

Structured Products

Date: 18.09.2023

VIX at time of writing: 14.16%

Trades of the Week

Underlying Asset(s)	Coupon / Annum	Coupon Barrier	Coupon Observation	Autocalls Barrier	Autocalls Observation	Protection Barrier: European	Term (Months)	Closing Date
Exxon Mobil Chevron Halliburton Valero	13.68	N/A	N/A	N/A	N/A	80% At Expiry	3	OTC
Target Stellantis Kering Toyota	16.27%	N/A	N/A	95%, 5% step down	3 months	60% At Expiry	12	OTC
Alphabet Softbank Group Electronic Arts	9.24%	N/A	N/A	95%, 5% step down	3 months	70% At Expiry	12	OTC
PayPal Uber	14.48%	N/A	N/A	95%, 5% step down	3 months	75% At Expiry	12	OTC



Equity Notes

Underlying Asset(s)	Coupon / Annum	Coupon Barrier	Coupon Observation	Autocalls Barrier	Autocalls Observation	Protection Barrier:	Term	Closing Date
Target Stellantis Kering Toyota	11.92%	N/A	N/A	95%, 5% step down	3 months	70% At Expiry	12	OTC
Citigroup Credit Agricole Allianz SE	10.00%	N/A	N/A	100%, 5% step down	3 months	80% At Expiry	12	OTC
Pfizer Merck & Co Biogen Novartis	11.34%	N/A	N/A	100%, 5% step down	3 months	80% At Expiry	12	OTC
Caterpillar Deere & Co DHL Group	11.36%	N/A	N/A	100%, 5% step down	3 months	80% At Expiry	12	OTC
Logitech Visa STMicroelectronics Nintendo	12.45%	N/A	N/A	95%, 5% step down	3 months	65% At Expiry	12	OTC
American Tower Vonovia	10.42%	N/A	N/A	95%, 5% step down	3 months	80% At Expiry	12	OTC



Underlying Asset(s)	Coupon / Annum	Coupon Barrier	Coupon Observation	Autocalls Barrier	Autocalls Observation	Protection Barrier:	Term	Closing Date
Alphabet Softbank Group Electronic Arts	11.44%	N/A	N/A	N/A	N/A	75% At Expiry	3	OTC
Target TJX Cos Stellantis Toyota	14.40%	N/A	N/A	N/A	N/A	80% At Expiry	3	OTC
Pfizer Merck & Co Biogen Lonza	10.68%	N/A	N/A	N/A	N/A	80% At Expiry	3	OTC
Caterpillar Deere & Co DHL Group	12.36%	N/A	N/A	N/A	N/A	80% At Expiry	3	OTC
Logitech Visa STMicroelectronics SAP	12.32%	N/A	N/A	N/A	N/A	75% At Expiry	3	OTC
Vale BASF	11.48%	N/A	N/A	N/A	N/A	80% At Expiry	3	OTC
American Tower Vonovia	15.08%	N/A	N/A	N/A	N/A	80% At Expiry	3	OTC

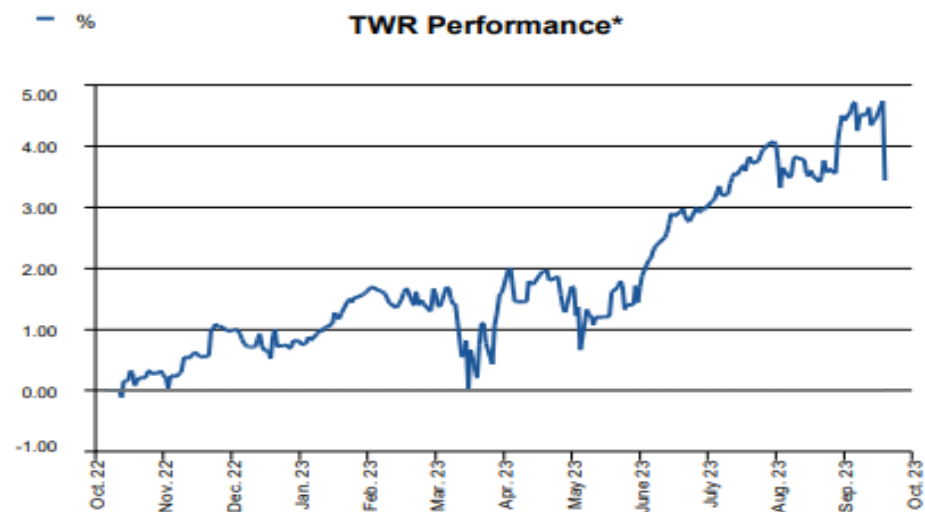


Underlying Asset(s)	Coupon / Annum	Coupon Barrier	Coupon Observation	Autocalls Barrier	Autocalls Observation	Protection Barrier:	Term	Closing Date
Amazon Dollar General Home Depot	17.52%	N/A	N/A	95%, 5% step down	3 months	80% At Expiry	12	OTC
Alphabet Intuit Microsoft	10.76%	N/A	N/A	95%, 5% step down	3 months	80% At Expiry	12	OTC
PayPal Uber	14.48%	N/A	N/A	95%, 5% step down	3 months	75% At Expiry	12	OTC



Verum Structured Product Portfolio Overview

Top 10 Portfolio Holdings	
Company	Portfolio Weight
Blackstone Inc (XNYS:BX)	5.16%
WELLS FARGO & COMPANY (XNYS:WFC PR L)	5.16%
AMERICAN TOWER CORPORATION (XNYS:AMT)	5.16%
Vale SA (XNYS:VALE)	5.14%
Nutrien Ltd. (XNYS:NTR)	5.14%
BASF SE (XFRA:BAS)	5.14%
Orange SA (XPAR:ORA)	5.14%
Deutsche Telekom AG (XFRA:DTE)	5.14%
Nokia Oyj (XNYS:NOK)	5.14%
Logitech International SA (XSWX:LOGN)	5.13%
Total	51.45%



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