

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)

"Knock-Out Warrant" Certificates relating to an Index

SSPA product type: Knock-Out Warrant (2200)

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	Redemption Date	Parity	SPECIFIED SECURITIES PURSUANT TO SECTION 871(m)
CH1332885784	980,000	980,000	CHF 0.51	Call	EUR 17,500.000	Upwards to the next 3 digits (0.0010 points)	EUR 17,500.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	N/A	EURIBOR1 MD=	0%	5%	+4.50%	Open End	500	No
CH1332885792	830,000	830,000	CHF 0.61	Call	EUR 17,450.000	Upwards to the next 3 digits (0.0010 points)	EUR 17,450.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	N/A	EURIBOR1 MD=	0%	5%	+4.50%	Open End	500	No
CH1332885800	720,000	720,000	CHF 0.70	Call	EUR 17,400.000	Upwards to the next 3 digits (0.0010 points)	EUR 17,400.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	N/A	EURIBOR1 MD=	0%	5%	+4.50%	Open End	500	No
CH1332885818	630,000	630,000	CHF 0.80	Call	EUR 17,350.000	Upwards to the next 3 digits (0.0010 points)	EUR 17,350.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	N/A	EURIBOR1 MD=	0%	5%	+4.50%	Open End	500	No
CH1332885826	560,000	560,000	CHF 0.89	Call	EUR 17,300.000	Upwards to the next 3 digits (0.0010 points)	EUR 17,300.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	N/A	EURIBOR1 MD=	0%	5%	+4.50%	Open End	500	No
CH1332885834	510,000	510,000	CHF 0.99	Call	EUR 17,250.000	Upwards to the next 3 digits (0.0010 points)	EUR 17,250.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	N/A	EURIBOR1 MD=	0%	5%	+4.50%	Open End	500	No
CH1332885842	470,000	470,000	CHF 1.09	Call	EUR 17,200.000	Upwards to the next 3 digits (0.0010 points)	EUR 17,200.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	N/A	EURIBOR1 MD=	0%	5%	+4.50%	Open End	500	No

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CH1332885859	430,000	430,000	CHF 1.18	Call	EUR 17,150.000	Upwards to the next 3 digits (0.0010 points)	EUR 17,150.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	N/A	EURIBOR1 MD=	0%	5%	+4.50%	Open End	500	No
CH1332885867	400,000	400,000	CHF 1.28	Call	EUR 17,100.000	Upwards to the next 3 digits (0.0010 points)	EUR 17,100.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	N/A	EURIBOR1 MD=	0%	5%	+4.50%	Open End	500	No
CH1332885875	370,000	370,000	CHF 1.37	Call	EUR 17,050.000	Upwards to the next 3 digits (0.0010 points)	EUR 17,050.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	N/A	EURIBOR1 MD=	0%	5%	+4.50%	Open End	500	No
CH1332885883	350,000	350,000	CHF 1.47	Call	EUR 17,000.000	Upwards to the next 3 digits (0.0010 points)	EUR 17,000.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	N/A	EURIBOR1 MD=	0%	5%	+4.50%	Open End	500	No
CH1332885891	320,000	320,000	CHF 1.56	Call	EUR 16,950.000	Upwards to the next 3 digits (0.0010 points)	EUR 16,950.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	N/A	EURIBOR1 MD=	0%	5%	+4.50%	Open End	500	No
CH1332885909	310,000	310,000	CHF 1.66	Call	EUR 16,900.000	Upwards to the next 3 digits (0.0010 points)	EUR 16,900.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	N/A	EURIBOR1 MD=	0%	5%	+4.50%	Open End	500	No
CH1332885917	280,000	280,000	CHF 1.85	Call	EUR 16,800.000	Upwards to the next 3 digits (0.0010 points)	EUR 16,800.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	N/A	EURIBOR1 MD=	0%	5%	+4.50%	Open End	500	No
CH1332885925	250,000	250,000	CHF 2.04	Call	EUR 16,700.000	Upwards to the next 3 digits	EUR 16,700.000	Upwards to the next 3 digits	N/A	N/A	0%	N/A	EURIBOR1 MD=	0%	5%	+4.50%	Open End	500	No

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						(0.0010 points)		(0.0010 points)											
CH1332885 933	230,000	230,000	CHF 2.23	Call	EUR 16,600.000	Upwards to the next 3 digits (0.0010 points)	EUR 16,600.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	N/A	EURIBOR1 MD=	0%	5%	+4.50%	Open End	500	No
CH1332885 941	210,000	210,000	CHF 2.43	Call	EUR 16,500.000	Upwards to the next 3 digits (0.0010 points)	EUR 16,500.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	N/A	EURIBOR1 MD=	0%	5%	+4.50%	Open End	500	No
CH1332885 958	200,000	200,000	CHF 2.62	Call	EUR 16,400.000	Upwards to the next 3 digits (0.0010 points)	EUR 16,400.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	N/A	EURIBOR1 MD=	0%	5%	+4.50%	Open End	500	No
CH1332885 966	170,000	170,000	CHF 3	Call	EUR 16,200.000	Upwards to the next 3 digits (0.0010 points)	EUR 16,200.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	N/A	EURIBOR1 MD=	0%	5%	+4.50%	Open End	500	No
CH1332885 974	140,000	140,000	CHF 3.77	Call	EUR 15,800.000	Upwards to the next 3 digits (0.0010 points)	EUR 15,800.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	N/A	EURIBOR1 MD=	0%	5%	+4.50%	Open End	500	No
CH1332885 982	490,000	490,000	CHF 1.02	Put	EUR 18,300.000	Downwards to the next 3 digits (0.0010 points)	EUR 18,300.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	N/A	EURIBOR1 MD=	0%	5%	-4.50%	Open End	500	No
CH1332885 990	450,000	450,000	CHF 1.12	Put	EUR 18,350.000	Downwards to the next 3 digits (0.0010 points)	EUR 18,350.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	N/A	EURIBOR1 MD=	0%	5%	-4.50%	Open End	500	No

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CH1332886006	420,000	420,000	CHF 1.21	Put	EUR 18,400.000	Downwards to the next 3 digits (0.0010 points)	EUR 18,400.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	N/A	EURIBOR1 MD=	0%	5%	-4.50%	Open End	500	No
CH1332886014	390,000	390,000	CHF 1.31	Put	EUR 18,450.000	Downwards to the next 3 digits (0.0010 points)	EUR 18,450.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	N/A	EURIBOR1 MD=	0%	5%	-4.50%	Open End	500	No
CH1332886022	360,000	360,000	CHF 1.40	Put	EUR 18,500.000	Downwards to the next 3 digits (0.0010 points)	EUR 18,500.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	N/A	EURIBOR1 MD=	0%	5%	-4.50%	Open End	500	No
CH1332886030	340,000	340,000	CHF 1.50	Put	EUR 18,550.000	Downwards to the next 3 digits (0.0010 points)	EUR 18,550.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	N/A	EURIBOR1 MD=	0%	5%	-4.50%	Open End	500	No
CH1332886048	320,000	320,000	CHF 1.60	Put	EUR 18,600.000	Downwards to the next 3 digits (0.0010 points)	EUR 18,600.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	N/A	EURIBOR1 MD=	0%	5%	-4.50%	Open End	500	No
CH1332886055	300,000	300,000	CHF 1.69	Put	EUR 18,650.000	Downwards to the next 3 digits (0.0010 points)	EUR 18,650.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	N/A	EURIBOR1 MD=	0%	5%	-4.50%	Open End	500	No
CH1332886063	280,000	280,000	CHF 1.79	Put	EUR 18,700.000	Downwards to the next 3 digits (0.0010 points)	EUR 18,700.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	N/A	EURIBOR1 MD=	0%	5%	-4.50%	Open End	500	No
CH1332886071	260,000	260,000	CHF 1.98	Put	EUR 18,800.000	Downwards to the next 3 digits	EUR 18,800.000	Downwards to the next 3 digits	N/A	N/A	0%	N/A	EURIBOR1 MD=	0%	5%	-4.50%	Open End	500	No

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						(0.0010 points)		(0.0010 points)											
CH1332886089	240,000	240,000	CHF 2.17	Put	EUR 18,900.000	Downwards to the next 3 digits (0.0010 points)	EUR 18,900.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	N/A	EURIBOR1 MD=	0%	5%	-4.50%	Open End	500	No
CH1332886097	220,000	220,000	CHF 2.36	Put	EUR 19,000.000	Downwards to the next 3 digits (0.0010 points)	EUR 19,000.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	N/A	EURIBOR1 MD=	0%	5%	-4.50%	Open End	500	No
CH1332886105	200,000	200,000	CHF 2.55	Put	EUR 19,100.000	Downwards to the next 3 digits (0.0010 points)	EUR 19,100.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	N/A	EURIBOR1 MD=	0%	5%	-4.50%	Open End	500	No
CH1332886113	190,000	190,000	CHF 2.74	Put	EUR 19,200.000	Downwards to the next 3 digits (0.0010 points)	EUR 19,200.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	N/A	EURIBOR1 MD=	0%	5%	-4.50%	Open End	500	No
CH1332886121	160,000	160,000	CHF 3.32	Put	EUR 19,500.000	Downwards to the next 3 digits (0.0010 points)	EUR 19,500.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	N/A	EURIBOR1 MD=	0%	5%	-4.50%	Open End	500	No
CH1332886139	150,000	150,000	CHF 3.51	Put	EUR 19,600.000	Downwards to the next 3 digits (0.0010 points)	EUR 19,600.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	N/A	EURIBOR1 MD=	0%	5%	-4.50%	Open End	500	No
CH1332886147	110,000	110,000	CHF 4.66	Put	EUR 20,200.000	Downwards to the next 3 digits (0.0010 points)	EUR 20,200.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	N/A	EURIBOR1 MD=	0%	5%	-4.50%	Open End	500	No

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CH1332886154	100,000	100,000	CHF 5.04	Put	EUR 20,400.000	Downwards to the next 3 digits (0.0010 points)	EUR 20,400.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	N/A	EURIBOR1 MD=	0%	5%	-4.50%	Open End	500	No
CH1332886162	100,000	100,000	CHF 5.23	Put	EUR 20,500.000	Downwards to the next 3 digits (0.0010 points)	EUR 20,500.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	N/A	EURIBOR1 MD=	0%	5%	-4.50%	Open End	500	No
CH1332886170	90,000	90,000	CHF 6.19	Put	EUR 21,000.000	Downwards to the next 3 digits (0.0010 points)	EUR 21,000.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	N/A	EURIBOR1 MD=	0%	5%	-4.50%	Open End	500	No
CH1332886188	70,000	70,000	CHF 7.15	Put	EUR 21,500.000	Downwards to the next 3 digits (0.0010 points)	EUR 21,500.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	N/A	EURIBOR1 MD=	0%	5%	-4.50%	Open End	500	No
CH1332886196	70,000	70,000	CHF 8.10	Put	EUR 22,000.000	Downwards to the next 3 digits (0.0010 points)	EUR 22,000.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	N/A	EURIBOR1 MD=	0%	5%	-4.50%	Open End	500	No
CH1332886204	580,000	580,000	CHF 0.86	Call	USD 38,000.000	Upwards to the next 3 digits (0.0010 points)	USD 38,000.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	5%	+4.50%	Open End	1,000	No
CH1332886212	390,000	390,000	CHF 1.31	Call	USD 37,500.000	Upwards to the next 3 digits (0.0010 points)	USD 37,500.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	5%	+4.50%	Open End	1,000	No
CH1332886220	290,000	290,000	CHF 1.75	Call	USD 37,000.000	Upwards to the next 3 digits	USD 37,000.000	Upwards to the next 3 digits	N/A	N/A	0%	100%	USDSOFR=	0%	5%	+4.50%	Open End	1,000	No

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						(0.0010 points)		(0.0010 points)											
CH1332886 238	230,000	230,000	CHF 2.19	Call	USD 36,500.000	Upwards to the next 3 digits (0.0010 points)	USD 36,500.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	5%	+4.50%	Open End	1,000	No
CH1332886 246	280,000	280,000	CHF 1.79	Put	USD 41,000.000	Downwards to the next 3 digits (0.0010 points)	USD 41,000.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	5%	-4.50%	Open End	1,000	No
CH1332886 253	230,000	230,000	CHF 2.24	Put	USD 41,500.000	Downwards to the next 3 digits (0.0010 points)	USD 41,500.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	5%	-4.50%	Open End	1,000	No
CH1332886 261	190,000	190,000	CHF 2.68	Put	USD 42,000.000	Downwards to the next 3 digits (0.0010 points)	USD 42,000.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	5%	-4.50%	Open End	1,000	No
CH1332886 279	170,000	170,000	CHF 3.12	Put	USD 42,500.000	Downwards to the next 3 digits (0.0010 points)	USD 42,500.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	5%	-4.50%	Open End	1,000	No
CH1332886 287	150,000	150,000	CHF 3.56	Put	USD 43,000.000	Downwards to the next 3 digits (0.0010 points)	USD 43,000.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	5%	-4.50%	Open End	1,000	No
CH1332886 295	120,000	120,000	CHF 4.45	Put	USD 44,000.000	Downwards to the next 3 digits (0.0010 points)	USD 44,000.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	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	Redemption Date	Parity	SPECIFIED SECURITIES PURSUANT TO SECTION 871(m)
CH1332886303	90,000	90,000	CHF 6.22	Put	USD 46,000.000	Downwards to the next 3 digits (0.0010 points)	USD 46,000.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	5%	-4.50%	Open End	1,000	No
CH1332886311	70,000	70,000	CHF 7.99	Put	USD 48,000.000	Downwards to the next 3 digits (0.0010 points)	USD 48,000.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	5%	-4.50%	Open End	1,000	No
CH1332886329	730,000	730,000	CHF 0.69	Call	USD 17,700.000	Upwards to the next 3 digits (0.0010 points)	USD 17,700.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	5%	+4.50%	Open End	500	No
CH1332886337	650,000	650,000	CHF 0.77	Call	USD 17,650.000	Upwards to the next 3 digits (0.0010 points)	USD 17,650.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	5%	+4.50%	Open End	500	No
CH1332886345	580,000	580,000	CHF 0.86	Call	USD 17,600.000	Upwards to the next 3 digits (0.0010 points)	USD 17,600.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	5%	+4.50%	Open End	500	No
CH1332886352	530,000	530,000	CHF 0.95	Call	USD 17,550.000	Upwards to the next 3 digits (0.0010 points)	USD 17,550.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	5%	+4.50%	Open End	500	No
CH1332886360	490,000	490,000	CHF 1.04	Call	USD 17,500.000	Upwards to the next 3 digits (0.0010 points)	USD 17,500.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	5%	+4.50%	Open End	500	No
CH1332886378	450,000	450,000	CHF 1.13	Call	USD 17,450.000	Upwards to the next 3 digits	USD 17,450.000	Upwards to the next 3 digits	N/A	N/A	0%	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	Redemption Date	Parity	SPECIFIED SECURITIES PURSUANT TO SECTION 871(m)
						(0.0010 points)		(0.0010 points)											
CH1332886386	420,000	420,000	CHF 1.22	Call	USD 17,400.000	Upwards to the next 3 digits (0.0010 points)	USD 17,400.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USD SOFR=	0%	5%	+4.50%	Open End	500	No
CH1332886394	390,000	390,000	CHF 1.31	Call	USD 17,350.000	Upwards to the next 3 digits (0.0010 points)	USD 17,350.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USD SOFR=	0%	5%	+4.50%	Open End	500	No
CH1332886402	360,000	360,000	CHF 1.39	Call	USD 17,300.000	Upwards to the next 3 digits (0.0010 points)	USD 17,300.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USD SOFR=	0%	5%	+4.50%	Open End	500	No
CH1332886410	340,000	340,000	CHF 1.48	Call	USD 17,250.000	Upwards to the next 3 digits (0.0010 points)	USD 17,250.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USD SOFR=	0%	5%	+4.50%	Open End	500	No
CH1332886428	320,000	320,000	CHF 1.57	Call	USD 17,200.000	Upwards to the next 3 digits (0.0010 points)	USD 17,200.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USD SOFR=	0%	5%	+4.50%	Open End	500	No
CH1332886436	290,000	290,000	CHF 1.75	Call	USD 17,100.000	Upwards to the next 3 digits (0.0010 points)	USD 17,100.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USD SOFR=	0%	5%	+4.50%	Open End	500	No
CH1332886444	260,000	260,000	CHF 1.93	Call	USD 17,000.000	Upwards to the next 3 digits (0.0010 points)	USD 17,000.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USD SOFR=	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	Redemption Date	Parity	SPECIFIED SECURITIES PURSUANT TO SECTION 871(m)
CH1332886451	240,000	240,000	CHF 2.10	Call	USD 16,900.000	Upwards to the next 3 digits (0.0010 points)	USD 16,900.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USD SOFR=	0%	5%	+4.50%	Open End	500	No
CH1332886469	220,000	220,000	CHF 2.28	Call	USD 16,800.000	Upwards to the next 3 digits (0.0010 points)	USD 16,800.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USD SOFR=	0%	5%	+4.50%	Open End	500	No
CH1332886477	210,000	210,000	CHF 2.46	Call	USD 16,700.000	Upwards to the next 3 digits (0.0010 points)	USD 16,700.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USD SOFR=	0%	5%	+4.50%	Open End	500	No
CH1332886485	190,000	190,000	CHF 2.63	Call	USD 16,600.000	Upwards to the next 3 digits (0.0010 points)	USD 16,600.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USD SOFR=	0%	5%	+4.50%	Open End	500	No
CH1332886493	180,000	180,000	CHF 2.81	Call	USD 16,500.000	Upwards to the next 3 digits (0.0010 points)	USD 16,500.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USD SOFR=	0%	5%	+4.50%	Open End	500	No
CH1332886501	170,000	170,000	CHF 2.99	Call	USD 16,400.000	Upwards to the next 3 digits (0.0010 points)	USD 16,400.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USD SOFR=	0%	5%	+4.50%	Open End	500	No
CH1332886519	160,000	160,000	CHF 3.17	Call	USD 16,300.000	Upwards to the next 3 digits (0.0010 points)	USD 16,300.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USD SOFR=	0%	5%	+4.50%	Open End	500	No
CH1332886527	510,000	510,000	CHF 1	Put	USD 18,650.000	Downwards to the next 3 digits	USD 18,650.000	Downwards to the next 3 digits	N/A	N/A	0%	100%	USD SOFR=	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	Redemption Date	Parity	SPECIFIED SECURITIES PURSUANT TO SECTION 871(m)
						(0.0010 points)		(0.0010 points)											
CH1332886535	470,000	470,000	CHF 1.08	Put	USD 18,700.000	Downwards to the next 3 digits (0.0010 points)	USD 18,700.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	5%	-4.50%	Open End	500	No
CH1332886543	430,000	430,000	CHF 1.17	Put	USD 18,750.000	Downwards to the next 3 digits (0.0010 points)	USD 18,750.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	5%	-4.50%	Open End	500	No
CH1332886550	400,000	400,000	CHF 1.26	Put	USD 18,800.000	Downwards to the next 3 digits (0.0010 points)	USD 18,800.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	5%	-4.50%	Open End	500	No
CH1332886568	380,000	380,000	CHF 1.35	Put	USD 18,850.000	Downwards to the next 3 digits (0.0010 points)	USD 18,850.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	5%	-4.50%	Open End	500	No
CH1332886576	350,000	350,000	CHF 1.44	Put	USD 18,900.000	Downwards to the next 3 digits (0.0010 points)	USD 18,900.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	5%	-4.50%	Open End	500	No
CH1332886584	330,000	330,000	CHF 1.53	Put	USD 18,950.000	Downwards to the next 3 digits (0.0010 points)	USD 18,950.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	5%	-4.50%	Open End	500	No
CH1332886592	280,000	280,000	CHF 1.79	Put	USD 19,100.000	Downwards to the next 3 digits (0.0010 points)	USD 19,100.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	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	Redemption Date	Parity	SPECIFIED SECURITIES PURSUANT TO SECTION 871(m)
CH1332886600	260,000	260,000	CHF 1.97	Put	USD 19,200.000	Downwards to the next 3 digits (0.0010 points)	USD 19,200.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	5%	-4.50%	Open End	500	No
CH1332886618	240,000	240,000	CHF 2.15	Put	USD 19,300.000	Downwards to the next 3 digits (0.0010 points)	USD 19,300.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	5%	-4.50%	Open End	500	No
CH1332886626	220,000	220,000	CHF 2.32	Put	USD 19,400.000	Downwards to the next 3 digits (0.0010 points)	USD 19,400.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	5%	-4.50%	Open End	500	No
CH1332886634	200,000	200,000	CHF 2.50	Put	USD 19,500.000	Downwards to the next 3 digits (0.0010 points)	USD 19,500.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	5%	-4.50%	Open End	500	No
CH1332886642	190,000	190,000	CHF 2.68	Put	USD 19,600.000	Downwards to the next 3 digits (0.0010 points)	USD 19,600.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	5%	-4.50%	Open End	500	No
CH1332886659	180,000	180,000	CHF 2.86	Put	USD 19,700.000	Downwards to the next 3 digits (0.0010 points)	USD 19,700.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	5%	-4.50%	Open End	500	No
CH1332886667	170,000	170,000	CHF 3.03	Put	USD 19,800.000	Downwards to the next 3 digits (0.0010 points)	USD 19,800.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	5%	-4.50%	Open End	500	No
CH1332886675	150,000	150,000	CHF 3.39	Put	USD 20,000.000	Downwards to the next 3 digits	USD 20,000.000	Downwards to the next 3 digits	N/A	N/A	0%	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	Redemption Date	Parity	SPECIFIED SECURITIES PURSUANT TO SECTION 871(m)
						(0.0010 points)		(0.0010 points)											
CH1332886 683	140,000	140,000	CHF 3.74	Put	USD 20,200.000	Downwards to the next 3 digits (0.0010 points)	USD 20,200.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	5%	-4.50%	Open End	500	No
CH1332886 691	130,000	130,000	CHF 4.10	Put	USD 20,400.000	Downwards to the next 3 digits (0.0010 points)	USD 20,400.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	5%	-4.50%	Open End	500	No
CH1332886 709	120,000	120,000	CHF 4.45	Put	USD 20,600.000	Downwards to the next 3 digits (0.0010 points)	USD 20,600.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	5%	-4.50%	Open End	500	No
CH1332886 717	110,000	110,000	CHF 4.80	Put	USD 20,800.000	Downwards to the next 3 digits (0.0010 points)	USD 20,800.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	5%	-4.50%	Open End	500	No
CH1332886 725	100,000	100,000	CHF 5.16	Put	USD 21,000.000	Downwards to the next 3 digits (0.0010 points)	USD 21,000.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	5%	-4.50%	Open End	500	No
CH1332886 733	90,000	90,000	CHF 6.04	Put	USD 21,500.000	Downwards to the next 3 digits (0.0010 points)	USD 21,500.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	5%	-4.50%	Open End	500	No
CH1332886 741	80,000	80,000	CHF 6.93	Put	USD 22,000.000	Downwards to the next 3 digits (0.0010 points)	USD 22,000.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	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	Redemption Date	Parity	SPECIFIED SECURITIES PURSUANT TO SECTION 871(m)
CH1332886758	70,000	70,000	CHF 7.81	Put	USD 22,500.000	Downwards to the next 3 digits (0.0010 points)	USD 22,500.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	5%	-4.50%	Open End	500	No
CH1332886766	290,000	290,000	CHF 1.76	Call	USD 4,900.000	Upwards to the next 3 digits (0.0010 points)	USD 4,900.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	5%	+4.50%	Open End	100	No
CH1332886774	190,000	190,000	CHF 2.65	Call	USD 4,800.000	Upwards to the next 3 digits (0.0010 points)	USD 4,800.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	5%	+4.50%	Open End	100	No
CH1332886782	150,000	150,000	CHF 3.54	Call	USD 4,700.000	Upwards to the next 3 digits (0.0010 points)	USD 4,700.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	5%	+4.50%	Open End	100	No
CH1332886790	290,000	290,000	CHF 1.78	Put	USD 5,300.000	Downwards to the next 3 digits (0.0010 points)	USD 5,300.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	5%	-4.50%	Open End	100	No
CH1332886808	190,000	190,000	CHF 2.66	Put	USD 5,400.000	Downwards to the next 3 digits (0.0010 points)	USD 5,400.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	5%	-4.50%	Open End	100	No
CH1332886816	150,000	150,000	CHF 3.55	Put	USD 5,500.000	Downwards to the next 3 digits (0.0010 points)	USD 5,500.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	5%	-4.50%	Open End	100	No
CH1332886824	120,000	120,000	CHF 4.43	Put	USD 5,600.000	Downwards to the next 3 digits	USD 5,600.000	Downwards to the next 3 digits	N/A	N/A	0%	100%	USDSOFR=	0%	5%	-4.50%	Open End	100	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	Redemption Date	Parity	SPECIFIED SECURITIES PURSUANT TO SECTION 871(m)
						(0.0010 points)		(0.0010 points)											
CH1332886832	90,000	90,000	CHF 6.21	Put	USD 5,800.000	Downwards to the next 3 digits (0.0010 points)	USD 5,800.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	5%	-4.50%	Open End	100	No
CH1332886840	70,000	70,000	CHF 7.98	Put	USD 6,000.000	Downwards to the next 3 digits (0.0010 points)	USD 6,000.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	5%	-4.50%	Open End	100	No
CH1332886857	660,000	660,000	CHF 0.76	Call	CHF 11,100.000	Upwards to the next 3 digits (0.0010 points)	CHF 11,100.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	SARON.S	0%	5%	+4.50%	Open End	500	No
CH1332886865	530,000	530,000	CHF 0.96	Call	CHF 11,000.000	Upwards to the next 3 digits (0.0010 points)	CHF 11,000.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	SARON.S	0%	5%	+4.50%	Open End	500	No
CH1332886873	440,000	440,000	CHF 1.16	Call	CHF 10,900.000	Upwards to the next 3 digits (0.0010 points)	CHF 10,900.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	SARON.S	0%	5%	+4.50%	Open End	500	No
CH1332886881	370,000	370,000	CHF 1.36	Call	CHF 10,800.000	Upwards to the next 3 digits (0.0010 points)	CHF 10,800.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	SARON.S	0%	5%	+4.50%	Open End	500	No
CH1332886899	330,000	330,000	CHF 1.56	Call	CHF 10,700.000	Upwards to the next 3 digits (0.0010 points)	CHF 10,700.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	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	Redemption Date	Parity	SPECIFIED SECURITIES PURSUANT TO SECTION 871(m)
CH1332886 907	290,000	290,000	CHF 1.76	Call	CHF 10,600.000	Upwards to the next 3 digits (0.0010 points)	CHF 10,600.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	SARON.S	0%	5%	+4.50%	Open End	500	No
CH1332886 915	600,000	600,000	CHF 0.84	Put	CHF 11,900.000	Downwards to the next 3 digits (0.0010 points)	CHF 11,900.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	SARON.S	0%	5%	-4.50%	Open End	500	No
CH1332886 923	490,000	490,000	CHF 1.04	Put	CHF 12,000.000	Downwards to the next 3 digits (0.0010 points)	CHF 12,000.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	SARON.S	0%	5%	-4.50%	Open End	500	No
CH1332886 931	410,000	410,000	CHF 1.24	Put	CHF 12,100.000	Downwards to the next 3 digits (0.0010 points)	CHF 12,100.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	SARON.S	0%	5%	-4.50%	Open End	500	No
CH1332886 949	350,000	350,000	CHF 1.44	Put	CHF 12,200.000	Downwards to the next 3 digits (0.0010 points)	CHF 12,200.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	SARON.S	0%	5%	-4.50%	Open End	500	No
CH1332886 956	250,000	250,000	CHF 2.04	Put	CHF 12,500.000	Downwards to the next 3 digits (0.0010 points)	CHF 12,500.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	SARON.S	0%	5%	-4.50%	Open End	500	No
CH1332886 964	230,000	230,000	CHF 2.24	Put	CHF 12,600.000	Downwards to the next 3 digits (0.0010 points)	CHF 12,600.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	SARON.S	0%	5%	-4.50%	Open End	500	No
CH1332886 972	170,000	170,000	CHF 3.04	Put	CHF 13,000.000	Downwards to the next 3 digits	CHF 13,000.000	Downwards to the next 3 digits	N/A	N/A	0%	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	Redemption Date	Parity	SPECIFIED SECURITIES PURSUANT TO SECTION 871(m)
						(0.0010 points)		(0.0010 points)											
CH1332886980	100,000	100,000	CHF 5.04	Put	CHF 14,000.000	Downwards to the next 3 digits (0.0010 points)	CHF 14,000.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	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 / Reuters Screen Page	Index Sponsor	Index Sponsor Website	Exchange	Exchange Website	Business Day Centre	Settlement Currency
CH1332885784	133288578	UQPABP	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1332885792	133288579	UQQABP	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1332885800	133288580	UQRABP	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1332885818	133288581	UQSABP	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1332885826	133288582	UQTABP	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1332885834	133288583	UQUABP	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1332885842	133288584	UQVABP	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1332885859	133288585	UQWABP	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1332885867	133288586	UQXABP	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 / Reuters Screen Page	Index Sponsor	Index Sponsor Website	Exchange	Exchange Website	Business Day Centre	Settlement Currency
CH1332885875	133288587	UQYABP	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1332885883	133288588	UQZABP	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1332885891	133288589	URAABP	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1332885909	133288590	URBABP	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1332885917	133288591	URCABP	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1332885925	133288592	URDABP	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1332885933	133288593	UREABP	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1332885941	133288594	URFABP	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1332885958	133288595	URGABP	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1332885966	133288596	URHABP	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1332885974	133288597	URIABP	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1332885982	133288598	URJABP	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1332885990	133288599	URKABP	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1332886006	133288600	URLABP	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1332886014	133288601	URMABP	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1332886022	133288602	URNABP	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1332886030	133288603	UROABP	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH133288604	1332886	URPABP	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse	www.dax-indices.com	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF

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8	04				08		AG		(XETRA)	boerse.com		
CH1332886055	133288605	URQABP	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1332886063	133288606	URRABP	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1332886071	133288607	URSABP	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1332886089	133288608	URTABP	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1332886097	133288609	URUABP	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1332886105	133288610	URVABP	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1332886113	133288611	URWABP	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1332886121	133288612	URXABP	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1332886139	133288613	URYABP	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1332886147	133288614	URZABP	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1332886154	133288615	USAABP	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1332886162	133288616	USBABP	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1332886170	133288617	USCABP	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1332886188	133288618	USDABP	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1332886196	133288619	USEABP	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1332886204	133288620	USFABP	Dow Jones Industrial Average®	USD	US2605661048	.DJI	S&P Dow Jones Indices LLC ("SPDJ")	www.spglobal.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	-	Zurich	CHF
CH133288621	1332886	USGABP	Dow Jones	USD	US26056610	.DJI	S&P Dow Jones	www.spglobal.com	As set out in Annex 1 for	-	Zurich	CHF

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2	21		Industrial Average®		48		Indices LLC ("SPDJI")		a Composite Index (Multi-Exchange Index)			
CH1332886220	133288622	USHABP	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
CH1332886238	133288623	USIABP	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
CH1332886246	133288624	USJABP	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
CH1332886253	133288625	USKABP	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
CH1332886261	133288626	USLABP	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
CH1332886279	133288627	USMABP	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
CH1332886287	133288628	USNABP	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
CH1332886295	133288629	USOABP	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
CH1332886303	133288630	USPABP	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
CH1332886311	133288631	USQABP	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
CH1332886329	133288632	USRABP	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1332886337	133288633	USSABP	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH133288634	1332886	USTABP	Nasdaq-100 ®	USD	US63110110	.NDX	NASDAQ Group	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF

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5	34				26		Inc	gomx.com				
CH1332886352	133288635	USUABP	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1332886360	133288636	USVABP	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1332886378	133288637	USWABP	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1332886386	133288638	USXABP	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1332886394	133288639	USYABP	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1332886402	133288640	USZABP	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1332886410	133288641	UTAABP	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1332886428	133288642	UTBABP	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1332886436	133288643	UTCABP	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1332886444	133288644	UTDABP	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1332886451	133288645	UTEABP	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1332886469	133288646	UTFABP	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1332886477	133288647	UTGABP	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1332886485	133288648	UTHABP	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1332886493	133288649	UTIABP	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1332886501	133288650	UTJABP	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1332886519	133288651	UTKABP	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF

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CH1332886527	133288652	UTLABP	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1332886535	133288653	UTMABP	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1332886543	133288654	UTNABP	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1332886550	133288655	UTOABP	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1332886568	133288656	UTPABP	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1332886576	133288657	UTQABP	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1332886584	133288658	UTRABP	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1332886592	133288659	UTSABP	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1332886600	133288660	UTTABP	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1332886618	133288661	UTUABP	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1332886626	133288662	UTVABP	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1332886634	133288663	UTWABP	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1332886642	133288664	UTXABP	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1332886659	133288665	UTYABP	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1332886667	133288666	UTZABP	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1332886675	133288667	UUAABP	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1332886683	133288668	UUBABP	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH133288669	133288669	UUCABP	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 / Reuters Screen Page	Index Sponsor	Index Sponsor Website	Exchange	Exchange Website	Business Day Centre	Settlement Currency
1	69				26		Inc	gomx.com				
CH1332886709	133288670	UUDABP	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1332886717	133288671	UUEABP	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1332886725	133288672	UUFABP	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1332886733	133288673	UUGABP	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1332886741	133288674	UUHABP	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1332886758	133288675	UUIABP	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1332886766	133288676	UUJABP	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
CH1332886774	133288677	UUKABP	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
CH1332886782	133288678	UULABP	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
CH1332886790	133288679	UUMABP	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
CH1332886808	133288680	UUNABP	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
CH1332886816	133288681	UUOABP	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
CH1332886824	133288682	UUPABP	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
CH1332886832	133288683	UUQABP	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 / Reuters Screen Page	Index Sponsor	Index Sponsor Website	Exchange	Exchange Website	Business Day Centre	Settlement Currency
							("SPDJ")		(Multi-Exchange Index)			
CH1332886840	133288684	UURABP	S&P 500®	USD	US78378X1072	.SPX	S&P Dow Jones Indices LLC ("SPDJ")	www.spglobal.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	-	Zurich	CHF
CH1332886857	133288685	UUSABP	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
CH1332886865	133288686	UUTABP	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
CH1332886873	133288687	UUUABP	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
CH1332886881	133288688	UUVABP	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
CH1332886899	133288689	UUVABP	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
CH1332886907	133288690	UUXABP	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
CH1332886915	133288691	UUYABP	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
CH1332886923	133288692	UUZABP	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
CH1332886931	133288693	UVAABP	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
CH1332886949	133288694	UVBABP	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
CH1332886956	133288695	UVCABP	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
CH1332886964	133288696	UVDABP	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
CH1332886972	133288697	UVEABP	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
CH1332886980	133288698	UVFABP	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:** Unrounded 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 0 (zero).
 - (ii) **Automatic Early Redemption Date:** Not applicable.
 - (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:** Every 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 Redemption:** Not applicable.
- (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

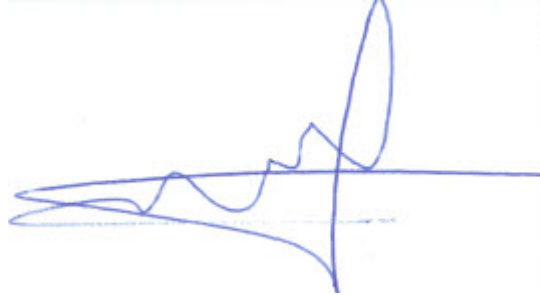
The Guarantor accepts responsibility for the information contained in these Final Terms. To the best of the knowledge of the Guarantor (who has taken all reasonable care to ensure that such is the case), the information contained herein is in accordance with the facts and does not omit anything likely 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:

A handwritten signature in black ink, consisting of a stylized 'D' followed by a horizontal line and a vertical line forming a box-like structure.

By:
Duly authorised

A handwritten signature in blue ink, featuring a large loop and several smaller loops and flourishes.

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 Knock-Out Warrant 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 equal to the Capitalised Exercise Price in respect of Call Certificates and 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 equal to zero 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.

DAX® Index

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Dow Jones Industrial Average® 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	"Knock-Out Warrant" 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
CH1332885784	DAX®	CHF 0.51	CHF	Open End
CH1332885792	DAX®	CHF 0.61	CHF	Open End

Series Number / ISIN Code	Index	Issue Price per Security	Settlement Currency	Redemption Date
CH1332885800	DAX®	CHF 0.70	CHF	Open End
CH1332885818	DAX®	CHF 0.80	CHF	Open End
CH1332885826	DAX®	CHF 0.89	CHF	Open End
CH1332885834	DAX®	CHF 0.99	CHF	Open End
CH1332885842	DAX®	CHF 1.09	CHF	Open End
CH1332885859	DAX®	CHF 1.18	CHF	Open End
CH1332885867	DAX®	CHF 1.28	CHF	Open End
CH1332885875	DAX®	CHF 1.37	CHF	Open End
CH1332885883	DAX®	CHF 1.47	CHF	Open End
CH1332885891	DAX®	CHF 1.56	CHF	Open End
CH1332885909	DAX®	CHF 1.66	CHF	Open End
CH1332885917	DAX®	CHF 1.85	CHF	Open End
CH1332885925	DAX®	CHF 2.04	CHF	Open End
CH1332885933	DAX®	CHF 2.23	CHF	Open End
CH1332885941	DAX®	CHF 2.43	CHF	Open End
CH1332885958	DAX®	CHF 2.62	CHF	Open End
CH1332885966	DAX®	CHF 3	CHF	Open End
CH1332885974	DAX®	CHF 3.77	CHF	Open End
CH1332885982	DAX®	CHF 1.02	CHF	Open End
CH1332885990	DAX®	CHF 1.12	CHF	Open End
CH1332886006	DAX®	CHF 1.21	CHF	Open End
CH1332886014	DAX®	CHF 1.31	CHF	Open End
CH1332886022	DAX®	CHF 1.40	CHF	Open End
CH1332886030	DAX®	CHF 1.50	CHF	Open End
CH1332886048	DAX®	CHF 1.60	CHF	Open End
CH1332886055	DAX®	CHF 1.69	CHF	Open End
CH1332886063	DAX®	CHF 1.79	CHF	Open End
CH1332886071	DAX®	CHF 1.98	CHF	Open End
CH1332886089	DAX®	CHF 2.17	CHF	Open End
CH1332886097	DAX®	CHF 2.36	CHF	Open End
CH1332886105	DAX®	CHF 2.55	CHF	Open End
CH1332886113	DAX®	CHF 2.74	CHF	Open End
CH1332886121	DAX®	CHF 3.32	CHF	Open End
CH1332886139	DAX®	CHF 3.51	CHF	Open End
CH1332886147	DAX®	CHF 4.66	CHF	Open End
CH1332886154	DAX®	CHF 5.04	CHF	Open End
CH1332886162	DAX®	CHF 5.23	CHF	Open End
CH1332886170	DAX®	CHF 6.19	CHF	Open End
CH1332886188	DAX®	CHF 7.15	CHF	Open End
CH1332886196	DAX®	CHF 8.10	CHF	Open End
CH1332886204	Dow Jones Industrial Average®	CHF 0.86	CHF	Open End
CH1332886212	Dow Jones Industrial Average®	CHF 1.31	CHF	Open End
CH1332886220	Dow Jones Industrial Average®	CHF 1.75	CHF	Open End
CH1332886238	Dow Jones Industrial Average®	CHF 2.19	CHF	Open End
CH1332886246	Dow Jones Industrial Average®	CHF 1.79	CHF	Open End
CH1332886253	Dow Jones Industrial Average®	CHF 2.24	CHF	Open End
CH1332886261	Dow Jones Industrial Average®	CHF 2.68	CHF	Open End
CH1332886279	Dow Jones Industrial Average®	CHF 3.12	CHF	Open End
CH1332886287	Dow Jones Industrial Average®	CHF 3.56	CHF	Open End

Series Number / ISIN Code	Index	Issue Price per Security	Settlement Currency	Redemption Date
CH1332886295	Dow Jones Industrial Average®	CHF 4.45	CHF	Open End
CH1332886303	Dow Jones Industrial Average®	CHF 6.22	CHF	Open End
CH1332886311	Dow Jones Industrial Average®	CHF 7.99	CHF	Open End
CH1332886329	Nasdaq-100 ®	CHF 0.69	CHF	Open End
CH1332886337	Nasdaq-100 ®	CHF 0.77	CHF	Open End
CH1332886345	Nasdaq-100 ®	CHF 0.86	CHF	Open End
CH1332886352	Nasdaq-100 ®	CHF 0.95	CHF	Open End
CH1332886360	Nasdaq-100 ®	CHF 1.04	CHF	Open End
CH1332886378	Nasdaq-100 ®	CHF 1.13	CHF	Open End
CH1332886386	Nasdaq-100 ®	CHF 1.22	CHF	Open End
CH1332886394	Nasdaq-100 ®	CHF 1.31	CHF	Open End
CH1332886402	Nasdaq-100 ®	CHF 1.39	CHF	Open End
CH1332886410	Nasdaq-100 ®	CHF 1.48	CHF	Open End
CH1332886428	Nasdaq-100 ®	CHF 1.57	CHF	Open End
CH1332886436	Nasdaq-100 ®	CHF 1.75	CHF	Open End
CH1332886444	Nasdaq-100 ®	CHF 1.93	CHF	Open End
CH1332886451	Nasdaq-100 ®	CHF 2.10	CHF	Open End
CH1332886469	Nasdaq-100 ®	CHF 2.28	CHF	Open End
CH1332886477	Nasdaq-100 ®	CHF 2.46	CHF	Open End
CH1332886485	Nasdaq-100 ®	CHF 2.63	CHF	Open End
CH1332886493	Nasdaq-100 ®	CHF 2.81	CHF	Open End
CH1332886501	Nasdaq-100 ®	CHF 2.99	CHF	Open End
CH1332886519	Nasdaq-100 ®	CHF 3.17	CHF	Open End
CH1332886527	Nasdaq-100 ®	CHF 1	CHF	Open End
CH1332886535	Nasdaq-100 ®	CHF 1.08	CHF	Open End
CH1332886543	Nasdaq-100 ®	CHF 1.17	CHF	Open End
CH1332886550	Nasdaq-100 ®	CHF 1.26	CHF	Open End
CH1332886568	Nasdaq-100 ®	CHF 1.35	CHF	Open End
CH1332886576	Nasdaq-100 ®	CHF 1.44	CHF	Open End
CH1332886584	Nasdaq-100 ®	CHF 1.53	CHF	Open End
CH1332886592	Nasdaq-100 ®	CHF 1.79	CHF	Open End
CH1332886600	Nasdaq-100 ®	CHF 1.97	CHF	Open End
CH1332886618	Nasdaq-100 ®	CHF 2.15	CHF	Open End
CH1332886626	Nasdaq-100 ®	CHF 2.32	CHF	Open End
CH1332886634	Nasdaq-100 ®	CHF 2.50	CHF	Open End
CH1332886642	Nasdaq-100 ®	CHF 2.68	CHF	Open End
CH1332886659	Nasdaq-100 ®	CHF 2.86	CHF	Open End
CH1332886667	Nasdaq-100 ®	CHF 3.03	CHF	Open End
CH1332886675	Nasdaq-100 ®	CHF 3.39	CHF	Open End
CH1332886683	Nasdaq-100 ®	CHF 3.74	CHF	Open End
CH1332886691	Nasdaq-100 ®	CHF 4.10	CHF	Open End
CH1332886709	Nasdaq-100 ®	CHF 4.45	CHF	Open End
CH1332886717	Nasdaq-100 ®	CHF 4.80	CHF	Open End
CH1332886725	Nasdaq-100 ®	CHF 5.16	CHF	Open End
CH1332886733	Nasdaq-100 ®	CHF 6.04	CHF	Open End
CH1332886741	Nasdaq-100 ®	CHF 6.93	CHF	Open End
CH1332886758	Nasdaq-100 ®	CHF 7.81	CHF	Open End
CH1332886766	S&P 500®	CHF 1.76	CHF	Open End
CH1332886774	S&P 500®	CHF 2.65	CHF	Open End

Series Number / ISIN Code	Index	Issue Price per Security	Settlement Currency	Redemption Date
CH1332886782	S&P 500®	CHF 3.54	CHF	Open End
CH1332886790	S&P 500®	CHF 1.78	CHF	Open End
CH1332886808	S&P 500®	CHF 2.66	CHF	Open End
CH1332886816	S&P 500®	CHF 3.55	CHF	Open End
CH1332886824	S&P 500®	CHF 4.43	CHF	Open End
CH1332886832	S&P 500®	CHF 6.21	CHF	Open End
CH1332886840	S&P 500®	CHF 7.98	CHF	Open End
CH1332886857	Swiss Market Index®	CHF 0.76	CHF	Open End
CH1332886865	Swiss Market Index®	CHF 0.96	CHF	Open End
CH1332886873	Swiss Market Index®	CHF 1.16	CHF	Open End
CH1332886881	Swiss Market Index®	CHF 1.36	CHF	Open End
CH1332886899	Swiss Market Index®	CHF 1.56	CHF	Open End
CH1332886907	Swiss Market Index®	CHF 1.76	CHF	Open End
CH1332886915	Swiss Market Index®	CHF 0.84	CHF	Open End
CH1332886923	Swiss Market Index®	CHF 1.04	CHF	Open End
CH1332886931	Swiss Market Index®	CHF 1.24	CHF	Open End
CH1332886949	Swiss Market Index®	CHF 1.44	CHF	Open End
CH1332886956	Swiss Market Index®	CHF 2.04	CHF	Open End
CH1332886964	Swiss Market Index®	CHF 2.24	CHF	Open End
CH1332886972	Swiss Market Index®	CHF 3.04	CHF	Open End
CH1332886980	Swiss Market Index®	CHF 5.04	CHF	Open End