

PROHIBITION OF SALES TO EEA RETAIL INVESTORS - The Securities are not intended to be offered, sold or otherwise made available to and should not be offered, sold or otherwise made available to any retail investor in the European Economic Area ("**EEA**"). For these purposes, a retail investor means a person who is one (or more) of: (i) a retail client as defined in point (11) of Article 4(1) of Directive 2014/65/EU (as amended, "**MiFID II**"); or (ii) a customer within the meaning of Directive (EU) 2016/97 (the "**Insurance Distribution Directive**"), where that customer would not qualify as a professional client as defined in point (10) of Article 4(1) of MiFID II; or (iii) not a qualified investor as defined in Regulation (EU) 2017/1129 (as amended, the "**Prospectus Regulation**"). Consequently, no key information document required by Regulation (EU) No 1286/2014 (as amended, the "**PRIIPs Regulation**") for offering or selling the Securities or otherwise making them available to retail investors in the EEA has been prepared and therefore offering or selling the Securities or otherwise making them available to any retail investor in the EEA may be unlawful under the PRIIPs Regulation.

PROHIBITION OF SALES TO UK RETAIL INVESTORS - The Securities are not intended to be offered, sold or otherwise made available to and should not be offered, sold or otherwise made available to any retail investor in the United Kingdom ("**UK**"). For these purposes, a retail investor means a person who is one (or more) of: (i) a retail client, as defined in point (8) of Article 2 of Regulation (EU) No 2017/565 as it forms part of UK domestic law by virtue of the European Union (Withdrawal) Act 2018 ("**EUWA**"); (ii) a customer within the meaning of the provisions of the Financial Services and Markets Act 2000, as amended (the "**FSMA**") and any rules or regulations made under the FSMA to implement Directive (EU) 2016/97, where that customer would not qualify as a professional client, as defined in point (8) of Article 2(1) of Regulation (EU) No 600/2014 as it forms part of UK domestic law by virtue of the EUWA; or (iii) not a qualified investor as defined in Article 2 of Regulation (EU) 2017/1129 as it forms part of UK domestic law by virtue of the EUWA. Consequently, no key information document required by Regulation (EU) No 1286/2014 as it forms part of UK domestic law by virtue of the EUWA (the "**UK PRIIPs Regulation**") for offering or selling the Securities or otherwise making them available to retail investors in the UK has been prepared and therefore offering or selling the Securities or otherwise making them available to any retail investor in the UK may be unlawful under the UK PRIIPs Regulation.

MiFID II product governance / Retail investors, professional investors and ECPs only target market - Solely for the purposes of the manufacturer's product approval process, the target market assessment in respect of the Securities, taking into account the five categories in item 18 of the Guidelines published by the European Securities and Markets Authority ("**ESMA**") on 5 February 2018, has led to the conclusion that: (i) the target market for the Securities is eligible counterparties, professional clients and retail clients, each as defined in Directive 2014/65/EU (as amended, "**MiFID II**"); and (ii) all channels for distribution to eligible counterparties and professional clients are appropriate; and (iii) the following channels for distribution of the Securities to retail clients are appropriate – investment advice, portfolio management, and non-advised sales, subject to the distributor's suitability and appropriateness obligations under MiFID II, as applicable. Any person subsequently offering, selling or recommending the Securities (a "**distributor**") should take into consideration the manufacturer's target market assessment; however, a distributor subject to MiFID II is responsible for undertaking its own target market assessment in respect of the Securities (by either adopting or refining the manufacturer's target market assessment) and determining appropriate distribution channels, subject to the distributor's suitability and appropriateness obligations under MiFID II, as applicable.

FINAL TERMS FOR LISTING PURPOSES ON SIX SWISS EXCHANGE DATED AS OF 4 MARCH 2024

BNP Paribas Issuance B.V.
(incorporated in The Netherlands)
(as Issuer)

Legal entity identifier (LEI): 7245009UXRIGIRYOBR48

BNP Paribas
(incorporated in France)
(as Guarantor)

Legal entity identifier (LEI): R0MUWSFPU8MPRO8K5P83

(Note, Warrant and Certificate Programme)

"Mini Future" Certificates relating to an Index

SSPA product type: Mini-Future (2210)

BNP Paribas Financial Markets S.N.C.
(formerly known as BNP Paribas Arbitrage S.N.C.)
(as Manager)

PART A - CONTRACTUAL TERMS

Terms used herein shall be deemed to be defined as such for the purposes of the Conditions set forth in the Base Prospectus dated 22 September 2023, each Supplement to the Base Prospectus published and approved on or before the date of these Final Terms (copies of which are available as described below) and any other Supplement to the Base Prospectus which may have been published and approved before the issue of any additional amount of Securities (the "**Supplements**") (provided that to the extent any such Supplement (i) is published and approved after the date of these Final Terms and (ii) provide for any change to the Conditions of the Securities such changes shall have no effect with respect to the Conditions of the Securities to which these Final Terms relate) (the Base Prospectus and the Supplements, together the "**Base Prospectus**").

The Base Prospectus has been approved by SIX Exchange Regulation AG ("**SIX Exchange Regulation**") in its capacity as Swiss Prospectus Office (the "**Swiss Prospectus Office**") as of 22 September 2023 and constitutes a base prospectus pursuant to article 45 of the Swiss Financial Services Act ("**FinSA**").

This document constitutes the Final Terms of the Securities described herein and must be read in conjunction with such Base Prospectus.

For the purpose of public offering in Switzerland and/or the admission to trading on SIX Swiss Exchange, these Final Terms will be or have been registered with the Swiss Prospectus Office and are or will be published pursuant to FinSA prior to the public offering of the Securities in Switzerland or the admission to trading of the Securities on SIX Swiss Exchange and the Base Prospectus and these Final Terms together will constitute the prospectus pursuant to FinSA.

Full information on BNP Paribas Issuance B.V. (the "**Issuer**"), BNP Paribas (the "**Guarantor**") and the offer of the Securities is only available on the basis of the combination of these Final Terms and the Base Prospectus. The Base Prospectus, any Supplement(s) to the Base Prospectus and these Final Terms are available free of charge during normal business hours from Principal Security Agent. Written or oral requests for such documents should be directed to the Principal Security Agent at its principal office set out at the end of the Base Prospectus or may be obtained by telephone (+41 58 212 6394) or fax (+41 58 212 6360). In addition, copies of any documents incorporated by reference will be made available, along with this Base Prospectus, for viewing on the website of BNPP at the following address www.bnpparibasmarkets.ch or any other website specified in the applicable Final Terms.

References herein to numbered Conditions are to the terms and conditions of the relevant series of Securities and words and expressions defined in such terms and conditions shall bear the same meaning in these Final Terms in so far as they relate to such series of Securities, save as where otherwise expressly provided.

These Final Terms relate to the series of Securities as set out in "Specific Provisions for each Series" below. References herein to "**Securities**" shall be deemed to be references to the relevant Securities that are the subject of these Final Terms and references to "**Security**" shall be construed accordingly.

The Securities issued pursuant to these Final Terms may be considered structured products in Switzerland pursuant to article 70 FinSA and do not constitute collective investment schemes in the meaning of the Swiss Federal Act on Collective Investment Schemes ("**CISA**"). Accordingly, holders of the Securities do not benefit from protection under the CISA or supervision by the Swiss Financial Market Supervisory Authority ("**FINMA**"). Further, investors are exposed to the Issuer's and the Guarantor's insolvency risk.

The Securities may be offered, sold or advertised, directly or indirectly, in Switzerland to retail clients (*Privatkundinnen und -kunden*) within the meaning of FinSA ("**Retail Clients**") in accordance with FinSA.

SPECIFIC PROVISIONS FOR EACH SERIES

Series Number / ISIN Code	No. of Securities issued	No. of Securities	Issue Price per Security	Call / Put	Exercise Price	Capitalised Exercise Price Rounding Rule	Security Threshold on the Commencement Date	Security Threshold Rounding Rule	Minimum Security Percentage	Maximum Security Percentage	Security Percentage on the Commencement Date	Dividend Percentage	Interbank Rate 1 Screen Page	Minimum Financing Rate Percentage	Maximum Financing Rate Percentage	Financing Rate Percentage on the Commencement Date	Redemption Date	Parity	SPECIFIED SECURITIES PURSUANT TO SECTION 871(m)
CH1290998405	550,000	550,000	CHF 0.91	Call	EUR 17,290.6404	Upwards to the next 4 digits (0.0001 points)	EUR 17,550	Upwards to the next -1 digits (10 points)	0%	20%	1.50%	N/A	EURIBOR1 MD=	0%	5%	+4.50%	Open End	500	No
CH1290998413	500,000	500,000	CHF 1.01	Call	EUR 17,241.3793	Upwards to the next 4 digits (0.0001 points)	EUR 17,500	Upwards to the next -1 digits (10 points)	0%	20%	1.50%	N/A	EURIBOR1 MD=	0%	5%	+4.50%	Open End	500	No
CH1290998421	460,000	460,000	CHF 1.10	Call	EUR 17,192.1182	Upwards to the next 4 digits (0.0001 points)	EUR 17,450	Upwards to the next -1 digits (10 points)	0%	20%	1.50%	N/A	EURIBOR1 MD=	0%	5%	+4.50%	Open End	500	No
CH1290998439	420,000	420,000	CHF 1.19	Call	EUR 17,142.8571	Upwards to the next 4 digits (0.0001 points)	EUR 17,400	Upwards to the next -1 digits (10 points)	0%	20%	1.50%	N/A	EURIBOR1 MD=	0%	5%	+4.50%	Open End	500	No
CH1290998447	390,000	390,000	CHF 1.29	Call	EUR 17,093.5961	Upwards to the next 4 digits (0.0001 points)	EUR 17,350	Upwards to the next -1 digits (10 points)	0%	20%	1.50%	N/A	EURIBOR1 MD=	0%	5%	+4.50%	Open End	500	No
CH1290998454	370,000	370,000	CHF 1.38	Call	EUR 17,044.3350	Upwards to the next 4 digits (0.0001 points)	EUR 17,300	Upwards to the next -1 digits (10 points)	0%	20%	1.50%	N/A	EURIBOR1 MD=	0%	5%	+4.50%	Open End	500	No
CH1290998462	340,000	340,000	CHF 1.48	Call	EUR 16,995.0739	Upwards to the next 4 digits (0.0001 points)	EUR 17,250	Upwards to the next -1 digits (10 points)	0%	20%	1.50%	N/A	EURIBOR1 MD=	0%	5%	+4.50%	Open End	500	No

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CH1290998470	320,000	320,000	CHF 1.57	Call	EUR 16,945.8128	Upwards to the next 4 digits (0.0001 points)	EUR 17,200	Upwards to the next -1 digits (10 points)	0%	20%	1.50%	N/A	EURIBOR1 MD=	0%	5%	+4.50%	Open End	500	No
CH1290998488	310,000	310,000	CHF 1.67	Call	EUR 16,896.5517	Upwards to the next 4 digits (0.0001 points)	EUR 17,150	Upwards to the next -1 digits (10 points)	0%	20%	1.50%	N/A	EURIBOR1 MD=	0%	5%	+4.50%	Open End	500	No
CH1290998496	290,000	290,000	CHF 1.76	Call	EUR 16,847.2906	Upwards to the next 4 digits (0.0001 points)	EUR 17,100	Upwards to the next -1 digits (10 points)	0%	20%	1.50%	N/A	EURIBOR1 MD=	0%	5%	+4.50%	Open End	500	No
CH1290998504	270,000	270,000	CHF 1.85	Call	EUR 16,798.0296	Upwards to the next 4 digits (0.0001 points)	EUR 17,050	Upwards to the next -1 digits (10 points)	0%	20%	1.50%	N/A	EURIBOR1 MD=	0%	5%	+4.50%	Open End	500	No
CH1290998512	260,000	260,000	CHF 1.95	Call	EUR 16,748.7685	Upwards to the next 4 digits (0.0001 points)	EUR 17,000	Upwards to the next -1 digits (10 points)	0%	20%	1.50%	N/A	EURIBOR1 MD=	0%	5%	+4.50%	Open End	500	No
CH1290998520	250,000	250,000	CHF 2.04	Call	EUR 16,699.5074	Upwards to the next 4 digits (0.0001 points)	EUR 16,950	Upwards to the next -1 digits (10 points)	0%	20%	1.50%	N/A	EURIBOR1 MD=	0%	5%	+4.50%	Open End	500	No
CH1290998538	240,000	240,000	CHF 2.14	Call	EUR 16,650.2463	Upwards to the next 4 digits (0.0001 points)	EUR 16,900	Upwards to the next -1 digits (10 points)	0%	20%	1.50%	N/A	EURIBOR1 MD=	0%	5%	+4.50%	Open End	500	No
CH1290998546	220,000	220,000	CHF 2.33	Call	EUR 16,551.7241	Upwards to the next 4 digits	EUR 16,800	Upwards to the next -1 digits (10 points)	0%	20%	1.50%	N/A	EURIBOR1 MD=	0%	5%	+4.50%	Open End	500	No

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						(0.0001 points)		points)											
CH1290998553	200,000	200,000	CHF 2.51	Call	EUR 16,453.2020	Upwards to the next 4 digits (0.0001 points)	EUR 16,700	Upwards to the next -1 digits (10 points)	0%	20%	1.50%	N/A	EURIBOR1 MD=	0%	5%	+4.50%	Open End	500	No
CH1290998561	180,000	180,000	CHF 2.89	Call	EUR 16,256.1576	Upwards to the next 4 digits (0.0001 points)	EUR 16,500	Upwards to the next -1 digits (10 points)	0%	20%	1.50%	N/A	EURIBOR1 MD=	0%	5%	+4.50%	Open End	500	No
CH1290998579	170,000	170,000	CHF 3.08	Call	EUR 16,157.6355	Upwards to the next 4 digits (0.0001 points)	EUR 16,400	Upwards to the next -1 digits (10 points)	0%	20%	1.50%	N/A	EURIBOR1 MD=	0%	5%	+4.50%	Open End	500	No
CH1290998587	160,000	160,000	CHF 3.27	Call	EUR 16,059.1133	Upwards to the next 4 digits (0.0001 points)	EUR 16,300	Upwards to the next -1 digits (10 points)	0%	20%	1.50%	N/A	EURIBOR1 MD=	0%	5%	+4.50%	Open End	500	No
CH1290998595	150,000	150,000	CHF 3.46	Call	EUR 15,960.5911	Upwards to the next 4 digits (0.0001 points)	EUR 16,200	Upwards to the next -1 digits (10 points)	0%	20%	1.50%	N/A	EURIBOR1 MD=	0%	5%	+4.50%	Open End	500	No
CH1290998603	140,000	140,000	CHF 3.84	Call	EUR 15,763.5468	Upwards to the next 4 digits (0.0001 points)	EUR 16,000	Upwards to the next -1 digits (10 points)	0%	20%	1.50%	N/A	EURIBOR1 MD=	0%	5%	+4.50%	Open End	500	No
CH1290998611	400,000	400,000	CHF 1.26	Put	EUR 18,426.3959	Downwards to the next 4 digits (0.0001 points)	EUR 18,150	Downwards to the next -1 digits (10 points)	0%	20%	1.50%	N/A	EURIBOR1 MD=	0%	5%	-4.50%	Open End	500	No

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CH1290998629	370,000	370,000	CHF 1.36	Put	EUR 18,477.1574	Downwards to the next 4 digits (0.0001 points)	EUR 18,200	Downwards to the next - 1 digits (10 points)	0%	20%	1.50%	N/A	EURIBOR1 MD=	0%	5%	-4.50%	Open End	500	No
CH1290998637	350,000	350,000	CHF 1.46	Put	EUR 18,527.9188	Downwards to the next 4 digits (0.0001 points)	EUR 18,250	Downwards to the next - 1 digits (10 points)	0%	20%	1.50%	N/A	EURIBOR1 MD=	0%	5%	-4.50%	Open End	500	No
CH1290998645	330,000	330,000	CHF 1.55	Put	EUR 18,578.6802	Downwards to the next 4 digits (0.0001 points)	EUR 18,300	Downwards to the next - 1 digits (10 points)	0%	20%	1.50%	N/A	EURIBOR1 MD=	0%	5%	-4.50%	Open End	500	No
CH1290998652	310,000	310,000	CHF 1.65	Put	EUR 18,629.4416	Downwards to the next 4 digits (0.0001 points)	EUR 18,350	Downwards to the next - 1 digits (10 points)	0%	20%	1.50%	N/A	EURIBOR1 MD=	0%	5%	-4.50%	Open End	500	No
CH1290998660	290,000	290,000	CHF 1.75	Put	EUR 18,680.2030	Downwards to the next 4 digits (0.0001 points)	EUR 18,400	Downwards to the next - 1 digits (10 points)	0%	20%	1.50%	N/A	EURIBOR1 MD=	0%	5%	-4.50%	Open End	500	No
CH1290998678	280,000	280,000	CHF 1.85	Put	EUR 18,730.9645	Downwards to the next 4 digits (0.0001 points)	EUR 18,450	Downwards to the next - 1 digits (10 points)	0%	20%	1.50%	N/A	EURIBOR1 MD=	0%	5%	-4.50%	Open End	500	No
CH1290998686	260,000	260,000	CHF 1.94	Put	EUR 18,781.7259	Downwards to the next 4 digits (0.0001 points)	EUR 18,500	Downwards to the next - 1 digits (10 points)	0%	20%	1.50%	N/A	EURIBOR1 MD=	0%	5%	-4.50%	Open End	500	No
CH1290998694	250,000	250,000	CHF 2.04	Put	EUR 18,832.4873	Downwards to the next 4 digits	EUR 18,550	Downwards to the next - 1 digits (10 points)	0%	20%	1.50%	N/A	EURIBOR1 MD=	0%	5%	-4.50%	Open End	500	No

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						(0.0001 points)		points)											
CH1290998702	240,000	240,000	CHF 2.14	Put	EUR 18,883.2487	Downwards to the next 4 digits (0.0001 points)	EUR 18,600	Downwards to the next - 1 digits (10 points)	0%	20%	1.50%	N/A	EURIBOR1 MD=	0%	5%	-4.50%	Open End	500	No
CH1290998710	230,000	230,000	CHF 2.23	Put	EUR 18,934.0102	Downwards to the next 4 digits (0.0001 points)	EUR 18,650	Downwards to the next - 1 digits (10 points)	0%	20%	1.50%	N/A	EURIBOR1 MD=	0%	5%	-4.50%	Open End	500	No
CH1290998728	220,000	220,000	CHF 2.33	Put	EUR 18,984.7716	Downwards to the next 4 digits (0.0001 points)	EUR 18,700	Downwards to the next - 1 digits (10 points)	0%	20%	1.50%	N/A	EURIBOR1 MD=	0%	5%	-4.50%	Open End	500	No
CH1290998736	180,000	180,000	CHF 2.91	Put	EUR 19,289.3401	Downwards to the next 4 digits (0.0001 points)	EUR 19,000	Downwards to the next - 1 digits (10 points)	0%	20%	1.50%	N/A	EURIBOR1 MD=	0%	5%	-4.50%	Open End	500	No
CH1290998744	170,000	170,000	CHF 3.11	Put	EUR 19,390.8629	Downwards to the next 4 digits (0.0001 points)	EUR 19,100	Downwards to the next - 1 digits (10 points)	0%	20%	1.50%	N/A	EURIBOR1 MD=	0%	5%	-4.50%	Open End	500	No
CH1290998751	160,000	160,000	CHF 3.30	Put	EUR 19,492.3858	Downwards to the next 4 digits (0.0001 points)	EUR 19,200	Downwards to the next - 1 digits (10 points)	0%	20%	1.50%	N/A	EURIBOR1 MD=	0%	5%	-4.50%	Open End	500	No
CH1290998769	150,000	150,000	CHF 3.50	Put	EUR 19,593.9086	Downwards to the next 4 digits (0.0001 points)	EUR 19,300	Downwards to the next - 1 digits (10 points)	0%	20%	1.50%	N/A	EURIBOR1 MD=	0%	5%	-4.50%	Open End	500	No

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CH1290998777	140,000	140,000	CHF 3.69	Put	EUR 19,695.4315	Downwards to the next 4 digits (0.0001 points)	EUR 19,400	Downwards to the next - 1 digits (10 points)	0%	20%	1.50%	N/A	EURIBOR1 MD=	0%	5%	-4.50%	Open End	500	No
CH1290998785	130,000	130,000	CHF 3.89	Put	EUR 19,796.9543	Downwards to the next 4 digits (0.0001 points)	EUR 19,500	Downwards to the next - 1 digits (10 points)	0%	20%	1.50%	N/A	EURIBOR1 MD=	0%	5%	-4.50%	Open End	500	No
CH1290998793	130,000	130,000	CHF 4.08	Put	EUR 19,898.4772	Downwards to the next 4 digits (0.0001 points)	EUR 19,600	Downwards to the next - 1 digits (10 points)	0%	20%	1.50%	N/A	EURIBOR1 MD=	0%	5%	-4.50%	Open End	500	No
CH1290998801	100,000	100,000	CHF 5.25	Put	EUR 20,507.6142	Downwards to the next 4 digits (0.0001 points)	EUR 20,200	Downwards to the next - 1 digits (10 points)	0%	20%	1.50%	N/A	EURIBOR1 MD=	0%	5%	-4.50%	Open End	500	No
CH1290998819	90,000	90,000	CHF 5.64	Put	EUR 20,710.6599	Downwards to the next 4 digits (0.0001 points)	EUR 20,400	Downwards to the next - 1 digits (10 points)	0%	20%	1.50%	N/A	EURIBOR1 MD=	0%	5%	-4.50%	Open End	500	No
CH1290998827	90,000	90,000	CHF 5.83	Put	EUR 20,812.1827	Downwards to the next 4 digits (0.0001 points)	EUR 20,500	Downwards to the next - 1 digits (10 points)	0%	20%	1.50%	N/A	EURIBOR1 MD=	0%	5%	-4.50%	Open End	500	No
CH1332884852	80,000	80,000	CHF 6.80	Put	EUR 21,319.7970	Downwards to the next 4 digits (0.0001 points)	EUR 21,000	Downwards to the next - 1 digits (10 points)	0%	20%	1.50%	N/A	EURIBOR1 MD=	0%	5%	-4.50%	Open End	500	No
CH1332884860	70,000	70,000	CHF 7.77	Put	EUR 21,827.4112	Downwards to the next 4 digits	EUR 21,500	Downwards to the next - 1 digits (10 points)	0%	20%	1.50%	N/A	EURIBOR1 MD=	0%	5%	-4.50%	Open End	500	No

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						(0.0001 points)		points)											
CH1332884 878	330,000	330,000	CHF 1.52	Call	USD 37,254.9020	Upwards to the next 4 digits (0.0001 points)	USD 38,000	Upwards to the next -1 digits (10 points)	0%	20%	2%	100%	USDSOFR=	0%	5%	+4.50%	Open End	1,000	No
CH1332884 886	260,000	260,000	CHF 1.96	Call	USD 36,764.7059	Upwards to the next 4 digits (0.0001 points)	USD 37,500	Upwards to the next -1 digits (10 points)	0%	20%	2%	100%	USDSOFR=	0%	5%	+4.50%	Open End	1,000	No
CH1332884 894	210,000	210,000	CHF 2.39	Call	USD 36,274.5098	Upwards to the next 4 digits (0.0001 points)	USD 37,000	Upwards to the next -1 digits (10 points)	0%	20%	2%	100%	USDSOFR=	0%	5%	+4.50%	Open End	1,000	No
CH1332884 902	180,000	180,000	CHF 2.82	Call	USD 35,784.3137	Upwards to the next 4 digits (0.0001 points)	USD 36,500	Upwards to the next -1 digits (10 points)	0%	20%	2%	100%	USDSOFR=	0%	5%	+4.50%	Open End	1,000	No
CH1332884 910	250,000	250,000	CHF 2.08	Put	USD 41,326.5306	Downwards to the next 4 digits (0.0001 points)	USD 40,500	Downwards to the next -1 digits (10 points)	0%	20%	2%	100%	USDSOFR=	0%	5%	-4.50%	Open End	1,000	No
CH1332884 928	200,000	200,000	CHF 2.53	Put	USD 41,836.7347	Downwards to the next 4 digits (0.0001 points)	USD 41,000	Downwards to the next -1 digits (10 points)	0%	20%	2%	100%	USDSOFR=	0%	5%	-4.50%	Open End	1,000	No
CH1332884 936	170,000	170,000	CHF 2.99	Put	USD 42,346.9388	Downwards to the next 4 digits (0.0001 points)	USD 41,500	Downwards to the next -1 digits (10 points)	0%	20%	2%	100%	USDSOFR=	0%	5%	-4.50%	Open End	1,000	No

Series Number / ISIN Code	No. of Securities issued	No. of Securities	Issue Price per Security	Call / Put	Exercise Price	Capitalised Exercise Price Rounding Rule	Security Threshold on the Commencement Date	Security Threshold Rounding Rule	Minimum Security Percentage	Maximum Security Percentage	Security Percentage on the Commencement Date	Dividend Percentage	Interbank Rate 1 Screen Page	Minimum Financing Rate Percentage	Maximum Financing Rate Percentage	Financing Rate Percentage on the Commencement Date	Redemption Date	Parity	SPECIFIED SECURITIES PURSUANT TO SECTION 871(m)
CH1332884944	150,000	150,000	CHF 3.44	Put	USD 42,857.1429	Downwards to the next 4 digits (0.0001 points)	USD 42,000	Downwards to the next -1 digits (10 points)	0%	20%	2%	100%	USDSOFR=	0%	5%	-4.50%	Open End	1,000	No
CH1332884951	130,000	130,000	CHF 3.89	Put	USD 43,367.3469	Downwards to the next 4 digits (0.0001 points)	USD 42,500	Downwards to the next -1 digits (10 points)	0%	20%	2%	100%	USDSOFR=	0%	5%	-4.50%	Open End	1,000	No
CH1332884969	120,000	120,000	CHF 4.34	Put	USD 43,877.5510	Downwards to the next 4 digits (0.0001 points)	USD 43,000	Downwards to the next -1 digits (10 points)	0%	20%	2%	100%	USDSOFR=	0%	5%	-4.50%	Open End	1,000	No
CH1332884977	100,000	100,000	CHF 5.25	Put	USD 44,897.9592	Downwards to the next 4 digits (0.0001 points)	USD 44,000	Downwards to the next -1 digits (10 points)	0%	20%	2%	100%	USDSOFR=	0%	5%	-4.50%	Open End	1,000	No
CH1332884985	450,000	450,000	CHF 1.13	Call	USD 17,450.9804	Upwards to the next 4 digits (0.0001 points)	USD 17,800	Upwards to the next -1 digits (10 points)	0%	20%	2%	100%	USDSOFR=	0%	5%	+4.50%	Open End	500	No
CH1332884993	420,000	420,000	CHF 1.21	Call	USD 17,401.9608	Upwards to the next 4 digits (0.0001 points)	USD 17,750	Upwards to the next -1 digits (10 points)	0%	20%	2%	100%	USDSOFR=	0%	5%	+4.50%	Open End	500	No
CH1332885008	390,000	390,000	CHF 1.30	Call	USD 17,352.9412	Upwards to the next 4 digits (0.0001 points)	USD 17,700	Upwards to the next -1 digits (10 points)	0%	20%	2%	100%	USDSOFR=	0%	5%	+4.50%	Open End	500	No
CH1332885016	370,000	370,000	CHF 1.39	Call	USD 17,303.9216	Upwards to the next 4 digits	USD 17,650	Upwards to the next -1 digits (10	0%	20%	2%	100%	USDSOFR=	0%	5%	+4.50%	Open End	500	No

Series Number / ISIN Code	No. of Securities issued	No. of Securities	Issue Price per Security	Call / Put	Exercise Price	Capitalised Exercise Price Rounding Rule	Security Threshold on the Commencement Date	Security Threshold Rounding Rule	Minimum Security Percentage	Maximum Security Percentage	Security Percentage on the Commencement Date	Dividend Percentage	Interbank Rate 1 Screen Page	Minimum Financing Rate Percentage	Maximum Financing Rate Percentage	Financing Rate Percentage on the Commencement Date	Redemption Date	Parity	SPECIFIED SECURITIES PURSUANT TO SECTION 871(m)
						(0.0001 points)		points)											
CH1332885024	340,000	340,000	CHF 1.47	Call	USD 17,254.9020	Upwards to the next 4 digits (0.0001 points)	USD 17,600	Upwards to the next -1 digits (10 points)	0%	20%	2%	100%	USDSOFR=	0%	5%	+4.50%	Open End	500	No
CH1332885032	330,000	330,000	CHF 1.56	Call	USD 17,205.8824	Upwards to the next 4 digits (0.0001 points)	USD 17,550	Upwards to the next -1 digits (10 points)	0%	20%	2%	100%	USDSOFR=	0%	5%	+4.50%	Open End	500	No
CH1332885040	310,000	310,000	CHF 1.65	Call	USD 17,156.8627	Upwards to the next 4 digits (0.0001 points)	USD 17,500	Upwards to the next -1 digits (10 points)	0%	20%	2%	100%	USDSOFR=	0%	5%	+4.50%	Open End	500	No
CH1332885057	290,000	290,000	CHF 1.74	Call	USD 17,107.8431	Upwards to the next 4 digits (0.0001 points)	USD 17,450	Upwards to the next -1 digits (10 points)	0%	20%	2%	100%	USDSOFR=	0%	5%	+4.50%	Open End	500	No
CH1332885065	280,000	280,000	CHF 1.82	Call	USD 17,058.8235	Upwards to the next 4 digits (0.0001 points)	USD 17,400	Upwards to the next -1 digits (10 points)	0%	20%	2%	100%	USDSOFR=	0%	5%	+4.50%	Open End	500	No
CH1332885073	270,000	270,000	CHF 1.91	Call	USD 17,009.8039	Upwards to the next 4 digits (0.0001 points)	USD 17,350	Upwards to the next -1 digits (10 points)	0%	20%	2%	100%	USDSOFR=	0%	5%	+4.50%	Open End	500	No
CH1332885081	260,000	260,000	CHF 2	Call	USD 16,960.7843	Upwards to the next 4 digits (0.0001 points)	USD 17,300	Upwards to the next -1 digits (10 points)	0%	20%	2%	100%	USDSOFR=	0%	5%	+4.50%	Open End	500	No

Series Number / ISIN Code	No. of Securities issued	No. of Securities	Issue Price per Security	Call / Put	Exercise Price	Capitalised Exercise Price Rounding Rule	Security Threshold on the Commencement Date	Security Threshold Rounding Rule	Minimum Security Percentage	Maximum Security Percentage	Security Percentage on the Commencement Date	Dividend Percentage	Interbank Rate 1 Screen Page	Minimum Financing Rate Percentage	Maximum Financing Rate Percentage	Financing Rate Percentage on the Commencement Date	Redemption Date	Parity	SPECIFIED SECURITIES PURSUANT TO SECTION 871(m)
CH1332885099	250,000	250,000	CHF 2.08	Call	USD 16,911.7647	Upwards to the next 4 digits (0.0001 points)	USD 17,250	Upwards to the next -1 digits (10 points)	0%	20%	2%	100%	USDSOFR=	0%	5%	+4.50%	Open End	500	No
CH1332885107	240,000	240,000	CHF 2.17	Call	USD 16,862.7451	Upwards to the next 4 digits (0.0001 points)	USD 17,200	Upwards to the next -1 digits (10 points)	0%	20%	2%	100%	USDSOFR=	0%	5%	+4.50%	Open End	500	No
CH1332885115	220,000	220,000	CHF 2.34	Call	USD 16,764.7059	Upwards to the next 4 digits (0.0001 points)	USD 17,100	Upwards to the next -1 digits (10 points)	0%	20%	2%	100%	USDSOFR=	0%	5%	+4.50%	Open End	500	No
CH1332885123	200,000	200,000	CHF 2.52	Call	USD 16,666.6667	Upwards to the next 4 digits (0.0001 points)	USD 17,000	Upwards to the next -1 digits (10 points)	0%	20%	2%	100%	USDSOFR=	0%	5%	+4.50%	Open End	500	No
CH1332885131	190,000	190,000	CHF 2.69	Call	USD 16,568.6275	Upwards to the next 4 digits (0.0001 points)	USD 16,900	Upwards to the next -1 digits (10 points)	0%	20%	2%	100%	USDSOFR=	0%	5%	+4.50%	Open End	500	No
CH1332885149	180,000	180,000	CHF 2.86	Call	USD 16,470.5882	Upwards to the next 4 digits (0.0001 points)	USD 16,800	Upwards to the next -1 digits (10 points)	0%	20%	2%	100%	USDSOFR=	0%	5%	+4.50%	Open End	500	No
CH1332885156	170,000	170,000	CHF 3.04	Call	USD 16,372.5490	Upwards to the next 4 digits (0.0001 points)	USD 16,700	Upwards to the next -1 digits (10 points)	0%	20%	2%	100%	USDSOFR=	0%	5%	+4.50%	Open End	500	No
CH1332885164	160,000	160,000	CHF 3.21	Call	USD 16,274.5098	Upwards to the next 4 digits	USD 16,600	Upwards to the next -1 digits (10 points)	0%	20%	2%	100%	USDSOFR=	0%	5%	+4.50%	Open End	500	No

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						(0.0001 points)		points)											
CH1332885172	150,000	150,000	CHF 3.38	Call	USD 16,176.4706	Upwards to the next 4 digits (0.0001 points)	USD 16,500	Upwards to the next -1 digits (10 points)	0%	20%	2%	100%	USDSOFR=	0%	5%	+4.50%	Open End	500	No
CH1332885180	150,000	150,000	CHF 3.56	Call	USD 16,078.4314	Upwards to the next 4 digits (0.0001 points)	USD 16,400	Upwards to the next -1 digits (10 points)	0%	20%	2%	100%	USDSOFR=	0%	5%	+4.50%	Open End	500	No
CH1332885198	140,000	140,000	CHF 3.73	Call	USD 15,980.3922	Upwards to the next 4 digits (0.0001 points)	USD 16,300	Upwards to the next -1 digits (10 points)	0%	20%	2%	100%	USDSOFR=	0%	5%	+4.50%	Open End	500	No
CH1332885206	340,000	340,000	CHF 1.49	Put	USD 18,928.5714	Downwards to the next 4 digits (0.0001 points)	USD 18,550	Downwards to the next -1 digits (10 points)	0%	20%	2%	100%	USDSOFR=	0%	5%	-4.50%	Open End	500	No
CH1332885214	320,000	320,000	CHF 1.58	Put	USD 18,979.5918	Downwards to the next 4 digits (0.0001 points)	USD 18,600	Downwards to the next -1 digits (10 points)	0%	20%	2%	100%	USDSOFR=	0%	5%	-4.50%	Open End	500	No
CH1332885222	300,000	300,000	CHF 1.67	Put	USD 19,030.6122	Downwards to the next 4 digits (0.0001 points)	USD 18,650	Downwards to the next -1 digits (10 points)	0%	20%	2%	100%	USDSOFR=	0%	5%	-4.50%	Open End	500	No
CH1332885230	290,000	290,000	CHF 1.76	Put	USD 19,081.6327	Downwards to the next 4 digits (0.0001 points)	USD 18,700	Downwards to the next -1 digits (10 points)	0%	20%	2%	100%	USDSOFR=	0%	5%	-4.50%	Open End	500	No

Series Number / ISIN Code	No. of Securities issued	No. of Securities	Issue Price per Security	Call / Put	Exercise Price	Capitalised Exercise Price Rounding Rule	Security Threshold on the Commencement Date	Security Threshold Rounding Rule	Minimum Security Percentage	Maximum Security Percentage	Security Percentage on the Commencement Date	Dividend Percentage	Interbank Rate 1 Screen Page	Minimum Financing Rate Percentage	Maximum Financing Rate Percentage	Financing Rate Percentage on the Commencement Date	Redemption Date	Parity	SPECIFIED SECURITIES PURSUANT TO SECTION 871(m)
CH1332885248	280,000	280,000	CHF 1.85	Put	USD 19,132.6531	Downwards to the next 4 digits (0.0001 points)	USD 18,750	Downwards to the next - 1 digits (10 points)	0%	20%	2%	100%	USDSOFR=	0%	5%	-4.50%	Open End	500	No
CH1332885255	260,000	260,000	CHF 1.94	Put	USD 19,183.6735	Downwards to the next 4 digits (0.0001 points)	USD 18,800	Downwards to the next - 1 digits (10 points)	0%	20%	2%	100%	USDSOFR=	0%	5%	-4.50%	Open End	500	No
CH1332885263	250,000	250,000	CHF 2.03	Put	USD 19,234.6939	Downwards to the next 4 digits (0.0001 points)	USD 18,850	Downwards to the next - 1 digits (10 points)	0%	20%	2%	100%	USDSOFR=	0%	5%	-4.50%	Open End	500	No
CH1332885271	240,000	240,000	CHF 2.12	Put	USD 19,285.7143	Downwards to the next 4 digits (0.0001 points)	USD 18,900	Downwards to the next - 1 digits (10 points)	0%	20%	2%	100%	USDSOFR=	0%	5%	-4.50%	Open End	500	No
CH1332885289	230,000	230,000	CHF 2.21	Put	USD 19,336.7347	Downwards to the next 4 digits (0.0001 points)	USD 18,950	Downwards to the next - 1 digits (10 points)	0%	20%	2%	100%	USDSOFR=	0%	5%	-4.50%	Open End	500	No
CH1332885297	210,000	210,000	CHF 2.48	Put	USD 19,489.7959	Downwards to the next 4 digits (0.0001 points)	USD 19,100	Downwards to the next - 1 digits (10 points)	0%	20%	2%	100%	USDSOFR=	0%	5%	-4.50%	Open End	500	No
CH1332885305	190,000	190,000	CHF 2.66	Put	USD 19,591.8367	Downwards to the next 4 digits (0.0001 points)	USD 19,200	Downwards to the next - 1 digits (10 points)	0%	20%	2%	100%	USDSOFR=	0%	5%	-4.50%	Open End	500	No
CH1332885313	180,000	180,000	CHF 2.84	Put	USD 19,693.8776	Downwards to the next 4 digits	USD 19,300	Downwards to the next - 1 digits (10	0%	20%	2%	100%	USDSOFR=	0%	5%	-4.50%	Open End	500	No

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						(0.0001 points)		points)											
CH1332885321	170,000	170,000	CHF 3.03	Put	USD 19,795.9184	Downwards to the next 4 digits (0.0001 points)	USD 19,400	Downwards to the next - 1 digits (10 points)	0%	20%	2%	100%	USDSOFR=	0%	5%	-4.50%	Open End	500	No
CH1332885339	160,000	160,000	CHF 3.21	Put	USD 19,897.9592	Downwards to the next 4 digits (0.0001 points)	USD 19,500	Downwards to the next - 1 digits (10 points)	0%	20%	2%	100%	USDSOFR=	0%	5%	-4.50%	Open End	500	No
CH1332885347	150,000	150,000	CHF 3.39	Put	USD 20,000.0000	Downwards to the next 4 digits (0.0001 points)	USD 19,600	Downwards to the next - 1 digits (10 points)	0%	20%	2%	100%	USDSOFR=	0%	5%	-4.50%	Open End	500	No
CH1332885354	150,000	150,000	CHF 3.57	Put	USD 20,102.0408	Downwards to the next 4 digits (0.0001 points)	USD 19,700	Downwards to the next - 1 digits (10 points)	0%	20%	2%	100%	USDSOFR=	0%	5%	-4.50%	Open End	500	No
CH1332885362	140,000	140,000	CHF 3.75	Put	USD 20,204.0816	Downwards to the next 4 digits (0.0001 points)	USD 19,800	Downwards to the next - 1 digits (10 points)	0%	20%	2%	100%	USDSOFR=	0%	5%	-4.50%	Open End	500	No
CH1332885370	130,000	130,000	CHF 4.11	Put	USD 20,408.1633	Downwards to the next 4 digits (0.0001 points)	USD 20,000	Downwards to the next - 1 digits (10 points)	0%	20%	2%	100%	USDSOFR=	0%	5%	-4.50%	Open End	500	No
CH1332885388	120,000	120,000	CHF 4.47	Put	USD 20,612.2449	Downwards to the next 4 digits (0.0001 points)	USD 20,200	Downwards to the next - 1 digits (10 points)	0%	20%	2%	100%	USDSOFR=	0%	5%	-4.50%	Open End	500	No

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CH1332885396	110,000	110,000	CHF 4.83	Put	USD 20,816.3265	Downwards to the next 4 digits (0.0001 points)	USD 20,400	Downwards to the next -1 digits (10 points)	0%	20%	2%	100%	USDSOFR=	0%	5%	-4.50%	Open End	500	No
CH1332885404	100,000	100,000	CHF 5.19	Put	USD 21,020.4082	Downwards to the next 4 digits (0.0001 points)	USD 20,600	Downwards to the next -1 digits (10 points)	0%	20%	2%	100%	USDSOFR=	0%	5%	-4.50%	Open End	500	No
CH1332885412	100,000	100,000	CHF 5.56	Put	USD 21,224.4898	Downwards to the next 4 digits (0.0001 points)	USD 20,800	Downwards to the next -1 digits (10 points)	0%	20%	2%	100%	USDSOFR=	0%	5%	-4.50%	Open End	500	No
CH1332885420	90,000	90,000	CHF 5.92	Put	USD 21,428.5714	Downwards to the next 4 digits (0.0001 points)	USD 21,000	Downwards to the next -1 digits (10 points)	0%	20%	2%	100%	USDSOFR=	0%	5%	-4.50%	Open End	500	No
CH1332885438	80,000	80,000	CHF 6.82	Put	USD 21,938.7755	Downwards to the next 4 digits (0.0001 points)	USD 21,500	Downwards to the next -1 digits (10 points)	0%	20%	2%	100%	USDSOFR=	0%	5%	-4.50%	Open End	500	No
CH1332885446	70,000	70,000	CHF 7.72	Put	USD 22,448.9796	Downwards to the next 4 digits (0.0001 points)	USD 22,000	Downwards to the next -1 digits (10 points)	0%	20%	2%	100%	USDSOFR=	0%	5%	-4.50%	Open End	500	No
CH1332885453	200,000	200,000	CHF 2.62	Call	USD 4,803.9216	Upwards to the next 4 digits (0.0001 points)	USD 4,900	Upwards to the next -1 digits (10 points)	0%	20%	2%	100%	USDSOFR=	0%	5%	+4.50%	Open End	100	No
CH1332885461	150,000	150,000	CHF 3.48	Call	USD 4,705.8824	Upwards to the next 4 digits	USD 4,800	Upwards to the next -1 digits (10 points)	0%	20%	2%	100%	USDSOFR=	0%	5%	+4.50%	Open End	100	No

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						(0.0001 points)		points)											
CH1332885479	120,000	120,000	CHF 4.35	Call	USD 4,607.8431	Upwards to the next 4 digits (0.0001 points)	USD 4,700	Upwards to the next -1 digits (10 points)	0%	20%	2%	100%	USDSOFR=	0%	5%	+4.50%	Open End	100	No
CH1332885487	100,000	100,000	CHF 5.22	Call	USD 4,509.8039	Upwards to the next 4 digits (0.0001 points)	USD 4,600	Upwards to the next -1 digits (10 points)	0%	20%	2%	100%	USDSOFR=	0%	5%	+4.50%	Open End	100	No
CH1332885495	190,000	190,000	CHF 2.74	Put	USD 5,408.1633	Downwards to the next 4 digits (0.0001 points)	USD 5,300	Downwards to the next -1 digits (10 points)	0%	20%	2%	100%	USDSOFR=	0%	5%	-4.50%	Open End	100	No
CH1332885503	140,000	140,000	CHF 3.64	Put	USD 5,510.2041	Downwards to the next 4 digits (0.0001 points)	USD 5,400	Downwards to the next -1 digits (10 points)	0%	20%	2%	100%	USDSOFR=	0%	5%	-4.50%	Open End	100	No
CH1332885511	120,000	120,000	CHF 4.54	Put	USD 5,612.2449	Downwards to the next 4 digits (0.0001 points)	USD 5,500	Downwards to the next -1 digits (10 points)	0%	20%	2%	100%	USDSOFR=	0%	5%	-4.50%	Open End	100	No
CH1332885529	100,000	100,000	CHF 5.45	Put	USD 5,714.2857	Downwards to the next 4 digits (0.0001 points)	USD 5,600	Downwards to the next -1 digits (10 points)	0%	20%	2%	100%	USDSOFR=	0%	5%	-4.50%	Open End	100	No
CH1332885537	70,000	70,000	CHF 7.25	Put	USD 5,918.3673	Downwards to the next 4 digits (0.0001 points)	USD 5,800	Downwards to the next -1 digits (10 points)	0%	20%	2%	100%	USDSOFR=	0%	5%	-4.50%	Open End	100	No

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CH1332885545	60,000	60,000	CHF 9.06	Put	USD 6,122.4490	Downwards to the next 4 digits (0.0001 points)	USD 6,000	Downwards to the next -1 digits (10 points)	0%	20%	2%	100%	USDSOFR=	0%	5%	-4.50%	Open End	100	No
CH1332885552	510,000	510,000	CHF 1	Call	CHF 10,980.3922	Upwards to the next 4 digits (0.0001 points)	CHF 11,200	Upwards to the next -1 digits (10 points)	0%	20%	2%	100%	SARON.S	0%	5%	+4.50%	Open End	500	No
CH1332885560	420,000	420,000	CHF 1.20	Call	CHF 10,882.3529	Upwards to the next 4 digits (0.0001 points)	CHF 11,100	Upwards to the next -1 digits (10 points)	0%	20%	2%	100%	SARON.S	0%	5%	+4.50%	Open End	500	No
CH1332885578	360,000	360,000	CHF 1.39	Call	CHF 10,784.3137	Upwards to the next 4 digits (0.0001 points)	CHF 11,000	Upwards to the next -1 digits (10 points)	0%	20%	2%	100%	SARON.S	0%	5%	+4.50%	Open End	500	No
CH1332885586	320,000	320,000	CHF 1.59	Call	CHF 10,686.2745	Upwards to the next 4 digits (0.0001 points)	CHF 10,900	Upwards to the next -1 digits (10 points)	0%	20%	2%	100%	SARON.S	0%	5%	+4.50%	Open End	500	No
CH1332885594	290,000	290,000	CHF 1.78	Call	CHF 10,588.2353	Upwards to the next 4 digits (0.0001 points)	CHF 10,800	Upwards to the next -1 digits (10 points)	0%	20%	2%	100%	SARON.S	0%	5%	+4.50%	Open End	500	No
CH1332885602	260,000	260,000	CHF 1.98	Call	CHF 10,490.1961	Upwards to the next 4 digits (0.0001 points)	CHF 10,700	Upwards to the next -1 digits (10 points)	0%	20%	2%	100%	SARON.S	0%	5%	+4.50%	Open End	500	No
CH1332885610	230,000	230,000	CHF 2.18	Call	CHF 10,392.1569	Upwards to the next 4 digits	CHF 10,600	Upwards to the next -1 digits (10	0%	20%	2%	100%	SARON.S	0%	5%	+4.50%	Open End	500	No

Series Number / ISIN Code	No. of Securities issued	No. of Securities	Issue Price per Security	Call / Put	Exercise Price	Capitalised Exercise Price Rounding Rule	Security Threshold on the Commencement Date	Security Threshold Rounding Rule	Minimum Security Percentage	Maximum Security Percentage	Security Percentage on the Commencement Date	Dividend Percentage	Interbank Rate 1 Screen Page	Minimum Financing Rate Percentage	Maximum Financing Rate Percentage	Financing Rate Percentage on the Commencement Date	Redemption Date	Parity	SPECIFIED SECURITIES PURSUANT TO SECTION 871(m)
						(0.0001 points)		points)											
CH1332885628	290,000	290,000	CHF 1.73	Put	CHF 12,346.9388	Downwards to the next 4 digits (0.0001 points)	CHF 12,100	Downwards to the next - 1 digits (10 points)	0%	20%	2%	100%	SARON.S	0%	5%	-4.50%	Open End	500	No
CH1332885636	260,000	260,000	CHF 1.94	Put	CHF 12,448.9796	Downwards to the next 4 digits (0.0001 points)	CHF 12,200	Downwards to the next - 1 digits (10 points)	0%	20%	2%	100%	SARON.S	0%	5%	-4.50%	Open End	500	No
CH1332885644	240,000	240,000	CHF 2.14	Put	CHF 12,551.0204	Downwards to the next 4 digits (0.0001 points)	CHF 12,300	Downwards to the next - 1 digits (10 points)	0%	20%	2%	100%	SARON.S	0%	5%	-4.50%	Open End	500	No
CH1332885651	220,000	220,000	CHF 2.35	Put	CHF 12,653.0612	Downwards to the next 4 digits (0.0001 points)	CHF 12,400	Downwards to the next - 1 digits (10 points)	0%	20%	2%	100%	SARON.S	0%	5%	-4.50%	Open End	500	No
CH1332885669	200,000	200,000	CHF 2.55	Put	CHF 12,755.1020	Downwards to the next 4 digits (0.0001 points)	CHF 12,500	Downwards to the next - 1 digits (10 points)	0%	20%	2%	100%	SARON.S	0%	5%	-4.50%	Open End	500	No
CH1332885677	150,000	150,000	CHF 3.57	Put	CHF 13,265.3061	Downwards to the next 4 digits (0.0001 points)	CHF 13,000	Downwards to the next - 1 digits (10 points)	0%	20%	2%	100%	SARON.S	0%	5%	-4.50%	Open End	500	No
CH1332885685	130,000	130,000	CHF 3.98	Put	CHF 13,469.3878	Downwards to the next 4 digits (0.0001 points)	CHF 13,200	Downwards to the next - 1 digits (10 points)	0%	20%	2%	100%	SARON.S	0%	5%	-4.50%	Open End	500	No

Series Number / ISIN Code	No. of Securities issued	No. of Securities	Issue Price per Security	Call / Put	Exercise Price	Capitalised Exercise Price Rounding Rule	Security Threshold on the Commencement Date	Security Threshold Rounding Rule	Minimum Security Percentage	Maximum Security Percentage	Security Percentage on the Commencement Date	Dividend Percentage	Interbank Rate 1 Screen Page	Minimum Financing Rate Percentage	Maximum Financing Rate Percentage	Financing Rate Percentage on the Commencement Date	Redemption Date	Parity	SPECIFIED SECURITIES PURSUANT TO SECTION 871(m)
CH1332885693	110,000	110,000	CHF 4.59	Put	CHF 13,775.5102	Downwards to the next 4 digits (0.0001 points)	CHF 13,500	Downwards to the next - 1 digits (10 points)	0%	20%	2%	100%	SARON.S	0%	5%	-4.50%	Open End	500	No
CH1332885701	90,000	90,000	CHF 5.61	Put	CHF 14,285.7143	Downwards to the next 4 digits (0.0001 points)	CHF 14,000	Downwards to the next - 1 digits (10 points)	0%	20%	2%	100%	SARON.S	0%	5%	-4.50%	Open End	500	No

Series Number / ISIN Code	Valoren Code	Symbol	Index	Index Currency	ISIN of Index	Reuters Code of Index	Index Sponsor	Index Sponsor Website	Exchange	Exchange Website	Business Day Centre	Settlement Currency
CH1290998405	129099840	ULJABP	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1290998413	129099841	ULKABP	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1290998421	129099842	ULLABP	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1290998439	129099843	ULMABP	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1290998447	129099844	ULNABP	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1290998454	129099845	ULOABP	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1290998462	129099846	ULPABP	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1290998470	129099847	ULQABP	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF

Series Number / ISIN Code	Valoren Code	Symbol	Index	Index Currency	ISIN of Index	Reuters Code of Index	Index Sponsor	Index Sponsor Website	Exchange	Exchange Website	Business Day Centre	Settlement Currency
CH129099848	129099848	ULRABP	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH129099849	129099849	ULSABP	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH129099850	129099850	ULTABP	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH129099851	129099851	ULUABP	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH129099852	129099852	ULVABP	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH129099853	129099853	ULWABP	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH129099854	129099854	ULXABP	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH129099855	129099855	ULYABP	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH129099856	129099856	ULZABP	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH129099857	129099857	UMAABP	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH129099858	129099858	UMBABP	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH129099859	129099859	UMCABP	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH129099860	129099860	UMDABP	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH129099861	129099861	UMEABP	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH129099862	129099862	UMFABP	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH129099863	129099863	UMGABP	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH129099864	129099864	UMHABP	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH129099865	129099865	UMIABP	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF

Series Number / ISIN Code	Valoren Code	Symbol	Index	Index Currency	ISIN of Index	Reuters Code of Index	Index Sponsor	Index Sponsor Website	Exchange	Exchange Website	Business Day Centre	Settlement Currency
CH1290998660	129099866	UMJABP	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1290998678	129099867	UMKABP	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1290998686	129099868	UMLABP	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1290998694	129099869	UMMABP	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1290998702	129099870	UMNABP	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1290998710	129099871	UMOABP	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1290998728	129099872	UMPABP	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1290998736	129099873	UMQABP	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1290998744	129099874	UMRABP	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1290998751	129099875	UMSABP	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1290998769	129099876	UMTABP	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1290998777	129099877	UMUABP	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1290998785	129099878	UMVABP	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1290998793	129099879	UMWABP	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1290998801	129099880	UMXABP	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1290998819	129099881	UMYABP	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1290998827	129099882	UMZABP	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1332884852	133288485	UNAABP	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF

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CH1332884860	133288486	UNBABP	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1332884878	133288487	UNCABP	Dow Jones Industrial Average®	USD	US2605661048	.DJI	S&P Dow Jones Indices LLC ("SPDJI")	www.spglobal.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	-	Zurich	CHF
CH1332884886	133288488	UNDABP	Dow Jones Industrial Average®	USD	US2605661048	.DJI	S&P Dow Jones Indices LLC ("SPDJI")	www.spglobal.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	-	Zurich	CHF
CH1332884894	133288489	UNEABP	Dow Jones Industrial Average®	USD	US2605661048	.DJI	S&P Dow Jones Indices LLC ("SPDJI")	www.spglobal.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	-	Zurich	CHF
CH1332884902	133288490	UNFABP	Dow Jones Industrial Average®	USD	US2605661048	.DJI	S&P Dow Jones Indices LLC ("SPDJI")	www.spglobal.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	-	Zurich	CHF
CH1332884910	133288491	UNGABP	Dow Jones Industrial Average®	USD	US2605661048	.DJI	S&P Dow Jones Indices LLC ("SPDJI")	www.spglobal.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	-	Zurich	CHF
CH1332884928	133288492	UNHABP	Dow Jones Industrial Average®	USD	US2605661048	.DJI	S&P Dow Jones Indices LLC ("SPDJI")	www.spglobal.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	-	Zurich	CHF
CH1332884936	133288493	UNIABP	Dow Jones Industrial Average®	USD	US2605661048	.DJI	S&P Dow Jones Indices LLC ("SPDJI")	www.spglobal.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	-	Zurich	CHF
CH1332884944	133288494	UNJABP	Dow Jones Industrial Average®	USD	US2605661048	.DJI	S&P Dow Jones Indices LLC ("SPDJI")	www.spglobal.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	-	Zurich	CHF
CH1332884951	133288495	UNKABP	Dow Jones Industrial Average®	USD	US2605661048	.DJI	S&P Dow Jones Indices LLC ("SPDJI")	www.spglobal.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	-	Zurich	CHF
CH1332884969	133288496	UNLABP	Dow Jones Industrial Average®	USD	US2605661048	.DJI	S&P Dow Jones Indices LLC ("SPDJI")	www.spglobal.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	-	Zurich	CHF
CH1332884977	133288497	UNMABP	Dow Jones Industrial Average®	USD	US2605661048	.DJI	S&P Dow Jones Indices LLC ("SPDJI")	www.spglobal.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	-	Zurich	CHF
CH1332884985	133288498	UNNABP	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH133288499	1332884	UNOABP	Nasdaq-100 ®	USD	US63110110	.NDX	NASDAQ Group	https://indexes.nasdaq	NASDAQ	www.nasdaq.com	Zurich	CHF

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3	99				26		Inc	gomx.com				
CH1332885008	133288500	UNPABP	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaq.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1332885016	133288501	UNQABP	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaq.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1332885024	133288502	UNRABP	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaq.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1332885032	133288503	UNSABP	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaq.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1332885040	133288504	UNTABP	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaq.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1332885057	133288505	UNUABP	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaq.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1332885065	133288506	UNVABP	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaq.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1332885073	133288507	UNWABP	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaq.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1332885081	133288508	UNXABP	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaq.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1332885099	133288509	UNYABP	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaq.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1332885107	133288510	UNZABP	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaq.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1332885115	133288511	UOAABP	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaq.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1332885123	133288512	UOBABP	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaq.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1332885131	133288513	UOCABP	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaq.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1332885149	133288514	UODABP	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaq.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1332885156	133288515	UOEABP	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaq.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1332885164	133288516	UOFABP	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaq.com	NASDAQ	www.nasdaq.com	Zurich	CHF

Series Number / ISIN Code	Valoren Code	Symbol	Index	Index Currency	ISIN of Index	Reuters Code of Index	Index Sponsor	Index Sponsor Website	Exchange	Exchange Website	Business Day Centre	Settlement Currency
CH1332885172	133288517	UOGABP	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1332885180	133288518	UOHABP	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1332885198	133288519	UOIABP	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1332885206	133288520	UOJABP	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1332885214	133288521	UOKABP	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1332885222	133288522	UOLABP	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1332885230	133288523	UOMABP	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1332885248	133288524	UONABP	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1332885255	133288525	UOOABP	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1332885263	133288526	UOPABP	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1332885271	133288527	UOQABP	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1332885289	133288528	UORABP	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1332885297	133288529	UOSABP	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1332885305	133288530	UOTABP	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1332885313	133288531	UOUABP	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1332885321	133288532	UOVABP	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1332885339	133288533	UOWABP	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1332885347	133288534	UOXABP	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF

Series Number / ISIN Code	Valoren Code	Symbol	Index	Index Currency	ISIN of Index	Reuters Code of Index	Index Sponsor	Index Sponsor Website	Exchange	Exchange Website	Business Day Centre	Settlement Currency
CH1332885354	133288535	UOYABP	Nasdaq-100®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1332885362	133288536	UOZABP	Nasdaq-100®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1332885370	133288537	UPAABP	Nasdaq-100®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1332885388	133288538	UPBABP	Nasdaq-100®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1332885396	133288539	UPCABP	Nasdaq-100®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1332885404	133288540	UPDABP	Nasdaq-100®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1332885412	133288541	UPEABP	Nasdaq-100®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1332885420	133288542	UPFABP	Nasdaq-100®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1332885438	133288543	UPGABP	Nasdaq-100®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1332885446	133288544	UPHABP	Nasdaq-100®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1332885453	133288545	UPIABP	S&P 500®	USD	US78378X1072	.SPX	S&P Dow Jones Indices LLC ("SPDJI")	www.spglobal.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	-	Zurich	CHF
CH1332885461	133288546	UPJABP	S&P 500®	USD	US78378X1072	.SPX	S&P Dow Jones Indices LLC ("SPDJI")	www.spglobal.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	-	Zurich	CHF
CH1332885479	133288547	UPKABP	S&P 500®	USD	US78378X1072	.SPX	S&P Dow Jones Indices LLC ("SPDJI")	www.spglobal.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	-	Zurich	CHF
CH1332885487	133288548	UPLABP	S&P 500®	USD	US78378X1072	.SPX	S&P Dow Jones Indices LLC ("SPDJI")	www.spglobal.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	-	Zurich	CHF
CH1332885495	133288549	UPMABP	S&P 500®	USD	US78378X1072	.SPX	S&P Dow Jones Indices LLC ("SPDJI")	www.spglobal.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	-	Zurich	CHF
CH1332885503	133288550	UPNABP	S&P 500®	USD	US78378X1072	.SPX	S&P Dow Jones Indices LLC	www.spglobal.com	As set out in Annex 1 for a Composite Index	-	Zurich	CHF

Series Number / ISIN Code	Valoren Code	Symbol	Index	Index Currency	ISIN of Index	Reuters Code of Index	Index Sponsor	Index Sponsor Website	Exchange	Exchange Website	Business Day Centre	Settlement Currency
							("SPDJI")		(Multi-Exchange Index)			
CH1332885511	133288551	UPOABP	S&P 500®	USD	US78378X1072	.SPX	S&P Dow Jones Indices LLC ("SPDJI")	www.spglobal.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	-	Zurich	CHF
CH1332885529	133288552	UPPABP	S&P 500®	USD	US78378X1072	.SPX	S&P Dow Jones Indices LLC ("SPDJI")	www.spglobal.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	-	Zurich	CHF
CH1332885537	133288553	UPQABP	S&P 500®	USD	US78378X1072	.SPX	S&P Dow Jones Indices LLC ("SPDJI")	www.spglobal.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	-	Zurich	CHF
CH1332885545	133288554	UPRABP	S&P 500®	USD	US78378X1072	.SPX	S&P Dow Jones Indices LLC ("SPDJI")	www.spglobal.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	-	Zurich	CHF
CH1332885552	133288555	UPSABP	Swiss Market Index®	CHF	CH0009980894	.SSMI	SIX Swiss Exchange AG	www.six-swiss-exchange.com	SIX Swiss Exchange AG	www.six-swiss-exchange.com	Zurich	CHF
CH1332885560	133288556	UPTABP	Swiss Market Index®	CHF	CH0009980894	.SSMI	SIX Swiss Exchange AG	www.six-swiss-exchange.com	SIX Swiss Exchange AG	www.six-swiss-exchange.com	Zurich	CHF
CH1332885578	133288557	UPUABP	Swiss Market Index®	CHF	CH0009980894	.SSMI	SIX Swiss Exchange AG	www.six-swiss-exchange.com	SIX Swiss Exchange AG	www.six-swiss-exchange.com	Zurich	CHF
CH1332885586	133288558	UPVABP	Swiss Market Index®	CHF	CH0009980894	.SSMI	SIX Swiss Exchange AG	www.six-swiss-exchange.com	SIX Swiss Exchange AG	www.six-swiss-exchange.com	Zurich	CHF
CH1332885594	133288559	UPWABP	Swiss Market Index®	CHF	CH0009980894	.SSMI	SIX Swiss Exchange AG	www.six-swiss-exchange.com	SIX Swiss Exchange AG	www.six-swiss-exchange.com	Zurich	CHF
CH1332885602	133288560	UPXABP	Swiss Market Index®	CHF	CH0009980894	.SSMI	SIX Swiss Exchange AG	www.six-swiss-exchange.com	SIX Swiss Exchange AG	www.six-swiss-exchange.com	Zurich	CHF
CH1332885610	133288561	UPYABP	Swiss Market Index®	CHF	CH0009980894	.SSMI	SIX Swiss Exchange AG	www.six-swiss-exchange.com	SIX Swiss Exchange AG	www.six-swiss-exchange.com	Zurich	CHF
CH1332885628	133288562	UPZABP	Swiss Market Index®	CHF	CH0009980894	.SSMI	SIX Swiss Exchange AG	www.six-swiss-exchange.com	SIX Swiss Exchange AG	www.six-swiss-exchange.com	Zurich	CHF
CH1332885636	133288563	UQAABP	Swiss Market Index®	CHF	CH0009980894	.SSMI	SIX Swiss Exchange AG	www.six-swiss-exchange.com	SIX Swiss Exchange AG	www.six-swiss-exchange.com	Zurich	CHF
CH1332885644	133288564	UQBABP	Swiss Market Index®	CHF	CH0009980894	.SSMI	SIX Swiss Exchange AG	www.six-swiss-exchange.com	SIX Swiss Exchange AG	www.six-swiss-exchange.com	Zurich	CHF
CH1332885651	133288565	UQCABP	Swiss Market Index®	CHF	CH0009980894	.SSMI	SIX Swiss Exchange AG	www.six-swiss-exchange.com	SIX Swiss Exchange AG	www.six-swiss-exchange.com	Zurich	CHF
CH133288566	133288566	UQDABP	Swiss Market	CHF	CH0009980894	.SSMI	SIX Swiss	www.six-swiss-exchange.com	SIX Swiss Exchange AG	www.six-swiss-exchange.com	Zurich	CHF

Series Number / ISIN Code	Valoren Code	Symbol	Index	Index Currency	ISIN of Index	Reuters Code of Index	Index Sponsor	Index Sponsor Website	Exchange	Exchange Website	Business Day Centre	Settlement Currency
9	66		Index®		94		Exchange AG	exchange.com		exchange.com		
CH1332885677	133288567	UQEABP	Swiss Market Index®	CHF	CH0009980894	.SSMI	SIX Swiss Exchange AG	www.six-swiss-exchange.com	SIX Swiss Exchange AG	www.six-swiss-exchange.com	Zurich	CHF
CH1332885685	133288568	UQFABP	Swiss Market Index®	CHF	CH0009980894	.SSMI	SIX Swiss Exchange AG	www.six-swiss-exchange.com	SIX Swiss Exchange AG	www.six-swiss-exchange.com	Zurich	CHF
CH1332885693	133288569	UQGABP	Swiss Market Index®	CHF	CH0009980894	.SSMI	SIX Swiss Exchange AG	www.six-swiss-exchange.com	SIX Swiss Exchange AG	www.six-swiss-exchange.com	Zurich	CHF
CH1332885701	133288570	UQHABP	Swiss Market Index®	CHF	CH0009980894	.SSMI	SIX Swiss Exchange AG	www.six-swiss-exchange.com	SIX Swiss Exchange AG	www.six-swiss-exchange.com	Zurich	CHF

GENERAL PROVISIONS

The following terms apply to each series of Securities:

1. **Issuer:** BNP Paribas Issuance B.V.
2. **Guarantor:** BNP Paribas
3. **Trade Date:** 1 March 2024.
4. **Issue Date:** 4 March 2024.
5. **Consolidation:** Not applicable.
6. **Type of Securities:**
 - (a) Certificates.
 - (b) The Securities are Index Securities.
The Certificates are OET Certificates and are OET Call Certificates or OET Put Certificates.

The provisions of Annex 1 (*Additional Terms and Conditions for Index Securities*) and Annex 11 (*Additional Terms and Conditions for OET Certificates*) shall apply.
7. **Form of Securities:** Uncertificated Securities.
8. **Business Day Centre(s):** The applicable Business Day Centre for the purposes of the definition of "Business Day" in Condition 1 is as set out in Specific Provisions for each Series above.
9. **Settlement:** Settlement will be by way of cash payment (Cash Settled Securities).
10. **Variation of Settlement:**
 - (a) **Issuer's option to vary settlement:** The Issuer does not have the option to vary settlement in respect of the Securities.
11. **Relevant Asset(s):** Not applicable.
12. **Entitlement:** Not applicable.
13. **Conversion Rate:** The Conversion Rate equal one if the relevant Index Currency is the same as the Settlement Currency or otherwise the applicable rate of exchange for conversion of any amount into the relevant Settlement Currency for the purposes of determining the Settlement Price (as defined in the relevant Annex to the Terms and Conditions) or the Cash Settlement Amount (as defined in Condition 1).
14. **Settlement Currency:** The settlement currency for the payment of the Cash Settlement Amount is as set out in "Specific Provisions for each Series" above.
15. **Syndication:** The Securities will be distributed on a non-syndicated basis.
16. **Minimum Trading Size:** Not applicable.
17. **Security Agent:** BNP Paribas, Paris, Zurich Branch.
18. **Calculation Agent:** BNP Paribas Financial Markets S.N.C.
20 boulevard des Italiens 75009 Paris, France.
19. **Governing law:** French law.
20. **Special conditions or other modifications to the Terms and Conditions:** Not applicable
21. **Masse provisions (Condition 9.4):** Not applicable.

PRODUCT SPECIFIC PROVISIONS (ALL SECURITIES)

22. **Index Securities:** Applicable.
 - (a) **Index/Basket of** See the "Specific Provisions for each Series" above.

Indices/Index Sponsor(s):

- (b) **Index Currency:** See the "Specific Provisions for each Series" above.
 - (c) **Exchange(s):** See the "Specific Provisions for each Series" above.
 - (d) **Related Exchange(s):** All Exchanges.
 - (e) **Exchange Business Day:** Single Index Basis.
 - (f) **Scheduled Trading Day:** Single Index Basis.
 - (g) **Weighting:** Not applicable.
 - (h) **Settlement Price:** As set out in sub-paragraph (b) of the definition of "Settlement Price" provided in Condition 1 of Annex 1 - Additional Terms and Conditions for Index Securities.
 - (i) **Disrupted Day:** As per Conditions.
 - (j) **Specified Maximum Days of Disruption:** Twenty (20) Scheduled Trading Days.
 - (k) **Valuation Time:** The Scheduled Closing Time as defined in Condition 1.
 - (l) **Delayed Redemption on Occurrence of an Index Adjustments Event:** Not applicable.
 - (m) **Index Correction Period:** As per Conditions.
 - (n) **Other terms or special conditions:** Not applicable.
 - (o) **Additional provisions applicable to Custom Indices:** Not applicable.
 - (p) **Additional provisions applicable to Futures Price Valuation:** Not applicable.
23. **Share Securities/ETI Share Securities:** Not applicable.
24. **ETI Securities:** Not applicable.
25. **Debt Securities:** Not applicable.
26. **Commodity Securities:** Not applicable.
27. **Inflation Index Securities:** Not applicable.
28. **Currency Securities:** Not applicable.
29. **Fund Securities:** Not applicable.
30. **Futures Securities:** Not applicable.
31. **OET Certificates:** Applicable.
- (a) **Final Price:** As per OET Certificate Conditions.
 - (b) **Valuation Date:** As per OET Certificate Conditions.
 - (c) **Exercise Price:** See the "Specific Provisions for each Series" above.
 - (d) **Capitalised Exercise Price:** Capitalised Exercise Price applicable, in accordance with the OET Certificate Conditions.

OET Website(s):
www.bnpparibasmarkets.ch

Local Business Day Centre(s): Zurich.

- (e) **Capitalised Exercise Price Rounding Rule:** See the "Specific Provisions for each Series" above.
- (f) **Dividend Percentage:** See the "Specific Provisions for each Series" above.
- (g) **Financing Rate:**
- (i) **Interbank Rate 1 Screen Page:** See the "Specific Provisions for each Series" above.
 - (ii) **Interbank Rate 1 Specified Time:** As per OET Certificate Conditions.
 - (iii) **Interbank Rate 2 Screen Page:** Not applicable.
 - (iv) **Interbank Rate 2 Specified Time:** Not applicable.
 - (v) **Financing Rate Percentage:** See the "Specific Provisions for each Series" above.
 - (vi) **Financing Rate Range:** See the "Specific Provisions for each Series" above.
- (h) **Automatic Early Redemption:** Applicable.
- (i) **Automatic Early Redemption Amount:**

The Automatic Early Redemption Payout, in respect of each Certificate, shall be equal to :

-in respect of *Call* Certificates:

$$\text{Max} \left(0; \left(\frac{\text{Final Price Early} - \text{Capitalised Exercise Price}}{\text{Parity} \times \text{Conversion Rate Early}} \right) \right);$$

-in respect of *Put* Certificates:

$$\text{Max} \left(0; \left(\frac{\text{Capitalised Exercise Price} - \text{Final Price Early}}{\text{Parity} \times \text{Conversion Rate Early}} \right) \right).$$

Where:

Final Price Early means as set out in OET Certificate Conditions.

Capitalised Exercise Price means as set out in § 31(d).

Parity means as set out in "Specific Provisions for each Series" above;

Conversion Rate Early means the Conversion Rate on the relevant Automatic Early Redemption Valuation Date;
 - (ii) **Automatic Early Redemption Date:** The fifth Business Days following the Valuation Date.
 - (iii) **Observation Price:** Official level.
 - (iv) **Observation Price Source:** Index Sponsor.
 - (v) **Observation Time(s):** At any time during the opening hours of the Exchange.
 - (vi) **Security Threshold:** As per OET Certificate Conditions.

The Security Threshold in respect of a Relevant Business Day will be published as soon as practicable after its determination on the OET

- Website(s), as set out in § 31(d)
- (vii) **Security Threshold Rounding Rule:** See the "Specific Provisions for each Series" above.
 - (viii) **Security Percentage:** See the "Specific Provisions for each Series" above.
 - (ix) **Minimum Security Percentage:** See the "Specific Provisions for each Series" above.
 - (x) **Maximum Security Percentage:** See the "Specific Provisions for each Series" above.
 - (xi) **Reset Date:** The first calendar day in each month or any calendar day.
 - (i) **Commencement Date:** As per OET Certificate Conditions.
 - (j) **Other provisions:** Not applicable.
32. **Constant Leverage Securities:** Not applicable.
33. **Additional Disruption Events:** Applicable.
34. **Optional Additional Disruption Events:** (a) The following Optional Additional Disruption Events apply to the Securities:
- Administrator/Benchmark Event
 - Increased Cost of Hedging
 - Currency Event
 - Loss of Stock Borrow
 - Increased Cost of Stock Borrow
- (b) The Maximum Stock Loan Rate is 25%.
- The Initial Stock Loan Rate is 25%.
- (c) Delayed Redemption on Occurrence of an Additional Disruption Event and/or Optional Additional Disruption Event: Not applicable.
35. **Knock-in Event:** Not applicable.
36. **Knock-out Event:** Not applicable.

PROVISIONS RELATING TO WARRANTS

37. **Provisions relating to Warrants:** Not applicable.

PROVISIONS RELATING TO CERTIFICATES

38. **Provisions relating to Certificates:** Applicable.
- (a) **Notional Amount of each Certificate:** Not applicable.
 - (b) **Partly Paid Certificates:** The Certificates are not Partly Paid Certificates.
 - (c) **Interest:** Not applicable.
 - (d) **Accrual to Redemption:** Not applicable.
 - (e) **Fixed Rate Provisions:** Not applicable.
 - (f) **Floating Rate Provisions:** Not applicable.
 - (g) **Linked Interest Certificates:** Not applicable.

- (h) **Index Linked Interest Certificates:** Not applicable.
- (i) **Share Linked/ETI Share Linked Interest Certificates:** Not applicable.
- (j) **ETI Linked Interest Certificates:** Not applicable.
- (k) **Debt Linked Interest Certificates:** Not applicable.
- (l) **Commodity Linked Interest Certificates:** Not applicable.
- (m) **Inflation Index Linked Interest Certificates:** Not applicable.
- (n) **Currency Linked Interest Certificates:** Not applicable.
- (o) **Fund Linked Interest Certificates:** Not applicable.
- (p) **Futures Linked Interest Certificates:** Not applicable.
- (q) **Instalment Certificates:** The Certificates are not Instalment Certificates.
- (r) **Issuer Call Option:** Not applicable.
- (s) **Holder Put Option:** Applicable provided that (i) no Automatic Early Redemption Event has occurred and (ii) the Issuer has not already designated the Valuation Date in accordance with the OET Certificate Conditions.
- (i) **Optional Redemption Date(s):** The day falling ten (10) Business Days immediately following the relevant Optional Redemption Valuation Date.
- (ii) **Optional Redemption Valuation Date:** The last Relevant Business Day in March in each year commencing in March of the calendar year after the Commencement Date, subject to adjustment in the event that such day is a Disrupted Day as provided in the definition of Valuation Date in Condition 27.
- (iii) **Optional Redemption Amount(s) and method, if any, of calculation of such amount(s):** -in respect of *Call* Certificates:

$$\text{Max} \left(0; \left(\frac{\text{Final Price} - \text{Capitalised Exercise Price}}{\text{Parity} \times \text{Conversion Rate Early}} \right) \right);$$
-in respect of *Put* Certificates:

$$\text{Max} \left(0; \left(\frac{\text{Capitalised Exercise Price} - \text{Final Price}}{\text{Parity} \times \text{Conversion Rate Early}} \right) \right).$$
Where:
Final Price means as set out in OET Certificate Conditions.
Capitalised Exercise Price means as set out in § 31(d).
Parity means as set out in "Specific Provisions for each Series" above;
Conversion Rate Early means the Conversion Rate on the relevant Optional Redemption Valuation Date;
- (iv) **Notice Period (if different from those set out in the Conditions):** Not less than 30 days prior to the next occurring Optional Redemption Valuation Date.
- (t) **Automatic Early** Not applicable.

Redemption:

- (u) **Cash Settlement Amount:** The Cash Settlement Amount in respect of each Certificate will be calculated as follows:
-in respect of *Call* Certificates:

$$\text{Max} \left(0; \left(\frac{\text{Final Price} - \text{Capitalised Exercise Price}}{\text{Parity} \times \text{Conversion Rate Final}} \right) \right);$$

-in respect of *Put* Certificates:

$$\text{Max} \left(0; \left(\frac{\text{Capitalised Exercise Price} - \text{Final Price}}{\text{Parity} \times \text{Conversion Rate Final}} \right) \right).$$

Where:

Final Price means as set out in OET Certificate Conditions.

Capitalised Exercise Price means as set out in § 31(d).

Parity means as set out in "Specific Provisions for each Series" above;

Conversion Rate Final means the Conversion Rate on the relevant Valuation Date;

- (v) **Strike Date:** Not applicable.
(w) **Redemption Valuation Date:** Not applicable.
(x) **Averaging:** Averaging does not apply to the Securities.
(y) **Observation Dates:** Not applicable.
(z) **Observation Period:** Not applicable.
(aa) **Settlement Business Day:** Not applicable.
(bb) **Cut-off Date:** Not applicable.
39. **Identification information of Holders:** Not applicable.

DISTRIBUTION AND US SALES ELIGIBILITY (ALL SECURITIES)

40. **Selling Restrictions:**
- (a) **Eligibility for sale of Securities in the United States:** The Securities are not eligible for sale in the United States.
Reg. S Compliance Category 2; TEFRA Not applicable
- (b) **Other Selling Restrictions:** Not applicable.
41. **Additional U.S. Federal income tax considerations:** The Securities are not Specified Securities for purposes of Section 871(m) of the U.S. Internal Revenue Code of 1986.

Responsibility

The Issuer accepts responsibility for the information contained in these Final Terms. To the best of the knowledge of the Issuer (who has taken all reasonable care to ensure that such is the case), the information contained herein is in accordance with the facts and does not omit anything likely to affect the import of such information. The information included in Part B to these Final Terms (the "**Additional Information**") consists of extracts from or summaries of information that is publicly available. The Issuer confirms that such information has been accurately reproduced and that, so far as it is aware and is able to ascertain from information published by Index Sponsor, no facts have been omitted which would render the reproduced inaccurate or misleading.

Signed on behalf of BNP Paribas Issuance B.V.
As Issuer:



By:
Duly authorised

The Guarantor accepts responsibility for the information contained in these Final Terms. To the best of the knowledge of the Guarantor (who has taken all reasonable care to ensure that such is the case), the information contained herein is in accordance with the facts and does not omit anything likely to affect the import of such information. The information included in Part B to these Final Terms (the "**Additional Information**") consists of extracts from or summaries of information that is publicly available. The Guarantor confirms that such information has been accurately reproduced and that, so far as it is aware and is able to ascertain from information published by Index Sponsor, no facts have been omitted which would render the reproduced inaccurate or misleading.

Signed on behalf of BNP Paribas
As Guarantor:



By:
Duly authorised



By:
Duly authorised

PART B - OTHER INFORMATION

1. Listing and Admission to trading

Application has been made by the Issuer (or on its behalf) for the Securities to be admitted provisionally to trading on SIX Swiss Exchange with effect from the Issue Date. Application for listing on SIX Swiss Exchange will be made by the Issuer (or on its behalf) for the Securities as soon as possible thereafter. The last day of trading is: open-end

2. Additional information Required for Securities to be listed on SIX Swiss Exchange

Listing/Trading information:

Trading Size and Ratio:	minimum Trading Size is (one) 1 Certificate and the standard exercise ratio is the Parity
First Trading Day:	the Issue Date
Last Trading Day and Time:	open-end
Capital Protection:	no capital protection
Type of quoting:	not applicable

Information relating to underlyings:

	DAX®	Dow Jones Industrial Average®	Nasdaq-100®	S&P 500®	Swiss Market Index®
Domicile of Index Sponsor	The Cube Mergenthalerallee 6 65760 Eschborn Germany	55 Water Street New York, NY 10021 United States	One Liberty Plaza 165 Broadway New York, NY 10006	55 Water Street New York, NY 10021 United States	SIX Swiss Exchange Ltd Pfingstweidstrasse 110 CH-8005 Zurich Switzerland
Description	The DAX® Index is Germany's key equity index. It represents about 75% of the market capitalization that trades on the Frankfurt Stock Exchange and comprises 30 selected German blue chip stocks.	The Dow Jones Industrial Average™, also referred to as The Dow®, was the world's first market indicator. The Dow® covers all industries with the exception of transportation and utilities, which are covered by the Dow Jones Transportation Average™ and Dow Jones Utility Average™. While stock selection is not governed by quantitative rules, a stock typically is added to The Dow® only if the company has an excellent reputation, demonstrates sustained growth and is of interest to a large number of investors. Maintaining adequate sector representation within	The Nasdaq-100® Index includes 100 of the largest domestic and international non-financial companies listed on The Nasdaq Stock Market based on market capitalization. The Index reflects companies across major industry groups including computer hardware and software, telecommunications, retail/wholesale trade and biotechnology. It does not contain securities of financial companies including investment companies.	S&P 500® Index includes 500 leading companies in leading industries of the U.S. economy. S&P 500® Index focuses on the large cap segment of the market, with approximately 75% coverage of U.S. equities.	The SMI® is Switzerland's key equity index. It represents about 85% of the free-float capitalisation of the Swiss equity market. The SMI® comprises the 20 largest and most liquid equities of the SPI®.

		the indices is also a consideration in the selection process.			
Calculation Agent	DAX® Index is calculated by Deutsche Börse AG.	The Dow Jones Industrial Average™ Index is calculated by S&P Dow Jones Indices, which is a unit of McGraw Hill Financial.	The Nasdaq-100® Index is calculated by Nasdaq Inc.	S&P 500® Index is calculated by Standard & Poor's. Moreover, S&P 500® Index is maintained by the S&P Index Committee, a team of Standard & Poor's economists and index analysts.	SMI® is calculated by the SIX Swiss Exchange.

Additional information:

Name and address of the representative for purposes of Article 58a of the Listing Rules of SIX Exchange Regulation AG: BNP Paribas (Suisse) SA, Selnaustrasse 16, 8022 Zurich, Switzerland.

Save as disclosed in the Base Prospectus, there has been no material adverse change in the prospectus of BNPP or the Group since 31 December 2022 (being the end of the financial period for which audited statements have been published).

Commissions:

Not applicable

3. Governing Law and Jurisdiction

As provided in the Conditions, the Securities are governed by French Law and the Paris Court of Appeal shall have exclusive jurisdiction to settle all disputes that may, directly or indirectly, arise out of or in connection with the Securities.

4. Ratings

The Securities have not been rated.

5. Interests of Natural and Legal Persons Involved in the Issue

Save as discussed in the "*Potential Conflicts of Interest*" paragraph in the "*Risks*" section in the Base Prospectus, so far as the Issuer is aware, no person involved in the issue of the Securities has an interest material to the issue.

6. Performance of Underlying/Formula/Other Variable, Explanation of Effect on Value of Investment and Associated Risks and Other Information concerning the Underlying

The Index Mini Future Call or Put Certificate is an Open End Turbo ("OET") Certificate being a leveraged security with no fixed term, which gives investors a level of exposure from moderate to high to the price and performance of the relevant Index as described in Part A "Specific Provisions for each Series" (the "Underlying Index") that is greater than the capital invested. The leveraged nature of the Certificates means that any movement in the value of the Underlying Index will have a magnified effect on the value of the Certificates, both positively and negatively.

In respect of Call Certificates, the Certificates will increase in value when the Underlying Index increases in value and decrease in value when the Underlying Index decreases in value.

In respect of Put Certificates, the Certificates will increase in value when the Underlying Index decreases in value and decrease in value when the Underlying Index increases in value.

The Certificates are "OET Call" Certificates or "OET Put" Certificates. The Certificates feature a Capitalised Exercise Price and a Security Threshold (which is higher than the Capitalised Exercise Price in respect of Call Certificates and lower than the Capitalised Exercise Price in respect of Put Certificates). Both the Capitalised Exercise Price and the Security Threshold are adjusted by the Calculation Agent on a daily basis according to the cost of financing (the "Financing Rate").

The closer the value of Security Threshold to the level of the Underlying Index from time to time, the higher the leverage effect will be and the higher the risk that the Security Threshold will be reached. The Certificates will be automatically early redeemed at a price between zero and their residual value if the level of the Underlying Index reaches the Capitalised Exercise Price. Otherwise they have no fixed redemption date and the Issuer may choose to redeem them at any time upon giving notice to Holders.

On redemption, Holders will receive an amount, which may be zero, determined by reference to the performance of the Underlying Index, the Capitalised Exercise Price, the Financing Rate and, if applicable, the performance of the Conversion Rate between the Index Currency and the Settlement Currency.

Information on each Index shall be available on the relevant Index Sponsor website as set out in "Specific Provisions for each Series" in Part A.

Past and further performances of each Index are available on the relevant Index Sponsor website as set out in "Specific Provisions for each Series" in Part A and the volatility of each Index may be obtained from the Calculation Agent : markets.ch@bnpparibas.com

The Issuer does not intend to provide post-issuance information.

Index Disclaimer

Neither the Issuer nor the Guarantor shall have any liability for any act or failure to act by an Index Sponsor in connection with the calculation, adjustment or maintenance of an Index. Except as disclosed prior to the Issue Date, neither the Issuer, the Guarantor nor their affiliates has any affiliation with or control over an Index or Index Sponsor or any control over the computation, composition or dissemination of an Index. Although the Calculation Agent will obtain information concerning an Index from publicly available sources it believes reliable, it will not independently verify this information. Accordingly, no representation, warranty or undertaking (express or implied) is made and no responsibility is accepted by the Issuer, the Guarantor, their affiliates or the Calculation Agent as to the accuracy, completeness and timeliness of information concerning an Index.

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NASDAQ 100® Index

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7. Operational Information

- i. **Relevant Clearing System(s):** SIX SIS Ltd., Olten, Switzerland
- ii. **Intermediary:** SIX SIS Ltd., Olten, Switzerland
- iii. **Delivery:** Delivery against payment

SUMMARY OF FINAL TERMS

This shall constitute a summary of the Final Terms (the "**Summary**") pursuant to Art. 56 para. 2 FinSO.

Part A – Introduction				
A.1	Introduction and Warnings	<p>The Securities may only be offered, sold or advertised, directly or indirectly, in Switzerland in accordance with the requirements of the FinSA, as further set out in the Base Prospectus approved by the SIX Exchange Regulation AG in its capacity as Swiss Prospectus Office as of 22 September 2023 and the Final Terms. Terms used in this Summary shall have the same meaning as set forth in the Base Prospectus and the Final Terms.</p> <p>The Securities may be considered structured products in Switzerland pursuant to article 70 FinSA and are neither subject to authorisation nor supervision by FINMA. Investors bear the credit risk of the Issuer and/or the Guarantor. Investors should read the section "Risks" of the Base Prospectus.</p> <p>Investing in the Securities may put Investor's capital at risk. Investors may lose some or all of their investment.</p>		
A.2	Investment Decision	Any decision to invest in any Securities should be based on a consideration of the Base Prospectus and the Final Terms as a whole, including any documents incorporated by reference.		
A.3	Liability	The Issuer or the Guarantor may be liable for the content of this Summary solely when read together with the other parts of the Base Prospectus and the Final Terms or where it does not provide, when read together with the other parts of the Base Prospectus and the Final Terms, key information in order to aid investors when considering whether to invest in the Securities.		
Part B – Securities				
B.1	Issuer/Guarantor	<p>Issuer</p> <p>The legal company name of the Issuer is BNP Paribas Issuance B.V. (the "Issuer"). The domicile of the Issuer is Amsterdam, Netherland. The registered office of the Issuer is Herengracht 595, 1017 CE Amsterdam, the Netherlands.</p> <p>Guarantor</p> <p>The legal company name of the Guarantor is BNP Paribas (the "Guarantor"). The domicile of the Guarantor is Paris, France. The head office of the Guarantor is 16, boulevard des Italiens – 75009 Paris, France.</p>		
B.2	ISIN	As set out in table below.		
B.3	Nature of Securities	Certificates.		
B.4	Product Name	"Mini Future" Certificates relating to an Index		
B.5	Issue Date	4 March 2024		
B.6	Redemption Date	As set out in table below.		
B.7	Issue Price	As set out in table below.		
B.8	Underlyings	As set out in table below.		
B.9	Settlement	Settlement type: cash settlement. Settlement currency: As set out in table below.		
Part C – Offer and Admission to Trading				
C.1	Public Offer	The Securities may be offered, sold or advertised, directly or indirectly, in Switzerland to retail clients (<i>Privatkundinnen und -kunden</i>) within the meaning of FinSA (" Retail Clients ") in accordance with FinSA starting from the Issue Date.		
C.2	Admission to Trading/listing	Application will be made to list the Securities on SIX Swiss Exchange. The Securities will be provisionally admitted to trading on the Issue Date.		
C.3	Clearing System	SIX SIS Ltd., Olten, Switzerland		
C.4	Intermediary	SIX SIS Ltd., Olten, Switzerland		
C.5	Selling restrictions	As per the Base Prospectus.		
Series Number / ISIN Code	Index	Issue Price per Security	Settlement Currency	Redemption Date
CH1290998405	DAX®	CHF 0.91	CHF	Open End
CH1290998413	DAX®	CHF 1.01	CHF	Open End

Series Number / ISIN Code	Index	Issue Price per Security	Settlement Currency	Redemption Date
CH1290998421	DAX®	CHF 1.10	CHF	Open End
CH1290998439	DAX®	CHF 1.19	CHF	Open End
CH1290998447	DAX®	CHF 1.29	CHF	Open End
CH1290998454	DAX®	CHF 1.38	CHF	Open End
CH1290998462	DAX®	CHF 1.48	CHF	Open End
CH1290998470	DAX®	CHF 1.57	CHF	Open End
CH1290998488	DAX®	CHF 1.67	CHF	Open End
CH1290998496	DAX®	CHF 1.76	CHF	Open End
CH1290998504	DAX®	CHF 1.85	CHF	Open End
CH1290998512	DAX®	CHF 1.95	CHF	Open End
CH1290998520	DAX®	CHF 2.04	CHF	Open End
CH1290998538	DAX®	CHF 2.14	CHF	Open End
CH1290998546	DAX®	CHF 2.33	CHF	Open End
CH1290998553	DAX®	CHF 2.51	CHF	Open End
CH1290998561	DAX®	CHF 2.89	CHF	Open End
CH1290998579	DAX®	CHF 3.08	CHF	Open End
CH1290998587	DAX®	CHF 3.27	CHF	Open End
CH1290998595	DAX®	CHF 3.46	CHF	Open End
CH1290998603	DAX®	CHF 3.84	CHF	Open End
CH1290998611	DAX®	CHF 1.26	CHF	Open End
CH1290998629	DAX®	CHF 1.36	CHF	Open End
CH1290998637	DAX®	CHF 1.46	CHF	Open End
CH1290998645	DAX®	CHF 1.55	CHF	Open End
CH1290998652	DAX®	CHF 1.65	CHF	Open End
CH1290998660	DAX®	CHF 1.75	CHF	Open End
CH1290998678	DAX®	CHF 1.85	CHF	Open End
CH1290998686	DAX®	CHF 1.94	CHF	Open End
CH1290998694	DAX®	CHF 2.04	CHF	Open End
CH1290998702	DAX®	CHF 2.14	CHF	Open End
CH1290998710	DAX®	CHF 2.23	CHF	Open End
CH1290998728	DAX®	CHF 2.33	CHF	Open End
CH1290998736	DAX®	CHF 2.91	CHF	Open End
CH1290998744	DAX®	CHF 3.11	CHF	Open End
CH1290998751	DAX®	CHF 3.30	CHF	Open End
CH1290998769	DAX®	CHF 3.50	CHF	Open End
CH1290998777	DAX®	CHF 3.69	CHF	Open End
CH1290998785	DAX®	CHF 3.89	CHF	Open End
CH1290998793	DAX®	CHF 4.08	CHF	Open End
CH1290998801	DAX®	CHF 5.25	CHF	Open End
CH1290998819	DAX®	CHF 5.64	CHF	Open End
CH1290998827	DAX®	CHF 5.83	CHF	Open End
CH1332884852	DAX®	CHF 6.80	CHF	Open End
CH1332884860	DAX®	CHF 7.77	CHF	Open End
CH1332884878	Dow Jones Industrial Average®	CHF 1.52	CHF	Open End
CH1332884886	Dow Jones Industrial Average®	CHF 1.96	CHF	Open End
CH1332884894	Dow Jones Industrial Average®	CHF 2.39	CHF	Open End
CH1332884902	Dow Jones Industrial Average®	CHF 2.82	CHF	Open End
CH1332884910	Dow Jones Industrial Average®	CHF 2.08	CHF	Open End
CH1332884928	Dow Jones Industrial Average®	CHF 2.53	CHF	Open End

Series Number / ISIN Code	Index	Issue Price per Security	Settlement Currency	Redemption Date
CH1332884936	Dow Jones Industrial Average®	CHF 2.99	CHF	Open End
CH1332884944	Dow Jones Industrial Average®	CHF 3.44	CHF	Open End
CH1332884951	Dow Jones Industrial Average®	CHF 3.89	CHF	Open End
CH1332884969	Dow Jones Industrial Average®	CHF 4.34	CHF	Open End
CH1332884977	Dow Jones Industrial Average®	CHF 5.25	CHF	Open End
CH1332884985	Nasdaq-100 ®	CHF 1.13	CHF	Open End
CH1332884993	Nasdaq-100 ®	CHF 1.21	CHF	Open End
CH1332885008	Nasdaq-100 ®	CHF 1.30	CHF	Open End
CH1332885016	Nasdaq-100 ®	CHF 1.39	CHF	Open End
CH1332885024	Nasdaq-100 ®	CHF 1.47	CHF	Open End
CH1332885032	Nasdaq-100 ®	CHF 1.56	CHF	Open End
CH1332885040	Nasdaq-100 ®	CHF 1.65	CHF	Open End
CH1332885057	Nasdaq-100 ®	CHF 1.74	CHF	Open End
CH1332885065	Nasdaq-100 ®	CHF 1.82	CHF	Open End
CH1332885073	Nasdaq-100 ®	CHF 1.91	CHF	Open End
CH1332885081	Nasdaq-100 ®	CHF 2	CHF	Open End
CH1332885099	Nasdaq-100 ®	CHF 2.08	CHF	Open End
CH1332885107	Nasdaq-100 ®	CHF 2.17	CHF	Open End
CH1332885115	Nasdaq-100 ®	CHF 2.34	CHF	Open End
CH1332885123	Nasdaq-100 ®	CHF 2.52	CHF	Open End
CH1332885131	Nasdaq-100 ®	CHF 2.69	CHF	Open End
CH1332885149	Nasdaq-100 ®	CHF 2.86	CHF	Open End
CH1332885156	Nasdaq-100 ®	CHF 3.04	CHF	Open End
CH1332885164	Nasdaq-100 ®	CHF 3.21	CHF	Open End
CH1332885172	Nasdaq-100 ®	CHF 3.38	CHF	Open End
CH1332885180	Nasdaq-100 ®	CHF 3.56	CHF	Open End
CH1332885198	Nasdaq-100 ®	CHF 3.73	CHF	Open End
CH1332885206	Nasdaq-100 ®	CHF 1.49	CHF	Open End
CH1332885214	Nasdaq-100 ®	CHF 1.58	CHF	Open End
CH1332885222	Nasdaq-100 ®	CHF 1.67	CHF	Open End
CH1332885230	Nasdaq-100 ®	CHF 1.76	CHF	Open End
CH1332885248	Nasdaq-100 ®	CHF 1.85	CHF	Open End
CH1332885255	Nasdaq-100 ®	CHF 1.94	CHF	Open End
CH1332885263	Nasdaq-100 ®	CHF 2.03	CHF	Open End
CH1332885271	Nasdaq-100 ®	CHF 2.12	CHF	Open End
CH1332885289	Nasdaq-100 ®	CHF 2.21	CHF	Open End
CH1332885297	Nasdaq-100 ®	CHF 2.48	CHF	Open End
CH1332885305	Nasdaq-100 ®	CHF 2.66	CHF	Open End
CH1332885313	Nasdaq-100 ®	CHF 2.84	CHF	Open End
CH1332885321	Nasdaq-100 ®	CHF 3.03	CHF	Open End
CH1332885339	Nasdaq-100 ®	CHF 3.21	CHF	Open End
CH1332885347	Nasdaq-100 ®	CHF 3.39	CHF	Open End
CH1332885354	Nasdaq-100 ®	CHF 3.57	CHF	Open End
CH1332885362	Nasdaq-100 ®	CHF 3.75	CHF	Open End
CH1332885370	Nasdaq-100 ®	CHF 4.11	CHF	Open End
CH1332885388	Nasdaq-100 ®	CHF 4.47	CHF	Open End
CH1332885396	Nasdaq-100 ®	CHF 4.83	CHF	Open End
CH1332885404	Nasdaq-100 ®	CHF 5.19	CHF	Open End
CH1332885412	Nasdaq-100 ®	CHF 5.56	CHF	Open End

Series Number / ISIN Code	Index	Issue Price per Security	Settlement Currency	Redemption Date
CH1332885420	Nasdaq-100 ®	CHF 5.92	CHF	Open End
CH1332885438	Nasdaq-100 ®	CHF 6.82	CHF	Open End
CH1332885446	Nasdaq-100 ®	CHF 7.72	CHF	Open End
CH1332885453	S&P 500®	CHF 2.62	CHF	Open End
CH1332885461	S&P 500®	CHF 3.48	CHF	Open End
CH1332885479	S&P 500®	CHF 4.35	CHF	Open End
CH1332885487	S&P 500®	CHF 5.22	CHF	Open End
CH1332885495	S&P 500®	CHF 2.74	CHF	Open End
CH1332885503	S&P 500®	CHF 3.64	CHF	Open End
CH1332885511	S&P 500®	CHF 4.54	CHF	Open End
CH1332885529	S&P 500®	CHF 5.45	CHF	Open End
CH1332885537	S&P 500®	CHF 7.25	CHF	Open End
CH1332885545	S&P 500®	CHF 9.06	CHF	Open End
CH1332885552	Swiss Market Index®	CHF 1	CHF	Open End
CH1332885560	Swiss Market Index®	CHF 1.20	CHF	Open End
CH1332885578	Swiss Market Index®	CHF 1.39	CHF	Open End
CH1332885586	Swiss Market Index®	CHF 1.59	CHF	Open End
CH1332885594	Swiss Market Index®	CHF 1.78	CHF	Open End
CH1332885602	Swiss Market Index®	CHF 1.98	CHF	Open End
CH1332885610	Swiss Market Index®	CHF 2.18	CHF	Open End
CH1332885628	Swiss Market Index®	CHF 1.73	CHF	Open End
CH1332885636	Swiss Market Index®	CHF 1.94	CHF	Open End
CH1332885644	Swiss Market Index®	CHF 2.14	CHF	Open End
CH1332885651	Swiss Market Index®	CHF 2.35	CHF	Open End
CH1332885669	Swiss Market Index®	CHF 2.55	CHF	Open End
CH1332885677	Swiss Market Index®	CHF 3.57	CHF	Open End
CH1332885685	Swiss Market Index®	CHF 3.98	CHF	Open End
CH1332885693	Swiss Market Index®	CHF 4.59	CHF	Open End
CH1332885701	Swiss Market Index®	CHF 5.61	CHF	Open End