

Structured Products

Date: 23.10.2023

VIX at time of writing: 22.08%

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	15.56%	N/A	N/A	N/A	N/A	75% At Expiry	3	OTC
Target Stellantis Kering Toyota	14.54%	N/A	N/A	95%, 5% step down	3 months	60% At Expiry	12	OTC
Alphabet Softbank Group Electronic Arts	14.56%	N/A	N/A	95%, 5% step down	3 months	70% At Expiry	12	OTC
PayPal Uber	18.37%	N/A	N/A	95%, 5% step down	3 months	70% At Expiry	12	OTC



Equity Notes

Underlying Asset(s)	Coupon / Annum	Coupon Barrier	Coupon Observation	Autocalls Barrier	Autocalls Observation	Protection Barrier:	Term	Closing Date
Alphabet Electronic Arts Deutsche Telekom Orange	14.00%	N/A	N/A	95%, 5% step down	3 months	72.51% At Expiry	12	OTC
Target Stellantis Kering	13.96%	N/A	N/A	100%, 5% step down	3 months	60% At Expiry	12	OTC
Mondelez Walmart Monster	8.93%	N/A	N/A	100%, 5% step down	3 months	75% At Expiry	12	OTC
Total Energies Shell	7.53%	N/A	N/A	100%, 5% step down	3 months	75% At Expiry	12	OTC
Citigroup Credit Agricole Allianz	13.58%	N/A	N/A	95%, 5% step down	3 months	75% At Expiry	12	OTC
Pfizer Merck & Co Biogen	13.29%	N/A	N/A	95%, 5% step down	3 months	75% At Expiry	12	OTC



Underlying Asset(s)	Coupon / Annum	Coupon Barrier	Coupon Observation	Autocalls Barrier	Autocalls Observation	Protection Barrier:	Term	Closing Date
Caterpillar Deere & Co	10.64%	N/A	N/A	N/A	N/A	75% At Expiry	12	OTC
Logitech Visa STMicroelectronics	14.00%	N/A	N/A	N/A	N/A	65.32% At Expiry	12	OTC
Vale BASF	14.64%	N/A	N/A	N/A	N/A	70% At Expiry	12	OTC
American Tower Vonovia	16.02%	N/A	N/A	N/A	N/A	70% At Expiry	12	OTC
NextEra Energy Engie SA RWE AG	14.34%	N/A	N/A	N/A	N/A	70% At Expiry	12	OTC

Underlying Asset(s)	Coupon / Annum	Coupon Barrier	Coupon Observation	Autocalls Barrier	Autocalls Observation	Protection Barrier:	Term	Closing Date
Alphabet Electronic Arts Deutsche Telekom Orange	12.79%	N/A	N/A	N/A	N/A	75% At Expiry	3	OTC
Target Stellantis Kering	16.80%	N/A	N/A	100%, 5% step down	3 months	75% At Expiry	3	OTC



Underlying Asset(s)	Coupon / Annum	Coupon Barrier	Coupon Observation	Autocalls Barrier	Autocalls Observation	Protection Barrier:	Term	Closing Date
Mondelez Walmart Monster	8.93%	N/A	N/A	100%, 5% step down	3 months	75% At Expiry	3	OTC
Total Energies Shell	7.53%	N/A	N/A	100%, 5% step down	3 months	75% At Expiry	3	OTC
Citigroup Credit Agricole Allianz	13.58%	N/A	N/A	95%, 5% step down	3 months	75% At Expiry	3	OTC
Pfizer Merck & Co Biogen	13.29%	N/A	N/A	95%, 5% step down	3 months	75% At Expiry	3	OTC

Underlying Asset(s)	Coupon / Annum	Coupon Barrier	Coupon Observation	Autocalls Barrier	Autocalls Observation	Protection Barrier:	Term	Closing Date
Caterpillar Deere & Co	10.64%	N/A	N/A	N/A	N/A	75% At Expiry	3	OTC
Logitech Visa STMicroelectronics	13.16%	N/A	N/A	N/A	N/A	70% At Expiry	3	OTC
Vale BASF	12.40%	N/A	N/A	N/A	N/A	75% At Expiry	3	OTC

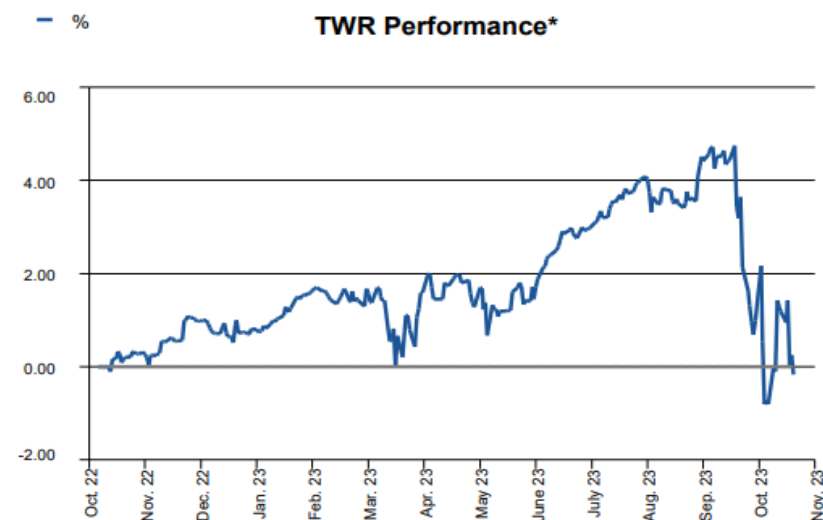


Underlying Asset(s)	Coupon / Annum	Coupon Barrier	Coupon Observation	Autocalls Barrier	Autocalls Observation	Protection Barrier:	Term	Closing Date
American Tower Vonovia	13.68%	N/A	N/A	N/A	N/A	70% At Expiry	3	OTC
NextEra Energy Engie SA RWE AG	11.44%	N/A	N/A	N/A	N/A	70% At Expiry	3	OTC



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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