

WIN WIN SERIES REVIEW - JULY 10

Monthly Performance indicating any New Stock Breaches

PCP Series	BNP Sheet No	Coupon	Barrier	Isin No.	New Barriers Breached Yes / No
1	EM 289	20%	72.00%	XS 0176492055	No
3	EM 359	18%	76.50%	XS 0189194433	No
4-USD	EM 505	18%	74.00%	XS 0203698419	No
4-EUR	EM 550	18%	77.00%	XS 0203730089	No
5	EM 638	16%	74.00%	XS 0224128412	Yes
5	EM 653	25%	72.00%	XS 0241129930	No
6	EM 715	25%	71.50%	XS 0259139573	No
6	EM 802	25%	73.50%	XS0271296096	No
7	EM 690CD	25%	73.00%	XS0279883937	No
7	EM 901CD	25%	71.00%	XS0299793082	No
7	EM 946CD	25%	69.00%	XS0309004645	Yes
7	EM 1007CD	25%	67.00%	XS0325192028	No
8	EM 1008CD	25%	69.00%	XS0328366660	No
9	CE 1060CD	25%	70.00%	XS0348574319	No
10	CE1600CD	25%	70.00%	XS0360722531	Yes
10	CE1903CD	25%	75.00%	XS0368648423	Yes
10	CE1950CD	25%	72.00%	XS0373803856	Yes
10	CE2050CD	25%	75.00%	XS0368648423	No
10	CE2350CD	25%	72.00%	XS0373803856	No
11	CE2620CD	15%	80.00%	XS0417820999	No
11	CE3128CD	15%	80.00%	XS0433224358	No