN ETSU/	BNP PARIBAS ISSUANCE B.V.	JPY	2025/1/29	2024/10/29	81.39594
0230281-000	XS2792971058	FCN BNPP-AAL/NVDA/SMCI 16.06%	BNP PARIBAS ISSUANCE B.V.	CNY	2025/8/5	2024/10/29	86.25493
0230707-000	XS2815062851	BNP USD 20Y UST 6% 060225	BNP PARIBAS ISSUANCE B.V.	USD	2025/2/6	2024/10/30	100.9
0230943-000	XS2815063073	BNP USD 20Y UST 6% 100225	BNP PARIBAS ISSUANCE B.V.	USD	2025/2/10	2024/10/30	99.069
0231027-000	XS2821088288	FCN BNPP-ITOCHU/MARUBENI/MITSUI	BNP PARIBAS ISSUANCE B.V.	JPY	2025/2/18	2024/10/30	94.15121
0231067-000	XS2815063313	BNP USD 20Y UST 6.26% 130225	BNP PARIBAS ISSUANCE B.V.	USD	2025/2/13	2024/10/30	99.583
0231096-000	XS2821091159	FCN BNPP-MITSUBISHI CORP/MARUBENI	BNP PARIBAS ISSUANCE B.V.	JPY	2025/8/19	2024/10/30	92.04387
0231856-000	XS2828423355	FCN BNPP-AAL/MBG 12% 260825	BNP PARIBAS ISSUANCE B.V.	USD	2025/8/26	2024/10/30	99.82352
0231917-000	XS2815065011	BNP USD 20Y UST 5.79% 300525	BNP PARIBAS ISSUANCE B.V.	USD	2025/5/30	2024/10/30	97.429
0232118-000	XS2815065284	BNP USD 20Y UST 5.81% 040625	BNP PARIBAS ISSUANCE B.V.	USD	2025/6/4	2024/10/30	97.132
0232733-000	XS2815066332	BNP USD 20Y UST 5.5% 160925	BNP PARIBAS ISSUANCE B.V.	USD	2025/9/16	2024/10/30	95.62
0232877-000	XS2842312287	BNPP-BNP NVDA/TSM 230925	BNP PARIBAS ISSUANCE B.V.	USD	2025/9/23	2024/10/30	107.56207
0233554-000	XS2842322914	DAC BNPP-AMD/DBK/GLE/TSM 15.23%	BNP PARIBAS ISSUANCE B.V.	USD	2025/10/7	2024/10/30	100.46814
0233563-000	XS2842323052	DAC BNPP-AMAT/DBK/GLE/TSM 12.46%	BNP PARIBAS ISSUANCE B.V.	USD	2025/10/7	2024/10/30	100.19727
0233571-000	XS2842323136	DAC BNPP-AMAT/AMD/DBK/GLE 14.46%	BNP PARIBAS ISSUANCE B.V.	USD	2025/10/7	2024/10/30	100.41419
0233622-000	XS2842325859	DAC BNPP-AMD/NVDA/GLE 15% 090725	BNP PARIBAS ISSUANCE B.V.	USD	2025/7/9	2024/10/30	99.53682
0233632-000	XS2842326154	FCN BNPP-NKE/TSM 12% 081025	BNP PARIBAS ISSUANCE B.V.	USD	2025/10/8	2024/10/30	98.59506
0233634-000	XS2815067579	BNPP USD 20Y UST 5.68% 260325	BNP PARIBAS ISSUANCE B.V.	USD	2025/3/26	2024/10/30	95.284
0233685-000	XS2842326402	DAC BNPP-AMD/NVDA/GLE 15% 090725	BNP PARIBAS ISSUANCE B.V.	USD	2025/7/9	2024/10/30	99.55505
0233738-000	XS2842327475	FCN BNPP-AMD/QCOM 14.01% 090125	BNP PARIBAS ISSUANCE B.V.	USD	2025/1/9	2024/10/30	99.64543
0233963-000	XS2863776709	PPN100 BNPP-BNP USD SOFR CMS10Y	BNP PARIBAS ISSUANCE B.V.	USD	2028/10/2	2024/10/30	93.758
0234095-000	XS2836221262	DAC BNPP-LULU 10% 140125 225.2332	BNP PARIBAS ISSUANCE B.V.	USD	2025/1/14	2024/10/30	99.77594
0234910-000	XS2842334760	DAC BNPP-DAL/LUV/GLE/UAL/COF	BNP PARIBAS ISSUANCE B.V.	USD	2025/10/23	2024/10/30	99.85259
0234929-000	XS2842334844	DAC BNPP-LUV/GLE/SCHW/COF/LLOY	BNP PARIBAS ISSUANCE B.V.	USD	2025/10/23	2024/10/30	98.47809
0234931-000	XS2842334687	DAC BNPP-LUV/GLE/GDX/SCHW/COF	BNP PARIBAS ISSUANCE B.V.	USD	2025/10/23	2024/10/30	99.46377
0234949-000	XS2842334091	DAC BNPP-AAL/AMD/GLE 15% 231025	BNP PARIBAS ISSUANCE B.V.	USD	2025/10/23	2024/10/30	98.58331
0234962-000	XS2842333952	DAC BNPP-AAL/AMD/GLE 12% 230725	BNP PARIBAS ISSUANCE B.V.	EUR	2025/7/23	2024/10/30	98.73644
0235327-000	XS2842339645	FCN BNPP-NKE/TSM 12% 280125	BNP PARIBAS ISSUANCE B.V.	USD	2025/1/28	2024/10/30	98.342
0235377-000	XS2842338753	DAC BNPP-AAL/DBK/QCOM/GLE 15.53%	BNP PARIBAS ISSUANCE B.V.	USD	2025/10/28	2024/10/30	99.54264
0235554-000	XS2821102451	FCN BNPP-AZN/LLY/NVO 12% 300425	BNP PARIBAS ISSUANCE B.V.	USD	2025/4/30	2024/10/30	96.23883
0235560-000	XS2821102378	FCN BNPP-AMD/NVDA 16.89% 300425	BNP PARIBAS ISSUANCE B.V.	USD	2025/4/30	2024/10/30	97.11527
0235589-000	XS2821102295	DAC BNPP-AMD/NVDA 24.05% 300425	BNP PARIBAS ISSUANCE B.V.	USD	2025/4/30	2024/10/15	96.16736
0235640-000	XS2821103699	DAC BNPP-LULU 8% 310125 234.7417	BNP PARIBAS ISSUANCE B.V.	USD	2025/1/31	2024/10/30	98.41128
0235774-000	XS2863736828	BNPP USD 20Y UST 6% 290425	BNP PARIBAS ISSUANCE B.V.	USD	2025/4/29	2024/10/30	96.902
0235918-000	XS2821107682	DAC BNPP-LUV/GLE/AAL/DBK/COF	BNP PARIBAS ISSUANCE B.V.	USD	2025/11/4	2024/10/30	98.25201
0236129-000	XS2815456129	DAC-BNPP DBK/QCOM/AMD/AAL 11.72%	BNP PARIBAS ISSUANCE B.V.	CNY	2025/11/6	2024/10/18	99
0236204-000	XS2815457440	DAC BNPP-LUV/COF/AAL/DAL/DBK	BNP PARIBAS ISSUANCE B.V.	USD	2025/11/6	2024/10/18	97

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0236207-000	XS2815457796	DAC BNPP-LUV/COF/AAL/DBK/ACA	BNP PARIBAS ISSUANCE B.V.	USD	2025/11/6	2024/10/18	97
0236212-000	XS2815457523	DAC BNPP-LUV/COF/AAL/ABN/ACA	BNP PARIBAS ISSUANCE B.V.	USD	2025/11/6	2024/10/18	97
0236278-000	XS2815459149	FCN BNPP-QQQ/SMH/SPY 6% 010525	BNP PARIBAS ISSUANCE B.V.	USD	2025/5/1	2024/10/30	97.15826
0236282-000	XS2815459222	FCN BNPP-QQQ/SMH/SPY 8% 010525	BNP PARIBAS ISSUANCE B.V.	USD	2025/5/1	2024/10/30	97.15666
0236468-000	XS2866920528	DAC BNPP-AAL/DAL/LUV/ABN/COF	BNP PARIBAS ISSUANCE B.V.	EUR	2025/11/11	2024/10/23	97
0236505-000	XS2866920015	DAC BNPP-AAL/AMD/ASML 13.5% 090525	BNP PARIBAS ISSUANCE B.V.	USD	2025/5/9	2024/10/23	98.3
0236506-000	XS2866920106	DAC BNPP-AMD/AAL/ASML 15% 090525	BNP PARIBAS ISSUANCE B.V.	USD	2025/5/9	2024/10/23	98.3
0236523-000	XS2866920361	FCN BNPP-BAC/NCLH 12% 121125	BNP PARIBAS ISSUANCE B.V.	USD	2025/11/12	2024/10/23	97.95
0236603-000	XS2866920445	DAC BNPP-AAL/DAL/LUV/GLE/COF	BNP PARIBAS ISSUANCE B.V.	EUR	2025/11/11	2024/10/23	97
0236715-000	XS2866925329	FCN BNPP-ARM/AVGO 20.05% 060225	BNP PARIBAS ISSUANCE B.V.	USD	2025/2/6	2024/10/25	99.4
0236741-000	XS2866924355	FCN BNPP-AAL/NVDA/QS 24.5% 040425	BNP PARIBAS ISSUANCE B.V.	USD	2025/4/4	2024/10/25	98
0227215-000	XS2559727586	PPN100 CA-CA 4Y FIXED 5.4% 060628	Credit Agricole CIB	USD	2028/6/6	2024/10/30	101.81
0201627-000	XS2438215928	PPN100 CA-CA CMS30Y/CMS5Y 9%	CREDIT AGRICOLE CIB FINANCIAL SO	USD	2027/11/7	2024/10/30	92.14
0235848-000	XS2835668380	FCN GS-AMZN/BA/GE/TSM/UNH 15.19%	GOLDMAN SACHS INTERNATIONAL	USD	2025/11/3	2024/10/16	98
0217448-000	XS2658993238	FCN HSBC-NINTENDO/ASICS CORP 5%	HSBC Bank Plc	JPY	2024/12/19	2024/10/30	99.29961
0219293-000	XS2751003588	DAC HSBC-DBK/INGA/KBC/LHA 12%	HSBC Bank Plc	EUR	2025/2/6	2024/10/30	98.46902
0220654-000	XS2751048419	FCN HSBC-GOOG/LMT/TSLA/UAL 10%	HSBC Bank Plc	USD	2025/3/5	2024/10/30	99.24204
0221001-000	XS2751059457	FCN HSBC-GLEN/INTC 10% 050325	HSBC Bank Plc	USD	2025/3/5	2024/10/30	71.01677
0223264-000	XS2751126827	FCN HSBC-AAL/C/NVDA/TSM 15% 110425	HSBC Bank Plc	CNY	2025/4/11	2024/10/30	99.65522
0225028-000	XS2751190328	FCN HSBC-BAC/C/DIS/LUV/UBS 14.34%	HSBC Bank Plc	USD	2025/5/8	2024/10/30	98.85453
0225065-000	XS2751190245	FCN HSBC-BAC/C/DIS/LUV/UBS 14.34%	HSBC Bank Plc	USD	2025/5/8	2024/10/30	98.85463
0225394-000	XS2751198909	FCN HSBC-BMW/PAH3 10% 211124	HSBC Bank Plc	USD	2024/11/21	2024/10/30	88.56168
0227096-000	XS2818871902	FCN HSBC-BMW/PAH3 8% 171224	HSBC Bank Plc	USD	2024/12/17	2024/10/30	90.77489
0228085-000	XS2818891504	FCN HSBC-BMW/PAH3 8% 020725	HSBC Bank Plc	USD	2025/7/2	2024/10/30	89.72186
0228093-000	XS2818891413	FCN HSBC-BMW/PAH3 8% 010425	HSBC Bank Plc	USD	2025/4/1	2024/10/30	90.46926
0228328-000	XS2818897618	DAC HSBC-DBK/AMD/AAL/GT 11.89%	HSBC Bank Plc	USD	2025/7/8	2024/10/30	90.75722
0228598-000	XS2818905650	DAC HSBC-DBK/F/AAL/GT 11.09%	HSBC Bank Plc	USD	2025/7/10	2024/10/30	91.04311
0228637-000	XS2818905734	DAC HSBC-DBK/GLE/AAL/GT 12.9%	HSBC Bank Plc	USD	2025/7/10	2024/10/30	92.26479
0228693-000	XS2818907433	DAC HSBC-DBK/AMD/AAL/GT 12.75%	HSBC Bank Plc	USD	2025/7/11	2024/10/30	91.14785
0228854-000	XS2818910817	DAC HSBC-AAL/DBK/GT/GLE 13.11%	HSBC Bank Plc	USD	2025/7/15	2024/10/30	92.96195
0229245-000	XS2818926144	DAC HSBC-CBK/GLE/AAL/GT 11.88%	HSBC Bank Plc	USD	2025/7/22	2024/10/30	92.01217
0229254-000	XS2818926060	DAC HSBC-CBK/TSM/AAL/GT 15.53%	HSBC Bank Plc	USD	2025/7/22	2024/10/30	92.76584
0229255-000	XS2818925849	DAC HSBC-CBK/TSM/AAL/GT 14.18%	HSBC Bank Plc	USD	2025/7/22	2024/10/30	92.74108
0229257-000	XS2818925765	DAC HSBC-CBK/NVDA/AAL/GT 16.03%	HSBC Bank Plc	USD	2025/7/22	2024/10/30	92.53467
0229316-000	XS2818925336	DAC HSBC-AMD/CBK/AAL/GT 12.12%	HSBC Bank Plc	USD	2025/7/22	2024/10/30	92.45367
0229660-000	XS2818943230	DAC HSBC-AAL/AMD/AMZN/GLE 15%	HSBC Bank Plc	USD	2025/1/28	2024/10/30	97.17144
0230019-000	XS2818964749	DAC HSBC-CBK/AMD/AAL/GT 14.99%	HSBC Bank Plc	USD	2025/8/1	2024/10/30	90.30361
0230085-000	XS2818964582	DAC HSBC-DBK/MU/AAL/GT 12.9%	HSBC Bank Plc	USD	2025/8/1	2024/10/30	89.80007
0230090-000	XS2818964400	DAC HSBC-DBK/CBK/AAL/GT 12.03%	HSBC Bank Plc	USD	2025/8/1	2024/10/30	89.98383

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0230901-000	XS2819004982	DAC HSBC-AMD/DBK/GT/TSM 14.83%	HSBC Bank Plc	USD	2025/8/14	2024/10/30	88.95553
0230944-000	XS2819010799	DAC HSBC-AAL/DBK/GT/TSM 14.19%	HSBC Bank Plc	USD	2025/8/15	2024/10/30	90.29667
0230953-000	XS2819010872	FCN HSBC-AAPL/GOOG/TSM 18% 081124	HSBC Bank Plc	USD	2024/11/8	2024/10/29	99.31409
0231410-000	XS2819031522	FCN HSBC-NVDA/TSM 12% 250225	HSBC Bank Plc	USD	2025/2/25	2024/10/30	100.32817
0231643-000	XS2819036596	HSBC-HSBC COST/MSFT 15% 291124	HSBC Bank Plc	USD	2024/11/29	2024/10/30	106.71688
0231760-000	XS2819038295	FCN HSBC-NVDA/TSM 12% 040325	HSBC Bank Plc	USD	2025/3/4	2024/10/30	99.01037
0232040-000	XS2819044343	DAC HSBC-NVDA/OXY 10% 021224	HSBC Bank Plc	USD	2024/12/2	2024/10/30	97.95664
0233572-000	XS2890898377	DAC HSBC-AMD/DBK/LUV/GLE 15.84%	HSBC Bank Plc	USD	2025/10/7	2024/10/30	99.74876
0233573-000	XS2890898294	DAC HSBC-DBK/AMD/GLE/TSM 14.24%	HSBC Bank Plc	GBP	2025/10/7	2024/10/30	99.60993
0233574-000	XS2890898450	DAC HSBC-GLE/AMD/DBK/TSM 15.23%	HSBC Bank Plc	USD	2025/10/7	2024/10/30	99.68843
0233575-000	XS2890898021	DAC HSBC-DBK/GLE/TSM/AMAT 12.46%	HSBC Bank Plc	USD	2025/10/7	2024/10/30	99.46019
0233592-000	XS2890899185	FCN HSBC-NVDA/TSM 15% 070125	HSBC Bank Plc	USD	2025/1/7	2024/10/30	99.69418
0233602-000	XS2890900967	DAC HSBC-AMD/DBK/GLE/TSM 16.61%	HSBC Bank Plc	USD	2025/10/8	2024/10/30	99.76187
0233609-000	XS2890901189	DAC HSBC-DBK/GLE/AAL/LUV 15.47%	HSBC Bank Plc	USD	2025/10/8	2024/10/30	99.67863
0233681-000	XS2890901262	FCN HSBC-TSM/NVDA 12% 080425	HSBC Bank Plc	USD	2025/4/8	2024/10/30	99.43394
0233808-000	XS2890906493	FCN HSBC-NVDA/TSM 15% 030125	HSBC Bank Plc	USD	2025/1/3	2024/10/30	99.69433
0233833-000	XS2890906220	FCN HSBC-DELL/TSLA/TSM 17.98%	HSBC Bank Plc	USD	2025/1/3	2024/10/30	99.94004
0233839-000	XS2890906659	FCN HSBC-NVDA/TSM 12% 100425	HSBC Bank Plc	USD	2025/4/10	2024/10/30	99.33378
0233840-000	XS2890906576	DAC HSBC-ASML/BNP/GLE 12% 101025	HSBC Bank Plc	EUR	2025/10/10	2024/10/30	97.54941
0233844-000	XS2890906147	DAC HSBC-AAL/DBK/LUV/TSM 18.79%	HSBC Bank Plc	USD	2025/10/10	2024/10/30	99.91446
0233845-000	XS2890906733	DAC HSBC-AMD/DBK/GLE/TSM 16.82%	HSBC Bank Plc	USD	2025/10/10	2024/10/30	99.68772
0233882-000	XS2890909323	FCN HSBC-GOOG/MSFT/TSM 10% 110425	HSBC Bank Plc	USD	2025/4/11	2024/10/30	99.01247
0233883-000	XS2890909679	DAC HSBC-AMD/DBK/GLE/TSM 17.61%	HSBC Bank Plc	USD	2025/10/14	2024/10/30	99.70986
0233924-000	XS2890909166	DAC HSBC-AMD/DBK/GLE/TSM 15.08%	HSBC Bank Plc	USD	2025/10/14	2024/10/30	99.4594
0233934-000	XS2890909083	FCN HSBC-TSM 10% 110425 138.2939	HSBC Bank Plc	USD	2025/4/11	2024/10/30	98.98996
0233959-000	XS2890909836	DAC HSBC-MU/AMD/DBK/TSM 18.1%	HSBC Bank Plc	AUD	2025/10/10	2024/10/30	99.79471
0234034-000	XS2890912897	DAC HSBC-DBK/AMD/NVDA/QCOM 16.25%	HSBC Bank Plc	AUD	2025/10/13	2024/10/30	99.28452
0234073-000	XS2890912541	DAC HSBC-AAPL/AVGO/NVDA 12% 140125	HSBC Bank Plc	USD	2025/1/14	2024/10/30	98.55214
0234089-000	XS2890912624	DAC HSBC-AMAT/DBK/LUV/NVDA 14.29%	HSBC Bank Plc	USD	2025/10/15	2024/10/30	99.29315
0234091-000	XS2890912384	DAC HSBC-DBK/QCOM/NVDA/LUV 15.59%	HSBC Bank Plc	USD	2025/10/15	2024/10/30	99.40116
0234097-000	XS2890912970	DAC HSBC-ARM 8% 140125 94.2627	HSBC Bank Plc	USD	2025/1/14	2024/10/30	98.15965
0234142-000	XS2890914919	FCN HSBC-NVDA/TSM 12% 150125	HSBC Bank Plc	USD	2025/1/15	2024/10/30	99.08576
0234145-000	XS2890915130	FCN HSBC-NKE 10% 150125 78.5237	HSBC Bank Plc	USD	2025/1/15	2024/10/30	93.39702
0234216-000	XS2890918159	DAC HSBC-AAL/DBK/GT/GLE 20.17%	HSBC Bank Plc	USD	2025/10/16	2024/10/30	99.27215
0234378-000	XS2890918076	DAC HSBC-AAL/DBK/NVDA/GLE 15.55%	HSBC Bank Plc	USD	2025/10/16	2024/10/30	99.60059
0234380-000	XS2890918233	DAC HSBC-NVDA/AAL/DBK/AMD 19.95%	HSBC Bank Plc	USD	2025/10/16	2024/10/30	99.7311
0234383-000	XS2890918316	DAC HSBC-AAL/DBK/GT/GLE 15.37%	HSBC Bank Plc	AUD	2025/10/15	2024/10/30	99.27344
0234390-000	XS2890918407	FCN HSBC-NVDA/TSLA 10% 161224	HSBC Bank Plc	USD	2024/12/16	2024/10/30	98.85777
0234594-000	XS2890923662	FCN HSBC-BMW/PAH3 8% 170425	HSBC Bank Plc	USD	2025/4/17	2024/10/30	96.17647

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0234596-000	XS2890923746	FCN HSBC-BMW/PAH3 10% 170725	HSBC Bank Plc	USD	2025/7/17	2024/10/30	96.02607
0234598-000	XS2890923589	FCN HSBC-BMW/PAH3 8% 170725	HSBC Bank Plc	USD	2025/7/17	2024/10/30	96.20342
0234610-000	XS2890923829	FCN HSBC-TSM 14.64% 210125	HSBC Bank Plc	USD	2025/1/21	2024/10/30	99.22307
0234626-000	XS2890924041	DAC HSBC-AMD/TSM 12% 201124	HSBC Bank Plc	USD	2024/11/20	2024/10/30	98.80115
0234918-000	XS2890928463	DAC HSBC-DBK/AMD/TSM/NVDA 20.25%	HSBC Bank Plc	USD	2025/10/22	2024/10/30	98.89092
0234983-000	XS2890928893	DAC HSBC-AMD/DBK/GLE/TSM 14.45%	HSBC Bank Plc	AUD	2025/10/22	2024/10/30	98.4874
0235254-000	XS2890936136	FCN HSBC-TSLA/TSM 15% 271224	HSBC Bank Plc	USD	2024/12/27	2024/10/30	98.57617
0235372-000	XS2890941565	DAC HSBC-DBK/AAL/QCOM/GLE 15.53%	HSBC Bank Plc	USD	2025/10/28	2024/10/30	98.40147
0235373-000	XS2890940161	DAC HSBC-AAL/DBK/QCOM/GLE 16.55%	HSBC Bank Plc	AUD	2025/10/28	2024/10/30	98.51516
0235379-000	XS2890939742	DAC HSBC-AAL/ASML/DBK /QCOM 18.2%	HSBC Bank Plc	USD	2025/10/28	2024/10/30	97.27305
0235404-000	XS2890942530	FCN HSBC-TSM/NVDA 12% 280425	HSBC Bank Plc	USD	2025/4/28	2024/10/30	97.58325
0235657-000	XS2890950129	DAC HSBC-AAL/DBK/QCOM/GLE 13.94%	HSBC Bank Plc	USD	2025/10/31	2024/10/30	97.68441
0235760-000	XS2890954899	DAC HSBC-AAL/AMD/ASML/DBK 15.64%	HSBC Bank Plc	AUD	2025/11/3	2024/10/30	98.114
0235764-000	XS2890954543	DAC HSBC-AMD/NVDA 21.81% 270125	HSBC Bank Plc	USD	2025/1/27	2024/10/30	97.21759
0235781-000	XS2890951879	HSBC-HSBC AMZN/DIS 030225	HSBC Bank Plc	USD	2025/2/3	2024/10/30	96.83452
0235783-000	XS2890954469	FCN HSBC-DAL/NCLH/PYPL/USB 13.26%	HSBC Bank Plc	USD	2025/3/5	2024/10/30	97.2317
0235811-000	XS2890954626	FCN HSBC-TSM 12% 020525 157.2316	HSBC Bank Plc	USD	2025/5/2	2024/10/30	98.05145
0235927-000	XS2890959260	FCN HSBC-NVDA/TSM 17.50% 040225	HSBC Bank Plc	USD	2025/2/4	2024/10/30	97.3649
0235985-000	XS2890959187	FCN HSBC-AMD/NVDA/TSM 14.15%	HSBC Bank Plc	USD	2025/2/4	2024/10/30	96.67864
0236008-000	XS2890961910	DAC HSBC-AAL/AMD/DBK/QCOM 17.6%	HSBC Bank Plc	AUD	2025/11/5	2024/10/30	97.84042
0236028-000	XS2890961753	DAC HSBC-AMD/AAL/DBK/QCOM 18.22%	HSBC Bank Plc	USD	2025/11/5	2024/10/30	97.85671
0236033-000	XS2890961837	FCN HSBC-TSLA 12% 050525 160.335	HSBC Bank Plc	USD	2025/5/5	2024/10/30	98.5419
0236158-000	XS2890964260	DAC HSBC-DBK/QCOM/AMD/AAL 12.89%	HSBC Bank Plc	JPY	2025/11/6	2024/10/30	97.97026
0236166-000	XS2890964187	DAC HSBC-GOLD/DBK/STMPA/AAL 13.3%	HSBC Bank Plc	AUD	2025/11/6	2024/10/30	97.67947
0236262-000	XS2890967289	DAC HSBC-AMD/DBK/QCOM/STMPA 15.15%	HSBC Bank Plc	USD	2025/11/7	2024/10/30	97.3905
0236384-000	XS2890972016	DAC HSBC-AAL/AMD/DBK/STMPA 19.02%	HSBC Bank Plc	USD	2025/11/10	2024/10/30	97.49871
0236710-000	XS2890979961	FCN HSBC-ARM/META 19.41% 060225	HSBC Bank Plc	USD	2025/2/6	2024/10/30	98.35041
0236728-000	XS2890979888	DAC HSBC-AVGO/NVDA/TSM 12% 130225	HSBC Bank Plc	USD	2025/2/13	2024/10/25	98
0236862-000	XS2890981785	DAC HSBC-AAL/AMD/QCOM/F 13.83%	HSBC Bank Plc	AUD	2025/11/14	2024/10/28	98.8
0219877-000	XS2748452286	FCN JPM-DAL/DIS/GT 9.5% 120225	J.P. Morgan Structured Products B.V	AUD	2025/2/12	2024/10/30	83.0979
0221195-000	XS2748688301	FCN JPM-INTC/TSM 15% 130325	J.P. Morgan Structured Products B.V	USD	2025/3/13	2024/10/30	77.9812
0222396-000	XS2748413973	JPM FCN-INTC/TSM 12% 310325	J.P. Morgan Structured Products B.V	USD	2025/3/31	2024/10/30	74.5065
0222410-000	XS2748413031	FCN JPM-ASICS CORP/NINTENDO	J.P. Morgan Structured Products B.V	JPY	2025/3/31	2024/10/30	97.5487
0222416-000	XS2748413890	FCN JPM-AMD/NVDA/TSM 17% 310325	J.P. Morgan Structured Products B.V	USD	2025/3/31	2024/10/30	100.646
0222646-000	XS2748508251	FCN JPM-AMD/NVDA/TSM 14.33% 020425	J.P. Morgan Structured Products B.V	USD	2025/4/2	2024/10/30	100.4524
0223095-000	XS2789812075	DAC JPM-AMD/LUV/TSLA 13.5% 071124	J.P. Morgan Structured Products B.V	USD	2024/11/7	2024/10/30	99.992
0223971-000	XS2789791725	DAC JPM-DIS/GOOGL/TSM 12% 280425	J.P. Morgan Structured Products B.V	USD	2025/4/28	2024/10/30	96.2833
0226036-000	XS2789656860	FCN JPM-TOKYU F/SUMIT REAL 8%	J.P. Morgan Structured Products B.V	JPY	2025/6/2	2024/10/30	94.4245
0226088-000	XS2789663569	FCN JPM-TOKYU F/SUMIT REAL 8%	J.P. Morgan Structured Products B.V	USD	2024/12/3	2024/10/30	97.7148

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0226204-000	XS2789663643	DAC JPM-AAL/BAC/TSM 12% 030625	J.P. Morgan Structured Products B.V	USD	2025/6/3	2024/10/30	97.2218
0226241-000	XS2789988784	DAC JPM-TOKYU F/SHISEIDO CO/	J.P. Morgan Structured Products B.V	JPY	2024/12/5	2024/10/30	87.5593
0226666-000	XS2790024074	DAC JPM-AAL/TSLA/VOW3 15% 100625	J.P. Morgan Structured Products B.V	USD	2025/6/10	2024/10/30	99.9124
0226677-000	XS2790023852	DAC JPM-TSLA/AAL/VOW3 15% 100325	J.P. Morgan Structured Products B.V	USD	2025/3/10	2024/10/30	98.7815
0226731-000	XS2789550873	FCN JPM-AAL/MCD/SBUX 12% 111224	J.P. Morgan Structured Products B.V	USD	2024/12/11	2024/10/30	99.563
0226978-000	XS2789838112	FCN JPM-C/RIO/TSM 12% 160525	J.P. Morgan Structured Products B.V	USD	2025/6/16	2024/10/30	97.6679
0227582-000	XS2832338557	FCN JPM-OXY/TSM 13.8% 261224	J.P. Morgan Structured Products B.V	USD	2024/12/26	2024/10/30	95.746
0227583-000	XS2832515865	FCN JPM-OXY/TSM 14.48% 261224	J.P. Morgan Structured Products B.V	USD	2024/12/26	2024/10/30	95.4789
0227586-000	XS2832499565	FCN JPM-MITSU ELEC/YASKAWA/FANUC	J.P. Morgan Structured Products B.V	JPY	2025/6/25	2024/10/30	83.0626
0227954-000	XS2832422773	FCN JPM-AMD/F 5% 010725	J.P. Morgan Structured Products B.V	JPY	2025/7/1	2024/10/30	96.3262
0228142-000	XS2832505049	FCN JPM-MSFT/TSLA/TSM 11.85%	J.P. Morgan Structured Products B.V	USD	2025/1/3	2024/10/30	100.12
0228146-000	XS2832504828	FCN JPM-AAPL/ARM/GOOGL 11.76%	J.P. Morgan Structured Products B.V	USD	2025/4/2	2024/10/30	99.2781
0228379-000	XS2832331032	DAC JPM-DELL/NVDA/TSM 10% 070125	J.P. Morgan Structured Products B.V	USD	2025/1/7	2024/10/30	98.9979
0228555-000	XS2832547710	FCN JPM-NVDA/ARM/AMD 18% 100725	J.P. Morgan Structured Products B.V	USD	2025/7/10	2024/10/30	98.1535
0228608-000	XS2832863984	FCN JPM-MSFT/NVDA/TSM 12% 030725	J.P. Morgan Structured Products B.V	USD	2025/7/3	2024/10/30	98.9907
0228773-000	XS2832766435	FCN JPM-INTC 10% 080125 26.0473	J.P. Morgan Structured Products B.V	JPY	2025/1/8	2024/10/30	85.1952
0228774-000	XS2832580687	DAC JPM-GOOGLE/NVDA/TSM 12% 140725	J.P. Morgan Structured Products B.V	USD	2025/7/14	2024/10/30	99.0411
0228919-000	XS2832608017	FCN JPM-MSFT/NVDA/TSM 13% 160425	J.P. Morgan Structured Products B.V	USD	2025/4/16	2024/10/30	99.5643
0228990-000	XS2832606821	FCN JPM-AAL/NVDA/SMCI 15% 160725	J.P. Morgan Structured Products B.V	USD	2025/7/16	2024/10/30	86.1412
0228992-000	XS2832698505	FCN JPM-AAL/NVDA/SMCI 12.75%	J.P. Morgan Structured Products B.V	USD	2025/7/16	2024/10/30	87.5355
0229582-000	XS2832719780	FCN JPM-TOKYU F/GOLDWIN IN/	J.P. Morgan Structured Products B.V	JPY	2025/7/28	2024/10/30	95.0202
0229729-000	XS2832679893	FCN JPM-MSFT/NVDA/TSLA 15% 290725	J.P. Morgan Structured Products B.V	USD	2025/7/29	2024/10/30	98.1217
0229926-000	XS2860037964	DAC JPM-AAPL/NVDA/SMCI 15% 311024	J.P. Morgan Structured Products B.V	USD	2024/10/31	2024/10/28	77.9631
0229927-000	XS2860040166	FCN JPM-INTC/TSLA/UAL 23.18%	J.P. Morgan Structured Products B.V	USD	2025/1/24	2024/10/30	87.6739
0229977-000	XS2860067367	DAC JPM-AMD/TSM 15.07% 311024	J.P. Morgan Structured Products B.V	USD	2024/10/31	2024/10/28	100.0928
0229980-000	XS2860066716	FCN JPM-AAPL/MSFT/TSM 12% 300125	J.P. Morgan Structured Products B.V	USD	2025/1/30	2024/10/30	99.62
0229981-000	XS2860066807	FCN JPM-MSFT/NVDA/TSM 13% 010525	J.P. Morgan Structured Products B.V	USD	2025/5/1	2024/10/30	99.4804
0230025-000	XS2860096036	FCN JPM-TSM/MSFT/NVDA 12% 020525	J.P. Morgan Structured Products B.V	USD	2025/5/2	2024/10/30	99.7021
0230051-000	XS2859897444	DAC JPM-GOOGLE/NVDA/TSLA 15% 011124	J.P. Morgan Structured Products B.V	USD	2024/11/1	2024/10/29	100.2093
0230052-000	XS2859905130	FCN JPM-AMD/NVDA/TSM 15% 010825	J.P. Morgan Structured Products B.V	USD	2025/8/1	2024/10/30	99.1388
0230128-000	XS2860101059	FCN JPM-SHIN ETSU/KEYENCE CO/	J.P. Morgan Structured Products B.V	JPY	2025/7/28	2024/10/30	88.4492
0230131-000	XS2859959657	DAC JPM-AMD/BAC/TSM 12% 040825	J.P. Morgan Structured Products B.V	USD	2025/8/4	2024/10/30	97.2999
0230153-000	XS2859975935	FCN JPM-DIS/AMD/TSM 12% 041124	J.P. Morgan Structured Products B.V	USD	2024/11/4	2024/10/30	99.9315
0230155-000	XS2859976404	FCN JPM-SMCI/NVDA 12% 041124	J.P. Morgan Structured Products B.V	USD	2024/11/4	2024/10/30	87.9366
0230159-000	XS2859976313	FCN JPM-GOOGLE/NVDA/TSLA 16.32%	J.P. Morgan Structured Products B.V	USD	2024/11/4	2024/10/30	100.2918
0230161-000	XS2859976230	FCN JPM-GOOG/AMD/NVDA/TSM 12%	J.P. Morgan Structured Products B.V	USD	2025/2/4	2024/10/30	99.7281
0230189-000	XS2859959061	FCN JPM-NVDA/SMCI/TSLA 26.33%	J.P. Morgan Structured Products B.V	USD	2025/2/4	2024/10/30	76.3232
0230437-000	XS2860139299	FCN JPM-NVDA/SMCI/TSM 15% 070825	J.P. Morgan Structured Products B.V	USD	2025/8/7	2024/10/30	86.6822
0230441-000	XS2859995370	FCN JPM-AMD/NVDA/SMCI 15% 070825	J.P. Morgan Structured Products B.V	USD	2025/8/7	2024/10/30	86.3722

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0230442-000	XS2859995453	FCN JPM-AMD/SMCI/TSM 15% 070825	J.P. Morgan Structured Products B.V	USD	2025/8/7	2024/10/30	86.0968
0230455-000	XS2859991973	DAC JPM-NVDA/SMCI/TSM 33.89%	J.P. Morgan Structured Products B.V	USD	2024/11/7	2024/10/30	81.0219
0230668-000	XS2860165377	FCN JPM-F/TSM 8% 110825	J.P. Morgan Structured Products B.V	USD	2025/8/11	2024/10/30	93.8668
0230686-000	XS2860173637	FCN JPM-MSFT/NVDA/TSLA 12% 090525	J.P. Morgan Structured Products B.V	USD	2025/5/9	2024/10/30	99.1618
0230800-000	XS2860203566	FCN JPM-AAL/INTC 10% 060825	J.P. Morgan Structured Products B.V	USD	2025/8/6	2024/10/30	90.0443
0230802-000	XS2860203483	FCN JPM-F/TSM 10% 060825	J.P. Morgan Structured Products B.V	USD	2025/8/6	2024/10/30	97.5192
0230861-000	XS2860217947	FCN JPM-AAPL/CB/NVDA 12% 130225	J.P. Morgan Structured Products B.V	USD	2025/2/13	2024/10/30	100.7826
0230882-000	XS2860204614	DAC JPM-RENASAS ELE/ADV COR/	J.P. Morgan Structured Products B.V	JPY	2025/8/15	2024/10/30	95.2604
0231078-000	XS2860387518	FCN JPM-TOKYU F/MIT UFJ/SUMIT REAL	J.P. Morgan Structured Products B.V	JPY	2025/8/19	2024/10/30	94.6806
0231404-000	XS2860342844	FCN JPM-NVDA/TSM 12% 250225	J.P. Morgan Structured Products B.V	USD	2025/2/25	2024/10/30	100.8017
0231705-000	XS2860361398	FCN JPM-NVDA/TSM 12% 030325	J.P. Morgan Structured Products B.V	USD	2025/3/3	2024/10/29	99.9729
0232287-000	XS2882128569	DAC JPM-HITACHI L/MITSU ELEC/	J.P. Morgan Structured Products B.V	JPY	2025/6/10	2024/10/30	95.8246
0233445-000	XS2882148328	FCN JPM-MSFT/NVDA/TSM 14.93%	J.P. Morgan Structured Products B.V	USD	2025/4/3	2024/10/30	100.0447
0233797-000	XS2882310795	FCN JPM-AMD/ARM/NVDA 12% 100425	J.P. Morgan Structured Products B.V	USD	2025/4/10	2024/10/30	99.2035
0233828-000	XS2882310449	FCN JPM-TSM 6% 101025 103.6782	J.P. Morgan Structured Products B.V	USD	2025/10/10	2024/10/30	98.6749
0233842-000	XS2882162741	DAC JPM-NVDA 15% 120225 79.6037	J.P. Morgan Structured Products B.V	USD	2025/2/12	2024/10/30	99.0023
0234205-000	XS2883217874	FCN JPM-AMD/NVDA 12% 161025	J.P. Morgan Structured Products B.V	USD	2025/10/16	2024/10/30	97.8584
0234301-000	XS2883060019	FCN JPM-PFE/AMD 10% 091025	J.P. Morgan Structured Products B.V	USD	2025/10/9	2024/10/30	96.5788
0234381-000	XS2883055878	FCN JPM-ALIBABA GRP 8% 161224	J.P. Morgan Structured Products B.V	HKD	2024/12/19	2024/10/30	97.0049
0234403-000	XS2883059946	FCN JPM-AMD/WFC 10% 091025	J.P. Morgan Structured Products B.V	USD	2025/10/9	2024/10/30	96.8285
0234490-000	XS2883095585	FCN JPM-HITACHI L/PAN PACIFIC	J.P. Morgan Structured Products B.V	JPY	2025/10/20	2024/10/30	98.1283
0234593-000	XS2883229614	DAC JPM-LY/AGC/SUMIT MET/FANUC 12%	J.P. Morgan Structured Products B.V	JPY	2025/10/20	2024/10/30	95.5223
0234913-000	XS2883192358	DAC JPM-NVDA 20.44% 231224	J.P. Morgan Structured Products B.V	USD	2024/12/23	2024/10/30	98.7667
0234917-000	XS2883181070	DAC JPM-C OVERSEAS 8% 230125	J.P. Morgan Structured Products B.V	USD	2025/1/23	2024/10/30	91.4718
0235048-000	XS2883196185	DAC JPM-MITSU ELEC/RENASAS ELE/	J.P. Morgan Structured Products B.V	JPY	2025/10/24	2024/10/30	96.7142
0235565-000	XS2882997062	FCN JPM-GOOGLE/ISRG/QCOM 12%	J.P. Morgan Structured Products B.V	USD	2025/4/24	2024/10/30	98.865
0235568-000	XS2882994713	DAC JPM-ARM/AAL/HD 12% 300425	J.P. Morgan Structured Products B.V	USD	2025/4/30	2024/10/30	97.4189
0235569-000	XS2882997732	FCN JPM-NVDA/TSM 12% 300425	J.P. Morgan Structured Products B.V	USD	2025/4/30	2024/10/30	98.0156
0235575-000	XS2883121761	FCN JPM-NVDA/TSM 17.70% 300725	J.P. Morgan Structured Products B.V	USD	2025/7/30	2024/10/30	98.8099
0235583-000	XS2882997815	FCN JPM-NVDA 10% 300425 89.9673	J.P. Morgan Structured Products B.V	USD	2025/4/30	2024/10/30	97.0842
0235593-000	XS2882995959	FCN JPM-C/PLTR/UMC 15% 301025	J.P. Morgan Structured Products B.V	USD	2025/10/30	2024/10/30	97.2458
0235597-000	XS2882997658	FCN JPM-TSM/NVDA 22.05% 240425	J.P. Morgan Structured Products B.V	USD	2025/4/24	2024/10/30	98.736
0235643-000	XS2882956464	FCN JPM-NVDA/TSM 12% 010525	J.P. Morgan Structured Products B.V	USD	2025/5/1	2024/10/30	97.6474
0235775-000	XS2882969871	FCN JPM-NVDA/TSLA 12% 031125	J.P. Morgan Structured Products B.V	USD	2025/11/3	2024/10/30	97.7037
0235804-000	XS2883172087	FCN JPM-NCLH/NVDA/UMC 15% 031125	J.P. Morgan Structured Products B.V	USD	2025/11/3	2024/10/30	97.8626
0235807-000	XS2882969798	FCN JPM-TSM/NVDA 10% 031125	J.P. Morgan Structured Products B.V	USD	2025/11/3	2024/10/30	97.6371
0235988-000	XS2883020062	FCN JPM-NVDA/TSLA/TSM 15% 050825	J.P. Morgan Structured Products B.V	USD	2025/8/5	2024/10/17	98.57
0236388-000	XS2923614593	FCN JPM-C/NVDA/WFC 12% 080525	J.P. Morgan Structured Products B.V	USD	2025/5/8	2024/10/23	98.5
0236519-000	XS2923625367	DAC JPM-MITSU ELEC/HOYA CORP	J.P. Morgan Structured Products B.V	JPY	2025/11/5	2024/10/30	97.4099



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0236521-000	XS2923625284	DAC JPM-MITSU ELEC/YASKAWA/	J.P. Morgan Structured Products B.V	JPY	2025/11/5	2024/10/30	97.3054
0236666-000	XS2923672443	DAC JPM-AAL/C/TSM 12% 131125	J.P. Morgan Structured Products B.V	USD	2025/11/13	2024/10/24	98
0236958-000	XS2923552892	FCN JPM-NVDA 16.04% 080525 98.8045	J.P. Morgan Structured Products B.V	USD	2025/5/8	2024/10/29	99.5
0218031-000	XS2722525487	DAC MS-AMD/BA/NVDA 12% 070125	MORGAN STANLEY & CO. INTERNATI	USD	2025/1/7	2024/10/30	80.01
0218216-000	XS2722562688	DAC MS-PLUG 58.1496% 150125 2.375	MORGAN STANLEY & CO. INTERNATI	EUR	2025/1/15	2024/10/30	74.24
0219458-000	XS2722832818	FCN MS-BAC/C/DAL/GM/UPS 14.4%	MORGAN STANLEY & CO. INTERNATI	USD	2025/2/4	2024/10/30	101.76
0219489-000	XS2754506009	FCN MS-ASICS CORP/NINTENDO 5%	MORGAN STANLEY & CO. INTERNATI	JPY	2025/2/13	2024/10/30	99.05
0219756-000	XS2754558737	FCN MS-BAC/BA/C/DAL/NKE 14.2%	MORGAN STANLEY & CO. INTERNATI	USD	2025/2/10	2024/10/30	94.43
0220074-000	XS2754622764	FCN MS-BA/BAC/LUV/TSM/UPS 15.8%	MORGAN STANLEY & CO. INTERNATI	USD	2025/2/13	2024/10/30	95.54
0220663-000	XS2754715774	FCN MS-BA/BAC/C/F/UPS 15% 270225	MORGAN STANLEY & CO. INTERNATI	USD	2025/2/27	2024/10/30	93.95
0220725-000	XS2754799935	FCN MS-BA/BAC/C/F/GOOGL	MORGAN STANLEY & CO. INTERNATI	USD	2025/2/27	2024/10/30	94.52
0221090-000	XS2754875032	FCN MS-AAPL/BABA/DIS/OXY/TSLA 10%	MORGAN STANLEY & CO. INTERNATI	USD	2025/3/12	2024/10/30	98.72
0221187-000	XS2754882590	FCN MS-BAC/C/BA/F/GOOGL 15.57%	MORGAN STANLEY & CO. INTERNATI	USD	2025/3/6	2024/10/30	95.89
0221368-000	XS2754912256	FCN MS-TENCENT/AAPL/LMT/TSLA/UMC	MORGAN STANLEY & CO. INTERNATI	USD	2025/3/17	2024/10/30	98.77
0221369-000	XS2754922727	FCN MS-BAC/C/F/LUV/UPS 15.5%	MORGAN STANLEY & CO. INTERNATI	USD	2025/3/10	2024/10/30	97.58
0221770-000	XS2754989635	DAC MS-PLUG 68.83% 210325 2.3076	MORGAN STANLEY & CO. INTERNATI	EUR	2025/3/21	2024/10/30	73.91
0221902-000	XS2755008872	DAC MS-DAIKIN IND/ROHM/LY	MORGAN STANLEY & CO. INTERNATI	JPY	2025/3/25	2024/10/30	85.01
0222284-000	XS2755064511	FCN MS-BAC/C/GM/GOOGL/LUV 15.73%	MORGAN STANLEY & CO. INTERNATI	USD	2025/3/20	2024/10/30	98.38
0222775-000	XS2785844882	DAC MS-AMD/AMZN/PLTR 13.5% 061124	MORGAN STANLEY & CO. INTERNATI	USD	2024/11/6	2024/10/30	100.39
0223980-000	XS2786073135	FCN MS-AMD/INTC/MSFT/NVDA/TSM 17%	MORGAN STANLEY & CO. INTERNATI	USD	2025/4/28	2024/10/30	81.66
0224209-000	XS2786116124	DAC MS-INGA/MBG/GLE 8% 020525	MORGAN STANLEY & CO. INTERNATI	EUR	2025/5/2	2024/10/30	95.75
0224549-000	XS2786201587	FCN MS-BMW/PAH3 10% 071124	MORGAN STANLEY & CO. INTERNATI	USD	2024/11/7	2024/10/30	86.46
0224712-000	XS2786234752	DAC MS-AAL/C/F 12% 120525	MORGAN STANLEY & CO. INTERNATI	USD	2025/5/12	2024/10/30	97.63
0225840-000	XS2817394682	DAC MS-AAL/AMD/MRVL/PLTR/TSLA	MORGAN STANLEY & CO. INTERNATI	USD	2025/5/29	2024/10/30	97.97
0225944-000	XS2817409548	DAC MS-PLTR/TSLA/AAL/MRVL/AMD	MORGAN STANLEY & CO. INTERNATI	USD	2025/5/30	2024/10/30	97.82
0226197-000	XS2817456382	DAC MS-AAL/AMD/MRVL/PLTR/TSLA	MORGAN STANLEY & CO. INTERNATI	USD	2025/6/4	2024/10/30	99.81
0227305-000	XS2817714855	FCN MS-BA/BAC/C/NKE/UBER 15.19%	MORGAN STANLEY & CO. INTERNATI	USD	2025/6/13	2024/10/30	96.75
0227608-000	XS2817776961	FCN MS-BA/BAC/SBUX/UBER/WFC 15.05%	MORGAN STANLEY & CO. INTERNATI	USD	2025/6/18	2024/10/30	96.22
0227679-000	XS2817791929	DAC MS-PLTR/PLUG 39.23% 260625	MORGAN STANLEY & CO. INTERNATI	JPY	2025/6/26	2024/10/30	82.74
0227688-000	XS2817795086	FCN MS-AAL/ASML/INTC/META/NVDA	MORGAN STANLEY & CO. INTERNATI	USD	2025/3/26	2024/10/30	87.87
0227877-000	XS2817823987	FCN MS-AMD/GOOG/META/QCOM/TSM 15%	MORGAN STANLEY & CO. INTERNATI	USD	2024/12/31	2024/10/30	95.55
0228036-000	XS2817861995	DAC MS-CCI/CSCO/KSS/TGT 12% 020725	MORGAN STANLEY & CO. INTERNATI	USD	2025/7/2	2024/10/30	89.6
0228198-000	XS2846243785	DAC MS-DBK/GLE/AAL/GT 12.08%	MORGAN STANLEY & CO. INTERNATI	USD	2025/7/8	2024/10/30	90.38
0228216-000	XS2846221039	FCN MS-AMD/AAPL/META/QCOM/TSM 16%	MORGAN STANLEY & CO. INTERNATI	USD	2024/12/27	2024/10/30	93.8
0228319-000	XS2846244080	DAC MS-DBK/GLE/AAL/GT 11.55%	MORGAN STANLEY & CO. INTERNATI	USD	2025/7/8	2024/10/30	91.06
0228329-000	XS2846243942	DAC MS-DBK/ON/AAL/GT 11.97% 080725	MORGAN STANLEY & CO. INTERNATI	USD	2025/7/8	2024/10/30	89.86
0228511-000	XS2846282171	FCN MS-AAPL/AMZN/GOOGL/MSFT 8%	MORGAN STANLEY & CO. INTERNATI	USD	2025/7/10	2024/10/30	96.2
0228868-000	XS2846406671	FCN MS-PANW/QCOM/TSM 10.52% 080125	MORGAN STANLEY & CO. INTERNATI	USD	2025/1/8	2024/10/30	97.37
0228994-000	XS2846435936	DAC MS-SMCI/PLTR 37.78% 160725	MORGAN STANLEY & CO. INTERNATI	USD	2025/7/16	2024/10/29	69.7

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0229038-000	XS2846458045	FCN MS-AMD/AMZN/META 12.87%	MORGAN STANLEY & CO. INTERNATIONAL	USD	2025/4/17	2024/10/30	97.09
0229164-000	XS2846499155	FCN MS-AAL/AAPL/DELL/MU/NKE 8%	MORGAN STANLEY & CO. INTERNATIONAL	JPY	2025/7/22	2024/10/30	94.79
0229309-000	XS2846530413	FCN MS-MSFT/NVDA/TSLA 12% 220725	MORGAN STANLEY & CO. INTERNATIONAL	USD	2025/7/22	2024/10/30	96.33
0229321-000	XS2846528516	FCN MS-BA/BAC/C/LUV/UBER 16%	MORGAN STANLEY & CO. INTERNATIONAL	USD	2025/7/15	2024/10/30	97.13
0229325-000	XS2846528607	FCN MS-C/HSBC/BA/SBUX/UBER 15.1%	MORGAN STANLEY & CO. INTERNATIONAL	USD	2025/7/15	2024/10/30	96.8
0229406-000	XS2846588411	DAC MS-AAL/AAPL/MSFT/TSM 12%	MORGAN STANLEY & CO. INTERNATIONAL	USD	2025/7/24	2024/10/30	96.44
0229508-000	XS2846596786	FCN MS-SONY CRP/MITSU H/NISSAN	MORGAN STANLEY & CO. INTERNATIONAL	JPY	2024/11/21	2024/10/30	86.61
0229696-000	XS2846675812	DAC MS-AMAT/NCLH/ON/PLTR/TSM	MORGAN STANLEY & CO. INTERNATIONAL	USD	2025/7/29	2024/10/30	97.63
0229873-000	XS2846736382	FCN MS-AAPL/AMD/NVDA/TSLA/TSM	MORGAN STANLEY & CO. INTERNATIONAL	USD	2025/7/30	2024/10/30	95.52
0229982-000	XS2861844996	FCN MS-MU/NVDA/TSLA/TSM 18% 310725	MORGAN STANLEY & CO. INTERNATIONAL	USD	2025/7/31	2024/10/30	94.73
0230050-000	XS2861863947	DAC MS-AAL/AMD/AMZN/NVDA 15%	MORGAN STANLEY & CO. INTERNATIONAL	USD	2025/5/2	2024/10/30	95.73
0230056-000	XS2861863863	DAC MS-AAL/AMD/AMZN/NVDA 15%	MORGAN STANLEY & CO. INTERNATIONAL	USD	2025/8/1	2024/10/30	97.32
0230096-000	XS2861862113	DAC MS-AAL/AMD/AMZN/NVDA 15%	MORGAN STANLEY & CO. INTERNATIONAL	USD	2025/5/2	2024/10/30	95.72
0230101-000	XS2861880792	FCN MS-MITSUBISHI CORP/BANDAI/	MORGAN STANLEY & CO. INTERNATIONAL	JPY	2025/8/4	2024/10/30	96.01
0230133-000	XS2861889660	FCN MS-F/M/NCLH 15% 050525	MORGAN STANLEY & CO. INTERNATIONAL	USD	2025/5/5	2024/10/30	94.11
0230196-000	XS2861904725	DAC MS-MRVL/NCLH/ON/PLTR/TSM	MORGAN STANLEY & CO. INTERNATIONAL	USD	2025/8/4	2024/10/30	98.68
0230457-000	XS2861968969	FCN MS-ASML/AVGO/META/MU/QCOM 15%	MORGAN STANLEY & CO. INTERNATIONAL	USD	2025/8/7	2024/10/30	93.28
0230592-000	XS2862001414	FCN MS-MITSU ELEC/FANUC 6.22%	MORGAN STANLEY & CO. INTERNATIONAL	JPY	2024/11/11	2024/10/30	97.38
0230598-000	XS2862001331	DAC MS-GDX/GLD/SBUX/XOP 10% 110225	MORGAN STANLEY & CO. INTERNATIONAL	USD	2025/2/11	2024/10/30	96.58
0230632-000	XS2862003543	FCN MS-TOKYU F/PAN PACIFIC/	MORGAN STANLEY & CO. INTERNATIONAL	JPY	2025/2/12	2024/10/30	93.75
0230903-000	XS2862074569	DAC MS-AA/AAL/GOOG/GT 12.01%	MORGAN STANLEY & CO. INTERNATIONAL	USD	2025/8/14	2024/10/30	85.88
0231026-000	XS2862099632	DAC MS-RENASAS ELE/KEYENCE CO	MORGAN STANLEY & CO. INTERNATIONAL	JPY	2025/2/19	2024/10/30	94.49
0231090-000	XS2862116667	DAC MS-YAKULT/SHISEIDO CO 10%	MORGAN STANLEY & CO. INTERNATIONAL	JPY	2025/2/19	2024/10/30	78.32
0231099-000	XS2862119505	FCN MS-RENASAS ELE/KEYENCE CO	MORGAN STANLEY & CO. INTERNATIONAL	JPY	2025/2/19	2024/10/30	93.01
0231369-000	XS2862173973	MS MS-MSFT/GOOG/TSM/QCOM 220825	MORGAN STANLEY & CO. INTERNATIONAL	USD	2099/12/31	2024/10/30	104.52
0231520-000	XS2862232571	FCN MS-NCLH/TSLA/PLTR/ON/TSM	MORGAN STANLEY & CO. INTERNATIONAL	USD	2025/8/26	2024/10/30	98.49
0232176-000	XS2862370371	FCN MS-RIO 6% 090925 85.0108	MORGAN STANLEY & CO. INTERNATIONAL	AUD	2025/9/9	2024/10/30	97.25
0232931-000	XS2877293089	FCN MS-NCLH/PLTR/ON/SMCI/NVDA	MORGAN STANLEY & CO. INTERNATIONAL	JPY	2025/9/24	2024/10/29	97.69
0233226-000	XS2877373865	FCN MS-BA/C/LUV/SBUX/UBER 18.7%	MORGAN STANLEY & CO. INTERNATIONAL	USD	2025/9/23	2024/10/30	97.91
0233259-000	XS2877372628	FCN MS-BA/C/LUV/SBUX/UBER 18.70%	MORGAN STANLEY & CO. INTERNATIONAL	USD	2025/9/23	2024/10/30	97.9
0233557-000	XS2877447651	DAC MS-KEYENCE CO/TOKYO ELECTRON/	MORGAN STANLEY & CO. INTERNATIONAL	JPY	2025/4/8	2024/10/30	97.9
0233590-000	XS2877440052	DAC MS-PLTR/NCLH/ON/MU/NVDA 24.33%	MORGAN STANLEY & CO. INTERNATIONAL	USD	2025/10/7	2024/10/30	98.96

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0233619-000	XS2877447578	DAC MS-RENASAS ELE/KEYENCE CO/	MORGAN STANLEY & CO. INTERNATIO	JPY	2025/4/8	2024/10/30	97.91
0233626-000	XS2877449863	FCN MS-C CON BK/AGRI BOC/BOC LTD	MORGAN STANLEY & CO. INTERNATIO	USD	2025/4/8	2024/10/30	98.58
0233629-000	XS2877451331	DAC MS-PANW 10% 080425	MORGAN STANLEY & CO. INTERNATIO	USD	2025/4/8	2024/10/30	98.08
0233716-000	XS2877469119	DAC MS-AMD/MU/TSM 29.4% 091025	MORGAN STANLEY & CO. INTERNATIO	USD	2025/10/9	2024/10/30	99.4
0233824-000	XS2877486394	FCN MS-BA/C/DIS/LUV/UBER 17.4%	MORGAN STANLEY & CO. INTERNATIO	USD	2025/10/3	2024/10/30	98.72
0233945-000	XS2877506175	FCN MS-BA/C/CSCO/TSM/UBER 17.35%	MORGAN STANLEY & CO. INTERNATIO	USD	2025/10/6	2024/10/30	98.26
0234001-000	XS2877506092	FCN MS-BA/C/CSCO/TSM/UBER 17.35%	MORGAN STANLEY & CO. INTERNATIO	USD	2025/10/6	2024/10/30	98.26
0234147-000	XS2877556600	FCN MS-AAPL/BAC/MSFT/SBUX/UBER	MORGAN STANLEY & CO. INTERNATIO	USD	2025/10/8	2024/10/30	97.69
0234151-000	XS2877556782	FCN MS-BA/C/NKE/SBUX/UBER 16.2%	MORGAN STANLEY & CO. INTERNATIO	USD	2025/10/8	2024/10/30	98.14
0234180-000	XS2877556436	FCN MS-NVDA/TSM 20.8% 090425	MORGAN STANLEY & CO. INTERNATIO	USD	2025/4/9	2024/10/30	98.11
0234196-000	XS2877550827	DAC MS-MITSU H/KAWASAKI/IHI CORP	MORGAN STANLEY & CO. INTERNATIO	JPY	2025/1/16	2024/10/30	97.19
0234232-000	XS2877556519	DAC MS-AMD/NVDA 26.3% 161025	MORGAN STANLEY & CO. INTERNATIO	USD	2025/10/16	2024/10/30	97.45
0234379-000	XS2877579305	DAC MS-C OVERSEAS/HK EXCH 8%	MORGAN STANLEY & CO. INTERNATIO	HKD	2025/1/21	2024/10/30	95.86
0234442-000	XS2877595251	FCN MS-AMD/NVDA/TSM 23.43% 110425	MORGAN STANLEY & CO. INTERNATIO	USD	2025/4/11	2024/10/30	97.28
0234469-000	XS2877593983	FCN MS-AAL/NVDA 19.4% 100425	MORGAN STANLEY & CO. INTERNATIO	USD	2025/4/10	2024/10/30	98.78
0234489-000	XS2877587159	DAC MS-MITSU H/TOKYO ELECTRON	MORGAN STANLEY & CO. INTERNATIO	JPY	2024/12/12	2024/10/30	97.79
0234552-000	XS2877597893	FCN MS-NVDA/TSLA/TSM 8% 201025	MORGAN STANLEY & CO. INTERNATIO	JPY	2025/10/20	2024/10/30	96.96
0234590-000	XS2877595095	DAC MS-AAPL/BAC/MSFT/SBUX/UBER	MORGAN STANLEY & CO. INTERNATIO	USD	2025/10/14	2024/10/30	98.29
0234600-000	XS2877610662	DAC MS-TOKYO ELECTRON/MITSU H	MORGAN STANLEY & CO. INTERNATIO	JPY	2024/12/12	2024/10/30	96.94
0234606-000	XS2877616354	DAC MS-CVS/F/HAL/VRTS 15% 201025	MORGAN STANLEY & CO. INTERNATIO	USD	2025/10/20	2024/10/30	92.89
0234614-000	XS2877613500	DAC MS-AAL/NVDA/TSM 12% 201025	MORGAN STANLEY & CO. INTERNATIO	EUR	2025/10/20	2024/10/30	97.62
0234831-000	XS2877659321	DAC MS-AAL/NCLH/ON/PLTR/NVDA	MORGAN STANLEY & CO. INTERNATIO	USD	2025/10/22	2024/10/30	98.28
0234914-000	XS2877677497	FCN MS-AAL/LUV 8% 231025	MORGAN STANLEY & CO. INTERNATIO	JPY	2025/10/23	2024/10/30	97.72
0234916-000	XS2877676929	DAC MS-FMG/SHL/TLS/WOW 12%	MORGAN STANLEY & CO. INTERNATIO	AUD	2025/10/23	2024/10/30	92.57
0234948-000	XS2877681929	DAC MS-AAPL/BA/BAC/MSFT/SBUX 21.2%	MORGAN STANLEY & CO. INTERNATIO	USD	2025/10/16	2024/10/30	100.5
0234950-000	XS2877684519	DAC MS-CSCO/LUV/M/PYPL 12% 231025	MORGAN STANLEY & CO. INTERNATIO	USD	2025/10/23	2024/10/30	95.4
0235015-000	XS2877698147	DAC MS-AMD/AAL/NVDA/TSM 18.89%	MORGAN STANLEY & CO. INTERNATIO	AUD	2025/10/24	2024/10/30	98.46
0235021-000	XS2877682901	DAC MS-AAPL/BAC/MSFT/SBUX/LUV	MORGAN STANLEY & CO. INTERNATIO	USD	2025/10/16	2024/10/30	100.48
0235023-000	XS2877683115	DAC MS-AAPL/BAC/MSFT/SBUX/TSM	MORGAN STANLEY & CO. INTERNATIO	USD	2025/10/16	2024/10/30	100.84
0235297-000	XS2893577267	DAC MS-AAPL/BAC/MSFT/SBUX/TSM	MORGAN STANLEY & CO. INTERNATIO	USD	2025/10/21	2024/10/30	97.8
0235303-000	XS2893541586	DAC MS-AAPL/BAC/LUV/MSFT/SBUX	MORGAN STANLEY & CO. INTERNATIO	USD	2025/10/20	2024/10/30	97.89
0235311-000	XS2893577424	DAC MS-AAPL/C/MSFT/SBUX/UBER	MORGAN STANLEY & CO. INTERNATIO	USD	2025/10/21	2024/10/30	98.03
0235371-000	XS2893580055	DAC MS-MITSU ELEC/RENASAS ELE/	MORGAN STANLEY & CO. INTERNATIO	JPY	2025/10/28	2024/10/30	98.86
0235582-000	XS2893620026	FCN MS-AMD/NCLH/SMCI 34.62% 240425	MORGAN STANLEY & CO. INTERNATIO	USD	2025/4/24	2024/10/29	98
0235665-000	XS2893643820	FCN MS-DELL/INTC/NCLH/PLTR 30.08%	MORGAN STANLEY & CO. INTERNATIO	USD	2025/3/5	2024/10/30	96.92
0235753-000	XS2893647144	FCN MS-BAC/DIS/LUV/SBUX/UBER	MORGAN STANLEY & CO. INTERNATIO	USD	2025/10/31	2024/10/30	97.27
0235779-000	XS2893689906	FCN MS-ARM/INTC/NCLH/NVDA/TSLA	MORGAN STANLEY & CO. INTERNATIO	JPY	2025/11/4	2024/10/30	98.08
0235922-000	XS2893707492	FCN MS-TSLA/TSM 12.31% 071125	MORGAN STANLEY & CO. INTERNATIO	AUD	2025/11/7	2024/10/16	99
0236031-000	XS2893718424	DAC MS-MITSU ELEC/FANUC/SUMIT REAL	MORGAN STANLEY & CO. INTERNATIO	JPY	2025/2/5	2024/10/17	98

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0236095-000	XS2893726013	FCN MS-CAT/DAL/GM/PYPL/WFC 17.38%	MORGAN STANLEY & CO. INTERNATIONAL FUNDING	USD	2025/11/5	2024/10/18	98
0236381-000	XS2893777602	FCN MS-NVDA/TSM 18% 080525	MORGAN STANLEY & CO. INTERNATIONAL FUNDING	USD	2025/5/8	2024/10/22	98.5
0236387-000	XS2893777354	FCN MS-TSM/OXY/NKE/PDD/TENCENT 12%	MORGAN STANLEY & CO. INTERNATIONAL FUNDING	USD	2025/5/9	2024/10/22	99.5
0236394-000	XS2893777784	FCN MS-AMD/AMZN/GOOGL 18% 080525	MORGAN STANLEY & CO. INTERNATIONAL FUNDING	USD	2025/5/8	2024/10/22	98.5
0236583-000	XS2893802483	FCN MS-ABT/AMAT/C/SBUX 14.54%	MORGAN STANLEY & CO. INTERNATIONAL FUNDING	USD	2025/11/5	2024/10/24	98
0236667-000	XS2893828959	DAC MS-NVDA/UBER 15% 131125	MORGAN STANLEY & CO. INTERNATIONAL FUNDING	USD	2025/11/13	2024/10/24	98
0236673-000	XS2893828876	FCN MS-AMD/ASML/CRWD 15% 050225	MORGAN STANLEY & CO. INTERNATIONAL FUNDING	USD	2025/2/5	2024/10/24	98.95
0236686-000	XS2893829098	DAC MS-AMD/NVDA/TSM 12% 131125	MORGAN STANLEY & CO. INTERNATIONAL FUNDING	USD	2025/11/13	2024/10/24	98
0236718-000	XS2893867775	FCN MS-GT/GOLD/MRK/KSS 18% 141125	MORGAN STANLEY & CO. INTERNATIONAL FUNDING	USD	2025/11/14	2024/10/25	97
0216173-000	XS2692986859	FCN NOM-AAPL/OXY/TSM 10% 141124	NOMURA INTERNATIONAL FUNDING	USD	2024/11/14	2024/10/30	99.5841
0216222-000	XS2692982783	FCN NOM-AAPL/OXY/UMC 10% 181124	NOMURA INTERNATIONAL FUNDING	USD	2024/11/18	2024/10/30	99.5247
0217766-000	XS2693234267	FCN NOM-MRVL/NCLH/ON/PLTR/TSLA	NOMURA INTERNATIONAL FUNDING	USD	2025/1/7	2024/10/30	102.0492
0217915-000	XS2693190204	DAC NOM-AMD/DBK/ON/PLTR/TSLA	NOMURA INTERNATIONAL FUNDING	USD	2025/1/7	2024/10/30	103.3758
0218072-000	XS2693165941	DAC NOM-ASTEL P/LY/MIT MIN/	NOMURA INTERNATIONAL FUNDING	JPY	2025/1/9	2024/10/30	89.9514
0218114-000	XS2693157500	FCN NOM-C CON BK/AGRI BOC/BOC LTD	NOMURA INTERNATIONAL FUNDING	USD	2025/1/9	2024/10/30	100.4355
0218155-000	XS2703936166	FCN NOM-C CON BK/AGRI BOC/BOC LTD	NOMURA INTERNATIONAL FUNDING	USD	2025/1/9	2024/10/30	100.4454
0218367-000	XS2703878962	FCN NOM-AMD/INTC/META 15% 220125	NOMURA INTERNATIONAL FUNDING	USD	2025/1/22	2024/10/30	71.7057
0219039-000	XS2703846258	DAC NOM-DBK/DIS/INTC 12% 300125	NOMURA INTERNATIONAL FUNDING	USD	2025/1/30	2024/10/30	69.8445
0219052-000	XS2703818984	DAC NOM-BBY/CVX/HPQ/VALE 12%	NOMURA INTERNATIONAL FUNDING	USD	2025/1/30	2024/10/30	96.1389
0220643-000	XS2762910094	FCN NOM-BHP/RIO/WDS/WOW 10% 040325	NOMURA INTERNATIONAL FUNDING	AUD	2025/3/4	2024/10/30	93.5748
0220924-000	XS2762895436	FCN NOM-TSLA/PLTR/NCLH/MRVL/ON	NOMURA INTERNATIONAL FUNDING	JPY	2025/3/10	2024/10/30	102.5937
0220987-000	XS2762882616	FCN NOM-LUV/MBG 10% 050325	NOMURA INTERNATIONAL FUNDING	USD	2025/3/5	2024/10/30	98.2872
0221358-000	XS2762849326	DAC NOM-BAYN/CON/VOW3/ROG 12%	NOMURA INTERNATIONAL FUNDING	EUR	2025/3/14	2024/10/30	93.1986
0223506-000	XS2762537517	DAC NOM-RENASAS ELE/PANASONIC HLD	NOMURA INTERNATIONAL FUNDING	JPY	2025/1/17	2024/10/30	96.5547
0226403-000	XS2762792542	FCN NOM-SONY CRP/FANUC/MIT UFJ 8%	NOMURA INTERNATIONAL FUNDING	JPY	2024/12/5	2024/10/30	98.8317
0226562-000	XS2762811516	FCN NOM-TLT 8.85% 091224 90.0553	NOMURA INTERNATIONAL FUNDING	USD	2024/12/9	2024/10/30	99.198
0231100-000	XS2829907760	FCN NOM-RENASAS ELE/KEYENCE CO	NOMURA INTERNATIONAL FUNDING	JPY	2025/8/19	2024/10/30	95.7429
0231179-000	XS2829902290	DAC NOM-RENASAS ELE/KEYENCE CO	NOMURA INTERNATIONAL FUNDING	JPY	2025/8/20	2024/10/30	91.9512
0231408-000	XS2830331042	FCN NOM-BARC/GSK/SHEL/ULVR/VOD	NOMURA INTERNATIONAL FUNDING	GBP	2025/8/15	2024/10/30	98.7426
0232830-000	XS2830233891	DAC NOM-DAIWA SEC/NIP BUILD/JFE/	NOMURA INTERNATIONAL FUNDING	JPY	2025/9/24	2024/10/30	95.4063
0233380-000	XS2830203126	FCN NOM-TSM/PFE 10% 250925	NOMURA INTERNATIONAL FUNDING	USD	2025/9/25	2024/10/30	98.7822
0233737-000	XS2830168113	FCN NOM-ABN/DBK 12% 080425	NOMURA INTERNATIONAL FUNDING	EUR	2025/4/8	2024/10/30	97.9605
0233829-000	XS2830161530	FCN NOM-INTC/TSLA/UAL 20.94%	NOMURA INTERNATIONAL FUNDING	USD	2025/1/3	2024/10/30	100.2375
0234195-000	XS2830133323	DAC NOM-AMD/GOOG/NKE/ON/QCOM	NOMURA INTERNATIONAL FUNDING	USD	2025/10/16	2024/10/30	97.4556
0234734-000	XS2875749678	FCN NOM-DELL/INTC/TSM 19.67%	NOMURA INTERNATIONAL FUNDING	USD	2025/4/14	2024/10/30	99.0099
0234747-000	XS2875755568	FCN NOM-AMZN/DELL/INTC 18.37%	NOMURA INTERNATIONAL FUNDING	USD	2025/4/14	2024/10/30	98.8218
0234750-000	XS2875773629	FCN NOM-AAPL/DELL/INTC 18.1%	NOMURA INTERNATIONAL FUNDING	USD	2025/4/14	2024/10/30	98.8317
0234963-000	XS2875732278	FCN NOM-INTC/NCLH/NVDA/SMCI/TSLA	NOMURA INTERNATIONAL FUNDING	USD	2025/10/23	2024/10/29	98.9901
0235086-000	XS2875743127	DAC NOM-TENCENT/BYD/ALIBABA GRP	NOMURA INTERNATIONAL FUNDING	USD	2025/7/24	2024/10/30	93.6045

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0235117-000	XS2875719846	DAC NOM-DBK/MU/NVDA/GLE 14.8%	NOMURA INTERNATIONAL FUNDING	USD	2025/10/24	2024/10/30	99.4059
0235200-000	XS2875793148	FCN NOM-TRIP COM/HK EXCH/I&CBOC	NOMURA INTERNATIONAL FUNDING	HKD	2025/4/22	2024/10/30	98.2872
0235213-000	XS2875704905	FCN NOM-PING AN/ALIBABA GRP/AIA/	NOMURA INTERNATIONAL FUNDING	HKD	2025/4/22	2024/10/30	98.802
0235319-000	XS2875696960	FCN NOM-DELL/VRT 15.58% 270125	NOMURA INTERNATIONAL FUNDING	USD	2025/1/27	2024/10/30	99.0891
0235932-000	XS2875642444	FCN NOM-ABN/DBK 12% 250425	NOMURA INTERNATIONAL FUNDING	EUR	2025/4/25	2024/10/30	97.0398
0236709-000	XS2875591781	FCN NOM-AMD/DIS/NKE 15% 130825	NOMURA INTERNATIONAL FUNDING	USD	2025/8/13	2024/10/30	95.9607
0236749-000	XS2875592086	FCN NOM-AMD/NVDA/TSM 15% 141125	NOMURA INTERNATIONAL FUNDING	USD	2025/11/14	2024/10/30	98.0595
0110349-000	XS0813931929	PPN100 SGIS-SGIS SPX/USDJPY 070228	SG ISSUER	USD	2028/2/7	2024/10/29	83.33
0110353-000	XS0836269174	PPN100 SGIS-SGIS SPX/USDJPY 100428	SG ISSUER	USD	2028/4/10	2024/10/29	82.63
0201058-000	XS2508181901	PPN100 SGIS-SGIS USISSO30/USISSO05	SG ISSUER	USD	2029/10/21	2024/10/30	86.8
0201195-000	XS2508308314	PPN100 SGIS-SGIS USISSO30/USISSO05	SG ISSUER	USD	2029/10/28	2024/10/30	86.74
0201309-000	XS2508319519	PPN100 SGIS-SGIS USISSO30/USISSO05	SG ISSUER	USD	2029/11/2	2024/10/30	89.6
0201382-000	XS2508328189	PPN100 SGIS-SGIS USISSO30/USISSO05	SG ISSUER	USD	2029/11/4	2024/10/30	89.73
0201427-000	XS2508331720	PPN100 SGIS-SGIS USISSO30/USISSO05	SG ISSUER	USD	2027/11/7	2024/10/30	91.31
0201504-000	XS2508338147	PPN100 SGIS-SGIS USISSO30/USISSO05	SG ISSUER	USD	2027/11/9	2024/10/30	91.3
0201727-000	XS2508360406	PPN100 SGIS-SGIS USISSO30/USISSO05	SG ISSUER	USD	2029/11/17	2024/10/30	89.58
0216627-000	XS2699587668	FCN SGIS-HUA HONG/OXY 12% 291124	SG ISSUER	USD	2024/11/29	2024/10/30	99.13
0216988-000	XS2699625856	FCN SGIS-AAPL/NVDA/OXY 12% 091224	SG ISSUER	USD	2024/12/9	2024/10/30	99.88
0218103-000	XS2699745910	FCN SGIS-AAL/AMD/C 12% 030125	SG ISSUER	GBP	2025/1/3	2024/10/30	99.31
0218924-000	XS2699811647	DAC SGIS-MU/ON/PFE/TSM/UAL 20.50%	SG ISSUER	USD	2025/1/29	2024/10/30	101.46
0218925-000	XS2699810243	FCN SGIS-BA/BAC/DAL/DELL/TSM	SG ISSUER	CHF	2025/1/23	2024/10/30	93.76
0218927-000	XS2699811563	DAC SGIS-MU/ON/PFE/TSM/UAL 20%	SG ISSUER	USD	2025/1/29	2024/10/30	101.41
0219675-000	XS2746212146	FCN SGIS-BA/C/DAL/DD/T 14.2%	SG ISSUER	USD	2025/2/6	2024/10/30	97.79
0220653-000	XS2746312102	FCN SGIS-BA/BAC/C/DIS/F 15% 270225	SG ISSUER	USD	2025/2/27	2024/10/30	95.03
0220867-000	XS2746339725	FCN SGIS-BA/BAC/C/DIS/UPS 14.16%	SG ISSUER	USD	2025/3/4	2024/10/30	95.81
0221281-000	XS2746383384	DAC SGIS-AAL/DBK/PLTR/MRVL/TSLA	SG ISSUER	USD	2025/3/14	2024/10/30	101.08
0221626-000	XS2746415095	FCN SGIS-RENEAS ELE/ADV COR/ROHM	SG ISSUER	JPY	2025/3/12	2024/10/30	95.69
0223048-000	XS2781174565	DAC SGIS-AAL/BOSS/IAG/PUM 12%	SG ISSUER	EUR	2025/4/9	2024/10/30	95.37
0223471-000	XS2781216820	FCN SGIS-F/AMD 10% 090425	SG ISSUER	USD	2025/4/9	2024/10/30	97.41
0223684-000	XS2781229138	FCN SGIS-AMD/UAL 10% 140425	SG ISSUER	USD	2025/4/14	2024/10/30	98.9
0223919-000	XS2781254839	FCN SGIS-AAPL/MCD/NKE/OXY/PM 8%	SG ISSUER	USD	2025/4/25	2024/10/30	95.97
0223967-000	XS2781258152	FCN SGIS-ITOCU/MARUBENI/SUMITOMO	SG ISSUER	JPY	2025/1/28	2024/10/30	87.96
0224137-000	XS2781280834	DAC SGIS-AAL/AAPL/ABN/PFE/VOW3	SG ISSUER	USD	2024/11/29	2024/10/30	97.76
0225796-000	XS2813878639	FCN SGIS-AAPL/DIS/JNJ/MCD/XBI 8%	SG ISSUER	USD	2025/5/29	2024/10/30	98.75
0226082-000	XS2813906604	DAC SGIS-AMD/LUV/VOW3 15% 020625	SG ISSUER	USD	2025/6/2	2024/10/30	95.45
0226133-000	XS2813910382	BLN SG 20Y UST 6.8% 291124	SG ISSUER	USD	2024/11/29	2024/10/30	99.75
0226171-000	XS2813913485	FCN SGIS-ITOCU/MARUBENI/MITSUI	SG ISSUER	JPY	2024/12/4	2024/10/30	91.94
0226182-000	XS2813914707	DAC SGIS-BAYN/CA/ROG/VOW3 12%	SG ISSUER	EUR	2025/6/4	2024/10/30	87.41
0226602-000	XS2813964124	FCN SGIS-ITOCU/MARUBENI/SUMITOMO	SG ISSUER	JPY	2024/12/10	2024/10/30	90.36

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0227073-000	XS2814010687	FCN SGIS-ITOCHU/MARUBENI/MITSUI/	SG ISSUER	JPY	2024/12/17	2024/10/30	88.1
0227074-000	XS2814015728	DAC SGIS-ASAHI/SHISEIDO CO/LION/	SG ISSUER	JPY	2025/6/17	2024/10/30	79.05
0228014-000	XS2814100595	DAC SGIS-TOKYO ELECTRON/FANUC/	SG ISSUER	JPY	2025/4/1	2024/10/30	86.55
0228038-000	XS2814097783	FCN SGIS-DIS/NKE/NVDA 12% 020725	SG ISSUER	USD	2025/7/2	2024/10/30	94.7
0228294-000	XS2814114547	FCN SGIS-DIS/TSLA/TSM/UAL 12%	SG ISSUER	USD	2025/7/7	2024/10/30	101.1
0228513-000	XS2814140898	FCN SGIS-TSLA/AAPL/CB/OXY 14%	SG ISSUER	USD	2025/1/9	2024/10/30	99.15
0228731-000	XS2845736508	DAC SGIS-DBK/AMD/AAL/GT 14.34%	SG ISSUER	USD	2025/7/11	2024/10/30	90.04
0228917-000	XS2845756365	FCN SGIS-AMD/MBG 10% 100725	SG ISSUER	USD	2025/7/10	2024/10/30	97
0229023-000	XS2845765515	DAC SGIS-DBK/NVDA/AAL/GT 18.6%	SG ISSUER	USD	2025/7/17	2024/10/30	90.59
0229251-000	XS2845786354	DAC SGIS-CBK/NVDA/AAL/GT 20.52%	SG ISSUER	USD	2025/7/22	2024/10/30	90.59
0229256-000	XS2845788566	DAC SGIS-AMD/C/MSFT/MU/NVDA 15%	SG ISSUER	USD	2025/1/23	2024/10/30	95.75
0229400-000	XS2845802490	DAC SGIS-AAL/AMD/CBK/MU 10.32%	SG ISSUER	JPY	2025/7/24	2024/10/30	94.78
0229528-000	XS2845821953	FCN SGIS-C/F/UAL 12.60% 250725	SG ISSUER	USD	2025/7/25	2024/10/30	94.18
0229536-000	XS2845822092	FCN SGIS-AMD/GOOGL/NVDA 13.44%	SG ISSUER	CAD	2025/7/25	2024/10/30	96.24
0229563-000	XS2845820393	FCN SGIS-AMD/GOOGL/NVDA 11.52%	SG ISSUER	USD	2025/1/27	2024/10/30	97.5
0229607-000	XS2845825863	DAC SGIS-KAO CORP/NIDEC CORP/	SG ISSUER	JPY	2025/7/28	2024/10/30	84.57
0229827-000	XS2845848139	FCN SGIS-AMD/AAL/SMCI 15% 300725	SG ISSUER	GBP	2025/7/30	2024/10/29	80.53
0229934-000	XS2845861314	DAC SGIS-AMD/DELL/NCLH/ON/UAL 20%	SG ISSUER	USD	2025/7/31	2024/10/30	97.97
0230216-000	XS2845886493	FCN SGIS-NCLH/ON/PLTR/TSLA/TSM	SG ISSUER	USD	2025/8/4	2024/10/30	99.6
0230241-000	XS2845888788	DAC SGIS-PLUG 37.44% 050825 2.1963	SG ISSUER	JPY	2025/8/5	2024/10/30	76.75
0230328-000	XS2845895213	SGIS USD 20Y UST 6% 310125	SG ISSUER	USD	2025/1/31	2024/10/30	96.03
0231060-000	XS2845964985	SGIS USD 20Y UST 6% 140225	SG ISSUER	USD	2025/2/14	2024/10/30	98.33
0231159-000	XS2845976641	FCN SGIS-BA/BAC/DAL/INTC/UBS	SG ISSUER	USD	2025/8/13	2024/10/30	91.02
0233648-000	XS2881903483	FCN SGIS-DIS/PFE/T 12% 081025	SG ISSUER	USD	2025/10/8	2024/10/30	96.57
0233680-000	XS2881903301	FCN SGIS-AMD/DAL 12% 081025	SG ISSUER	USD	2025/10/8	2024/10/30	98.11
0234100-000	XS2881927409	FCN SGIS-AMD/TSM/NVDA/ASML 15%	SG ISSUER	USD	2025/10/15	2024/10/30	97.57
0234219-000	XS2881934520	DAC SGIS-AMD/NVDA/BNP 15% 161025	SG ISSUER	USD	2025/10/16	2024/10/30	96.53
0234233-000	XS2881935501	FCN SGIS-ALB/BA/FDX/SBUX/UBER	SG ISSUER	USD	2025/10/8	2024/10/30	99.3
0234374-000	XS2881944750	FCN SGIS-HK EXCH/C CON BK/C TEL	SG ISSUER	USD	2025/10/16	2024/10/30	98.3
0234565-000	XS2881956507	FCN SGIS-AMD/F 12% 201025	SG ISSUER	USD	2025/10/20	2024/10/30	96.2
0234616-000	XS2881961176	FCN SGIS-AVGO/LLY/MU/TSLA 14.16%	SG ISSUER	USD	2025/4/21	2024/10/30	97.65
0235394-000	XS2882025245	FCN SGIS-PING AN/ALIBABA GRP	SG ISSUER	USD	2025/1/22	2024/10/30	98.59
0235845-000	XS2882054344	SGIS USD 20Y UST 6% 291025	SG ISSUER	USD	2025/10/29	2024/10/17	93.943
0235895-000	XS2882059061	FCN SGIS-AAL/C/NVDA 15% 041125	SG ISSUER	EUR	2025/11/4	2024/10/30	98.24
0235899-000	XS2882058923	DAC SGIS-MU/NKE/OXY/PFE 15% 041125	SG ISSUER	USD	2025/11/4	2024/10/30	94.42
0236136-000	XS2882081404	DAC SGIS-DBK/GLE/AMD/AAL 15.3%	SG ISSUER	USD	2025/11/6	2024/10/18	98.8
0236141-000	XS2882080851	DAC SGIS-DBK/ASML/AMD/AAL 15.45%	SG ISSUER	USD	2025/11/6	2024/10/18	98.8
0236143-000	XS2882080935	DAC SGIS-DBK/AIR/STMPA/AAL 14.64%	SG ISSUER	GBP	2025/11/6	2024/10/18	98.9
0236144-000	XS2882081586	DAC SGIS-DBK/GLE/STMPA/AAL 13.53%	SG ISSUER	USD	2025/11/6	2024/10/21	98.8

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0236283-000	XS2882089563	FCN SGIS-AAL/TSLA 15.36% 071125	SG ISSUER	USD	2025/11/7	2024/10/21	97.5
0236584-000	XS2882101442	FCN SGIS AMD/MU 13.08% 090525	SG ISSUER	USD	2025/5/9	2024/10/23	98
0236834-000	XS2928151666	FCN SGIS-AAL/NVDA/PYPL 15% 141125	SG ISSUER	CNY	2025/11/14	2024/10/25	99.48
0236851-000	XS2928151823	FCN SGIS-AAL/AVGO/NVDA 15% 141125	SG ISSUER	CNY	2025/11/14	2024/10/25	99.44
0224603-000	XS2781341990	PPN100 SGIS-SGIS 3.5Y FIXED	SOCIETE GENERALE	USD	2027/10/26	2024/10/30	98.92
0217562-000	XS2684118875	FCN UBS-AAL/NVDA/TSLA 15% 231224	UBS AG, London Branch	USD	2024/12/23	2024/10/29	98.97
0220992-000	XS2745761382	FCN UBS-AAL/PFE 10% 050325	UBS AG, London Branch	USD	2025/3/5	2024/10/29	97.26
0221646-000	XS2745881446	FCN UBS-AAL/AMD/PYPL 15% 190325	UBS AG, London Branch	EUR	2025/3/19	2024/10/29	99.25
0221784-000	XS2745733175	FCN UBS-LUV/INTC 8% 210325	UBS AG, London Branch	AUD	2025/3/21	2024/10/29	74.43
0222072-000	XS2745774013	FCN UBS-AAL/F/TSM 15% 260325	UBS AG, London Branch	USD	2025/3/26	2024/10/29	98.78
0222075-000	XS2746031199	FCN UBS-AMD/AAL/F 15% 260325	UBS AG, London Branch	USD	2025/3/26	2024/10/29	98.28
0225767-000	XS2792506565	FCN UBS-AAL/NVDA/TSM 15% 280525	UBS AG, London Branch	USD	2025/5/28	2024/10/29	98.28
0226076-000	XS2792317328	FCN UBS-AAL/SMCI 15% 050325	UBS AG, London Branch	USD	2025/3/5	2024/10/29	92.17
0226091-000	XS2792474772	FCN UBS-DIS/NCLH/PLTR 15.8% 261124	UBS AG, London Branch	USD	2024/11/26	2024/10/29	98.76
0226246-000	XS2792238029	FCN UBS-C/F/GT 11% 040625	UBS AG, London Branch	USD	2025/6/4	2024/10/29	85.12
0226251-000	XS2792520715	FCN UBS-AAL/TSLA 8% 040625	UBS AG, London Branch	JPY	2025/6/4	2024/10/29	98.14
0226685-000	XS2807270322	FCN UBS-AAL/PFE 10% 110625	UBS AG, London Branch	USD	2025/6/11	2024/10/28	97.65
0226953-000	XS2525959610	PPN100 UBS-UBS SOFR 041029	UBS AG, London Branch	USD	2029/10/4	2024/10/22	88.71685
0229039-000	XS2807146076	FCN UBS-AMD/AMZN/META 10% 170425	UBS AG, London Branch	USD	2025/4/17	2024/10/29	97.06
0229379-000	XS2807327379	FCN UBS-AAL/NVDA/SMCI 14% 240725	UBS AG, London Branch	AUD	2025/7/24	2024/10/29	85.22
0229408-000	XS2807160069	FCN UBS-F/INTC 10% 170725	UBS AG, London Branch	USD	2025/7/17	2024/10/29	85.79
0229629-000	XS2807181149	FCN UBS-ADBE/AMZN/MSFT 8.25%	UBS AG, London Branch	USD	2025/1/22	2024/10/29	96.84
0229840-000	XS2807413880	FCN UBS-INTC/LUV 10% 230725	UBS AG, London Branch	USD	2025/7/23	2024/10/29	85.34
0230367-000	XS2807352567	FCN UBS-BE/NVDA/TSLA 20% 061124	UBS AG, London Branch	USD	2024/11/6	2024/10/29	99.47
0230811-000	XS2836858964	FCN UBS-NCLH/BA 10% 060825	UBS AG, London Branch	USD	2025/8/6	2024/10/29	97.2
0230887-000	XS2836856752	FCN UBS-BA/NCLH 12.97% 140825	UBS AG, London Branch	USD	2025/8/14	2024/10/29	95.97
0231849-000	XS2836923966	FCN UBS-ASML/C 10% 260825	UBS AG, London Branch	USD	2025/8/26	2024/10/29	93.57
0232055-000	XS2837011829	FCN UBS-AAL/BAC/TSM 15% 050925	UBS AG, London Branch	EUR	2025/9/5	2024/10/29	99.03
0233238-000	XS2885056593	FCN UBS-JNJ/MSFT/TSM 8% 300925	UBS AG, London Branch	USD	2025/9/30	2024/10/29	97.43
0233625-000	XS2884831830	FCN UBS-NKE/TSM 12% 080125	UBS AG, London Branch	USD	2025/1/8	2024/10/29	98.6
0233631-000	XS2884872354	FCN UBS-AAPL/TSM 8% 011025	UBS AG, London Branch	USD	2025/10/1	2024/10/25	98.34
0233830-000	XS2884804431	FCN UBS-AAL/PLTR/TSM 15% 101025	UBS AG, London Branch	USD	2025/10/10	2024/10/29	98.38
0234078-000	XS2884755989	FCN UBS-AAL/PLTR/TSM 15% 151025	UBS AG, London Branch	USD	2025/10/15	2024/10/29	98.06
0234099-000	XS2885053228	FCN UBS-ARM/AVGO/NCLH 16.5% 151025	UBS AG, London Branch	USD	2025/10/15	2024/10/29	98.11
0234307-000	XS2884982617	FCN UBS-AMD/NVDA/TSM 21.88% 090425	UBS AG, London Branch	USD	2025/4/9	2024/10/29	98.45
0234372-000	XS2884822847	FCN UBS-AAL/PLTR/UMC 15% 161025	UBS AG, London Branch	USD	2025/10/16	2024/10/29	99.41
0234541-000	XS2857203207	FCN UBS-AAL/TSM 12% 201025	UBS AG, London Branch	USD	2025/10/20	2024/10/29	98.18
0234601-000	XS2856939850	FCN UBS-FUTU/NCLH/SE 16.50% 201025	UBS AG, London Branch	USD	2025/10/20	2024/10/29	97.57
0234602-000	XS2856938530	FCN UBS-AAL/PLTR/SE 16.50% 201025	UBS AG, London Branch	USD	2025/10/20	2024/10/29	97.67

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0234888-000	XS2899332980	FCN UBS-NVDA/TSM 12% 240425	UBS AG, London Branch	USD	2025/4/24	2024/10/29	98.12
0235084-000	XS2899316603	FCN UBS-AAL/LUV 10% 241025	UBS AG, London Branch	USD	2025/10/24	2024/10/29	96.96
0235592-000	XS2899369982	FCN UBS-AAL/AMD/F 15.5% 301025	UBS AG, London Branch	USD	2025/10/30	2024/10/29	95.63
0235814-000	XS2899443118	FCN UBS-NCLH/NVDA/UMC 15% 031125	UBS AG, London Branch	CNY	2025/11/3	2024/10/29	97.16
0235832-000	XS289932539	FCN UBS-PLTR/NCLH/UMC 15% 031125	UBS AG, London Branch	CNY	2025/11/3	2024/10/29	97.74
0236748-000	XS2917711496	FCN UBS-AAL/NVDA/AVGO 15% 141125	UBS AG, London Branch	USD	2025/11/14	2024/10/25	99.44
0223470-000	XS2691855469	FCN GS-F/X 10.008% 080425	Goldman Sachs International	USD	2025/4/8	2024/10/30	95.15
0223675-000	XS2658364968	FCN GS-F/UAL 10.008% 110425	Goldman Sachs International	USD	2025/4/11	2024/10/30	97.34
0233377-000	XS2890086163	FCN GS-X/PFE 10% 240925	Goldman Sachs International	USD	2025/9/24	2024/10/30	97.68
0233424-000	XS2773362194	FCN GS-AAPL/AMD/TSM 12% 020425	Goldman Sachs International	USD	2025/4/2	2024/10/30	99.97
0233443-000	XS2890072965	DAC GS-MRVL/MU/NCLH/ON/PLTR	Goldman Sachs International	USD	2025/10/2	2024/10/30	101.1
0233586-000	XS2773203042	FCN GS-NVDA 31.50% 041224 103.7039	Goldman Sachs International	USD	2024/12/4	2024/10/30	101.5
0233621-000	XS2773226761	FCN GS-NVDA 18% 051224 99.0384	Goldman Sachs International	USD	2024/12/5	2024/10/30	100.37
0233683-000	XS2890035335	FCN GS-NVDA 24.084% 041224	Goldman Sachs International	USD	2024/12/4	2024/10/30	100.98
0233826-000	XS2773702803	DAC GS-NVDA 18.528% 111224 98.5535	Goldman Sachs International	USD	2024/12/11	2024/10/30	100.29
0233849-000	XS2835213385	FCN GS-AAPL/AMD/TSM 12.288% 100425	Goldman Sachs International	USD	2025/4/10	2024/10/30	98.91
0233938-000	XS2773349258	DAC GS-AAL/MU/NCLH/ON/PLTR 22.56%	Goldman Sachs International	USD	2025/10/10	2024/10/30	99.43
0233947-000	XS2773775353	FCN GS-AAPL/MSFT/TSM 10.008%	Goldman Sachs International	USD	2025/4/10	2024/10/30	98.75
0233960-000	XS2773628131	FCN GS-NVDA/TSM 22.056% 111224	Goldman Sachs International	USD	2024/12/11	2024/10/30	100.36
0234062-000	XS2889995119	FCN GS-NVDA 18.276% 111224	Goldman Sachs International	USD	2024/12/11	2024/10/30	100.09
0234074-000	XS2889994815	FCN GS-AXP/MA/V 7.02% 040425	Goldman Sachs International	USD	2025/4/4	2024/10/30	98.93
0234086-000	XS2889994062	DAC GS-DIS 10.008% 130125 87.6939	Goldman Sachs International	USD	2025/1/13	2024/10/30	98.63
0234131-000	XS2889992017	FCN GS-AAPL/TSM/NVDA 19.5% 040425	Goldman Sachs International	USD	2025/4/4	2024/10/30	100.24
0234228-000	XS2889979188	FCN GS-FDX/NKE/NVO/XOM/UBER	Goldman Sachs International	USD	2025/10/7	2024/10/30	97.81
0234229-000	XS2889979261	FCN GS-NVDA 19.164% 121224	Goldman Sachs International	USD	2024/12/12	2024/10/30	100.15
0234382-000	XS2835160321	FCN GS-AMD/MRVL/ON 20.292% 150125	Goldman Sachs International	USD	2025/1/15	2024/10/30	99.13
0234385-000	XS2835160164	FCN GS-NVDA 18.84% 131224 121.0587	Goldman Sachs International	USD	2024/12/13	2024/10/30	100.12
0234389-000	XS2889967928	FCN GS-X/WFC 10.008% 081025	Goldman Sachs International	USD	2025/10/8	2024/10/30	98.57
0234530-000	XS2889957705	DAC GS-NVDA 20.028% 181224 102.2275	Goldman Sachs International	USD	2024/12/18	2024/10/30	100.08
0234544-000	XS2889958000	FCN GS-AMD 7.008% 170425 124.9441	Goldman Sachs International	JPY	2025/4/17	2024/10/30	98.08
0234603-000	XS2889950528	FCN GS-AAL/DAL/LUV 8.004% 171025	Goldman Sachs International	JPY	2025/10/17	2024/10/30	98.82
0235088-000	XS2889905811	FCN GS-AMD/MU/TSM 23.34% 230125	Goldman Sachs International	USD	2025/1/23	2024/10/30	98.35
0235205-000	XS2835086179	FCN GS-AMD/AMZN/GOOG 12% 240425	Goldman Sachs International	USD	2025/4/24	2024/10/30	97.78
0235302-000	XS2890359313	FCN GS-MRVL/AMD/ON 26.064% 240125	Goldman Sachs International	USD	2025/1/24	2024/10/30	99.08
0235314-000	XS2890372845	FCN GS-AMAT/GOOGL/NVDA 19.224%	Goldman Sachs International	USD	2025/1/24	2024/10/30	98.1
0235392-000	XS2890351922	FCN GS-PINS 18.288% 261224 29.7458	Goldman Sachs International	USD	2024/12/26	2024/10/30	95.4
0235555-000	XS2890321180	DAC GS-NVDA 20.64% 290425 101.1535	Goldman Sachs International	USD	2025/4/29	2024/10/30	98.59
0235903-000	XS2835662185	DAC GS-AAL/MRVL/NCLH/ON/UMC	Goldman Sachs International	USD	2025/11/3	2024/10/16	98.3
0235905-000	XS2890299154	DAC GS-AAL/AMD/NCLHON/UMC 21.708%	Goldman Sachs International	USD	2025/11/3	2024/10/16	98.5



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0236000-000	XS2890294601	FCN GS-AMD/NVDA/TSM 22.008% 260225	Goldman Sachs International	USD	2025/2/26	2024/10/30	98.61
0236138-000	XS2835604146	DAC GS-AMD/NVDA/TSM 12% 050225	Goldman Sachs International	USD	2025/2/5	2024/10/18	98
0236256-000	XS2835590683	FCN GS-QQQ/SMH/SPY 9.276% 040325	Goldman Sachs International	USD	2025/3/4	2024/10/30	98.41
0236386-000	XS2835572780	DAC GS-AAL/AMD/ASML/QCOM 15%	Goldman Sachs International	USD	2025/11/7	2024/10/22	97.8
0236409-000	XS2890247278	DAC GS-AAL/MRVL/NCLH/ON/UMC	Goldman Sachs International	USD	2025/11/7	2024/10/23	98.5
0236615-000	XS2835553210	DAC GS-AMD/NVDA 15% 121125	Goldman Sachs International	USD	2025/11/12	2024/10/24	98.3
0236804-000	XS2890211241	FCN GS-NVDA 21.36% 100125	Goldman Sachs International	USD	2025/1/10	2024/10/28	98.5
0237024-000	XS2890191112	FCN GS-NVDA/AMD/TSM 18.744% 100325	Goldman Sachs International	USD	2025/3/10	2024/10/29	98.5