

FORM OF FINAL TERMS FOR W&C SECURITIES

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2014/65/EU (as amended, "**MiFID II**"); or (ii) a customer within the meaning of Directive (EU) 2016/97 (as amended or superseded, the "**Insurance Distribution Directive**"), where that customer would not qualify as a professional client as defined in point (10) of Article 4(1) of MiFID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 19 of the Guidelines published by the European Securities and Markets Authority ("**ESMA**") on 3 August 2023, 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 DATED AS OF 7 APRIL 2025

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

Legal entity identifier (LEI): 7245009UXRIGIRYOB848

BNP Paribas
(incorporated in France)
(as Guarantor)

Legal entity identifier (LEI): R0MUWSFPU8MPRO8K5P83

(Note, Warrant and Certificate Programme)

"Mini Future" Certificates relating to an Index

SSPA product type: Mini-Future (2210)

BNP Paribas Financial Markets S.N.C.
(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 20 September 2024, 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 20 September 2024 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 6339) 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 Collective Investment Schemes Act ("**CISA**"). Accordingly, holders of the Securities do not benefit from protection under the CISA or supervision by the Swiss Financial Market Supervisory Authority ("**FINMA**"). Further, investors are exposed to the Issuer's and the Guarantor's insolvency risk.

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

SPECIFIC PROVISIONS FOR EACH SERIES

Series Number / ISIN Code	No. of Securities issued	No. of Securities	Issue Price per Security	Call / Put	Exercise Price	Capitalised Exercise Price Rounding Rule	Security Threshold on the Commencement Date	Security Threshold Rounding Rule	Minimum Security Percentage	Maximum Security Percentage	Security Percentage on the Commencement Date	Dividend Percentage	Interbank Rate 1 Screen Page	Minimum Financing Rate Percentage	Maximum Financing Rate Percentage	Financing Rate Percentage on the Commencement Date	Redemption Date	Parity	SPECIFIED SECURITIES PURSUANT TO SECTION 871(m)
CH1436553965	10,000,000	10,000,000	CHF 4.14	Put	EUR 7,755.1020	Downwards to the next 4 digits (0.0001 points)	EUR 7,600	Downwards to the next -1 digits (10 points)	0%	20%	2%	100%	EURIBOR1 MD=	0%	5%	-4.50%	Open End	100	No
CH1436553973	10,000,000	10,000,000	CHF 5.10	Put	EUR 7,857.1429	Downwards to the next 4 digits (0.0001 points)	EUR 7,700	Downwards to the next -1 digits (10 points)	0%	20%	2%	100%	EURIBOR1 MD=	0%	5%	-4.50%	Open End	100	No
CH1436553981	10,000,000	10,000,000	CHF 3.97	Call	EUR 20,315.2709	Upwards to the next 4 digits (0.0001 points)	EUR 20,620	Upwards to the next -1 digits (10 points)	0%	20%	1.50%	N/A	EURIBOR1 MD=	0%	5%	+4.50%	Open End	100	No
CH1436553999	10,000,000	10,000,000	CHF 3.78	Call	EUR 20,334.9754	Upwards to the next 4 digits (0.0001 points)	EUR 20,640	Upwards to the next -1 digits (10 points)	0%	20%	1.50%	N/A	EURIBOR1 MD=	0%	5%	+4.50%	Open End	100	No
CH1436554005	10,000,000	10,000,000	CHF 3.69	Call	EUR 20,344.8276	Upwards to the next 4 digits (0.0001 points)	EUR 20,650	Upwards to the next -1 digits (10 points)	0%	20%	1.50%	N/A	EURIBOR1 MD=	0%	5%	+4.50%	Open End	100	No
CH1436554013	10,000,000	10,000,000	CHF 3.60	Call	EUR 20,354.6798	Upwards to the next 4 digits (0.0001 points)	EUR 20,660	Upwards to the next -1 digits (10 points)	0%	20%	1.50%	N/A	EURIBOR1 MD=	0%	5%	+4.50%	Open End	100	No
CH1436554021	10,000,000	10,000,000	CHF 3.41	Call	EUR 20,374.3842	Upwards to the next 4 digits (0.0001 points)	EUR 20,680	Upwards to the next -1 digits (10 points)	0%	20%	1.50%	N/A	EURIBOR1 MD=	0%	5%	+4.50%	Open End	100	No

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CH1436554039	10,000,000	10,000,000	CHF 3.23	Call	EUR 20,394.0887	Upwards to the next 4 digits (0.0001 points)	EUR 20,700	Upwards to the next -1 digits (10 points)	0%	20%	1.50%	N/A	EURIBOR1 MD=	0%	5%	+4.50%	Open End	100	No
CH1436554047	10,000,000	10,000,000	CHF 3.04	Call	EUR 20,413.7931	Upwards to the next 4 digits (0.0001 points)	EUR 20,720	Upwards to the next -1 digits (10 points)	0%	20%	1.50%	N/A	EURIBOR1 MD=	0%	5%	+4.50%	Open End	100	No
CH1436554054	10,000,000	10,000,000	CHF 2.99	Put	EUR 21,055.8376	Downwards to the next 4 digits (0.0001 points)	EUR 20,740	Downwards to the next -1 digits (10 points)	0%	20%	1.50%	N/A	EURIBOR1 MD=	0%	5%	-4.50%	Open End	100	No
CH1436554062	10,000,000	10,000,000	CHF 3.09	Put	EUR 21,065.9898	Downwards to the next 4 digits (0.0001 points)	EUR 20,750	Downwards to the next -1 digits (10 points)	0%	20%	1.50%	N/A	EURIBOR1 MD=	0%	5%	-4.50%	Open End	100	No
CH1436554070	10,000,000	10,000,000	CHF 3.18	Put	EUR 21,076.1421	Downwards to the next 4 digits (0.0001 points)	EUR 20,760	Downwards to the next -1 digits (10 points)	0%	20%	1.50%	N/A	EURIBOR1 MD=	0%	5%	-4.50%	Open End	100	No
CH1436554088	10,000,000	10,000,000	CHF 3.38	Put	EUR 21,096.4467	Downwards to the next 4 digits (0.0001 points)	EUR 20,780	Downwards to the next -1 digits (10 points)	0%	20%	1.50%	N/A	EURIBOR1 MD=	0%	5%	-4.50%	Open End	100	No
CH1436554096	10,000,000	10,000,000	CHF 3.57	Put	EUR 21,116.7513	Downwards to the next 4 digits (0.0001 points)	EUR 20,800	Downwards to the next -1 digits (10 points)	0%	20%	1.50%	N/A	EURIBOR1 MD=	0%	5%	-4.50%	Open End	100	No
CH1436554104	10,000,000	10,000,000	CHF 3.76	Put	EUR 21,137.0558	Downwards to the next 4 digits	EUR 20,820	Downwards to the next -1 digits (10 points)	0%	20%	1.50%	N/A	EURIBOR1 MD=	0%	5%	-4.50%	Open End	100	No

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						(0.0001 points)		points)											
CH1436554112	10,000,000	10,000,000	CHF 3.95	Put	EUR 21,157.3604	Downwards to the next 4 digits (0.0001 points)	EUR 20,840	Downwards to the next - 1 digits (10 points)	0%	20%	1.50%	N/A	EURIBOR1 MD=	0%	5%	-4.50%	Open End	100	No
CH1436554120	10,000,000	10,000,000	CHF 4.04	Put	EUR 21,167.5127	Downwards to the next 4 digits (0.0001 points)	EUR 20,850	Downwards to the next - 1 digits (10 points)	0%	20%	1.50%	N/A	EURIBOR1 MD=	0%	5%	-4.50%	Open End	100	No
CH1436554138	10,000,000	10,000,000	CHF 4.14	Put	EUR 21,177.6650	Downwards to the next 4 digits (0.0001 points)	EUR 20,860	Downwards to the next - 1 digits (10 points)	0%	20%	1.50%	N/A	EURIBOR1 MD=	0%	5%	-4.50%	Open End	100	No
CH1436554146	10,000,000	10,000,000	CHF 4.33	Put	EUR 21,197.9695	Downwards to the next 4 digits (0.0001 points)	EUR 20,880	Downwards to the next - 1 digits (10 points)	0%	20%	1.50%	N/A	EURIBOR1 MD=	0%	5%	-4.50%	Open End	100	No
CH1436554153	10,000,000	10,000,000	CHF 4.52	Put	EUR 21,218.2741	Downwards to the next 4 digits (0.0001 points)	EUR 20,900	Downwards to the next - 1 digits (10 points)	0%	20%	1.50%	N/A	EURIBOR1 MD=	0%	5%	-4.50%	Open End	100	No
CH1436554161	10,000,000	10,000,000	CHF 4.71	Put	EUR 21,238.5787	Downwards to the next 4 digits (0.0001 points)	EUR 20,920	Downwards to the next - 1 digits (10 points)	0%	20%	1.50%	N/A	EURIBOR1 MD=	0%	5%	-4.50%	Open End	100	No
CH1436554179	10,000,000	10,000,000	CHF 4.90	Put	EUR 21,258.8832	Downwards to the next 4 digits (0.0001 points)	EUR 20,940	Downwards to the next - 1 digits (10 points)	0%	20%	1.50%	N/A	EURIBOR1 MD=	0%	5%	-4.50%	Open End	100	No

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CH1436554 187	10,000,000	10,000,000	CHF 5	Put	EUR 21,269.0355	Downwards to the next 4 digits (0.0001 points)	EUR 20,950	Downwards to the next - 1 digits (10 points)	0%	20%	1.50%	N/A	EURIBOR1 MD=	0%	5%	-4.50%	Open End	100	No
CH1436554 195	10,000,000	10,000,000	CHF 5.09	Put	EUR 21,279.1878	Downwards to the next 4 digits (0.0001 points)	EUR 20,960	Downwards to the next - 1 digits (10 points)	0%	20%	1.50%	N/A	EURIBOR1 MD=	0%	5%	-4.50%	Open End	100	No
CH1436554 203	10,000,000	10,000,000	CHF 5.28	Put	EUR 21,299.4924	Downwards to the next 4 digits (0.0001 points)	EUR 20,980	Downwards to the next - 1 digits (10 points)	0%	20%	1.50%	N/A	EURIBOR1 MD=	0%	5%	-4.50%	Open End	100	No
CH1436554 211	10,000,000	10,000,000	CHF 5.48	Put	EUR 21,319.7970	Downwards to the next 4 digits (0.0001 points)	EUR 21,000	Downwards to the next - 1 digits (10 points)	0%	20%	1.50%	N/A	EURIBOR1 MD=	0%	5%	-4.50%	Open End	100	No
CH1436554 229	10,000,000	10,000,000	CHF 5.67	Put	EUR 21,340.1015	Downwards to the next 4 digits (0.0001 points)	EUR 21,020	Downwards to the next - 1 digits (10 points)	0%	20%	1.50%	N/A	EURIBOR1 MD=	0%	5%	-4.50%	Open End	100	No
CH1436554 237	10,000,000	10,000,000	CHF 5.86	Put	EUR 21,360.4061	Downwards to the next 4 digits (0.0001 points)	EUR 21,040	Downwards to the next - 1 digits (10 points)	0%	20%	1.50%	N/A	EURIBOR1 MD=	0%	5%	-4.50%	Open End	100	No
CH1436554 245	10,000,000	10,000,000	CHF 5.95	Put	EUR 21,370.5584	Downwards to the next 4 digits (0.0001 points)	EUR 21,050	Downwards to the next - 1 digits (10 points)	0%	20%	1.50%	N/A	EURIBOR1 MD=	0%	5%	-4.50%	Open End	100	No
CH1436554 252	10,000,000	10,000,000	CHF 6.05	Put	EUR 21,380.7107	Downwards to the next 4 digits	EUR 21,060	Downwards to the next - 1 digits (10 points)	0%	20%	1.50%	N/A	EURIBOR1 MD=	0%	5%	-4.50%	Open End	100	No

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						(0.0001 points)		points)											
CH1436554 260	10,000,000	10,000,000	CHF 6.24	Put	EUR 21,401.0152	Downwards to the next 4 digits (0.0001 points)	EUR 21,080	Downwards to the next - 1 digits (10 points)	0%	20%	1.50%	N/A	EURIBOR1 MD=	0%	5%	-4.50%	Open End	100	No
CH1436554 278	10,000,000	10,000,000	CHF 6.43	Put	EUR 21,421.3198	Downwards to the next 4 digits (0.0001 points)	EUR 21,100	Downwards to the next - 1 digits (10 points)	0%	20%	1.50%	N/A	EURIBOR1 MD=	0%	5%	-4.50%	Open End	100	No
CH1436554 286	10,000,000	10,000,000	CHF 6.62	Put	EUR 21,441.6244	Downwards to the next 4 digits (0.0001 points)	EUR 21,120	Downwards to the next - 1 digits (10 points)	0%	20%	1.50%	N/A	EURIBOR1 MD=	0%	5%	-4.50%	Open End	100	No
CH1436554 294	10,000,000	10,000,000	CHF 6.81	Put	EUR 21,461.9289	Downwards to the next 4 digits (0.0001 points)	EUR 21,140	Downwards to the next - 1 digits (10 points)	0%	20%	1.50%	N/A	EURIBOR1 MD=	0%	5%	-4.50%	Open End	100	No
CH1436554 302	10,000,000	10,000,000	CHF 6.91	Put	EUR 21,472.0812	Downwards to the next 4 digits (0.0001 points)	EUR 21,150	Downwards to the next - 1 digits (10 points)	0%	20%	1.50%	N/A	EURIBOR1 MD=	0%	5%	-4.50%	Open End	100	No
CH1436554 310	10,000,000	10,000,000	CHF 7	Put	EUR 21,482.2335	Downwards to the next 4 digits (0.0001 points)	EUR 21,160	Downwards to the next - 1 digits (10 points)	0%	20%	1.50%	N/A	EURIBOR1 MD=	0%	5%	-4.50%	Open End	100	No
CH1436554 328	10,000,000	10,000,000	CHF 7.19	Put	EUR 21,502.5381	Downwards to the next 4 digits (0.0001 points)	EUR 21,180	Downwards to the next - 1 digits (10 points)	0%	20%	1.50%	N/A	EURIBOR1 MD=	0%	5%	-4.50%	Open End	100	No

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CH1436554336	10,000,000	10,000,000	CHF 7.38	Put	EUR 21,522.8426	Downwards to the next 4 digits (0.0001 points)	EUR 21,200	Downwards to the next - 1 digits (10 points)	0%	20%	1.50%	N/A	EURIBOR1 MD=	0%	5%	-4.50%	Open End	100	No
CH1436554344	10,000,000	10,000,000	CHF 7.58	Put	EUR 21,543.1472	Downwards to the next 4 digits (0.0001 points)	EUR 21,220	Downwards to the next - 1 digits (10 points)	0%	20%	1.50%	N/A	EURIBOR1 MD=	0%	5%	-4.50%	Open End	100	No
CH1436554351	10,000,000	10,000,000	CHF 7.77	Put	EUR 21,563.4518	Downwards to the next 4 digits (0.0001 points)	EUR 21,240	Downwards to the next - 1 digits (10 points)	0%	20%	1.50%	N/A	EURIBOR1 MD=	0%	5%	-4.50%	Open End	100	No
CH1436554369	10,000,000	10,000,000	CHF 7.86	Put	EUR 21,573.6041	Downwards to the next 4 digits (0.0001 points)	EUR 21,250	Downwards to the next - 1 digits (10 points)	0%	20%	1.50%	N/A	EURIBOR1 MD=	0%	5%	-4.50%	Open End	100	No
CH1436554377	10,000,000	10,000,000	CHF 7.96	Put	EUR 21,583.7563	Downwards to the next 4 digits (0.0001 points)	EUR 21,260	Downwards to the next - 1 digits (10 points)	0%	20%	1.50%	N/A	EURIBOR1 MD=	0%	5%	-4.50%	Open End	100	No
CH1436554385	10,000,000	10,000,000	CHF 8.15	Put	EUR 21,604.0609	Downwards to the next 4 digits (0.0001 points)	EUR 21,280	Downwards to the next - 1 digits (10 points)	0%	20%	1.50%	N/A	EURIBOR1 MD=	0%	5%	-4.50%	Open End	100	No
CH1436554393	10,000,000	10,000,000	CHF 8.34	Put	EUR 21,624.3655	Downwards to the next 4 digits (0.0001 points)	EUR 21,300	Downwards to the next - 1 digits (10 points)	0%	20%	1.50%	N/A	EURIBOR1 MD=	0%	5%	-4.50%	Open End	100	No
CH1436554401	10,000,000	10,000,000	CHF 8.53	Put	EUR 21,644.6701	Downwards to the next 4 digits	EUR 21,320	Downwards to the next - 1 digits (10 points)	0%	20%	1.50%	N/A	EURIBOR1 MD=	0%	5%	-4.50%	Open End	100	No

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						(0.0001 points)		points)											
CH1436554419	10,000,000	10,000,000	CHF 8.72	Put	EUR 21,664.9746	Downwards to the next 4 digits (0.0001 points)	EUR 21,340	Downwards to the next - 1 digits (10 points)	0%	20%	1.50%	N/A	EURIBOR1 MD=	0%	5%	-4.50%	Open End	100	No
CH1436554427	10,000,000	10,000,000	CHF 8.82	Put	EUR 21,675.1269	Downwards to the next 4 digits (0.0001 points)	EUR 21,350	Downwards to the next - 1 digits (10 points)	0%	20%	1.50%	N/A	EURIBOR1 MD=	0%	5%	-4.50%	Open End	100	No
CH1436554435	10,000,000	10,000,000	CHF 8.91	Put	EUR 21,685.2792	Downwards to the next 4 digits (0.0001 points)	EUR 21,360	Downwards to the next - 1 digits (10 points)	0%	20%	1.50%	N/A	EURIBOR1 MD=	0%	5%	-4.50%	Open End	100	No
CH1436554443	10,000,000	10,000,000	CHF 9.10	Put	EUR 21,705.5838	Downwards to the next 4 digits (0.0001 points)	EUR 21,380	Downwards to the next - 1 digits (10 points)	0%	20%	1.50%	N/A	EURIBOR1 MD=	0%	5%	-4.50%	Open End	100	No
CH1436554450	10,000,000	10,000,000	CHF 9.29	Put	EUR 21,725.8883	Downwards to the next 4 digits (0.0001 points)	EUR 21,400	Downwards to the next - 1 digits (10 points)	0%	20%	1.50%	N/A	EURIBOR1 MD=	0%	5%	-4.50%	Open End	100	No
CH1436554468	10,000,000	10,000,000	CHF 9.48	Put	EUR 21,746.1929	Downwards to the next 4 digits (0.0001 points)	EUR 21,420	Downwards to the next - 1 digits (10 points)	0%	20%	1.50%	N/A	EURIBOR1 MD=	0%	5%	-4.50%	Open End	100	No
CH1436554476	10,000,000	10,000,000	CHF 9.67	Put	EUR 21,766.4975	Downwards to the next 4 digits (0.0001 points)	EUR 21,440	Downwards to the next - 1 digits (10 points)	0%	20%	1.50%	N/A	EURIBOR1 MD=	0%	5%	-4.50%	Open End	100	No

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CH1436554484	10,000,000	10,000,000	CHF 9.77	Put	EUR 21,776.6497	Downwards to the next 4 digits (0.0001 points)	EUR 21,450	Downwards to the next - 1 digits (10 points)	0%	20%	1.50%	N/A	EURIBOR1 MD=	0%	5%	-4.50%	Open End	100	No
CH1436554492	10,000,000	10,000,000	CHF 9.87	Put	EUR 21,786.8020	Downwards to the next 4 digits (0.0001 points)	EUR 21,460	Downwards to the next - 1 digits (10 points)	0%	20%	1.50%	N/A	EURIBOR1 MD=	0%	5%	-4.50%	Open End	100	No
CH1436554500	10,000,000	10,000,000	CHF 10.25	Put	EUR 21,827.4112	Downwards to the next 4 digits (0.0001 points)	EUR 21,500	Downwards to the next - 1 digits (10 points)	0%	20%	1.50%	N/A	EURIBOR1 MD=	0%	5%	-4.50%	Open End	100	No
CH1436554518	10,000,000	10,000,000	CHF 10.72	Put	EUR 21,878.1726	Downwards to the next 4 digits (0.0001 points)	EUR 21,550	Downwards to the next - 1 digits (10 points)	0%	20%	1.50%	N/A	EURIBOR1 MD=	0%	5%	-4.50%	Open End	100	No
CH1436554526	10,000,000	10,000,000	CHF 11.20	Put	EUR 21,928.9340	Downwards to the next 4 digits (0.0001 points)	EUR 21,600	Downwards to the next - 1 digits (10 points)	0%	20%	1.50%	N/A	EURIBOR1 MD=	0%	5%	-4.50%	Open End	100	No
CH1436554534	10,000,000	10,000,000	CHF 11.68	Put	EUR 21,979.6954	Downwards to the next 4 digits (0.0001 points)	EUR 21,650	Downwards to the next - 1 digits (10 points)	0%	20%	1.50%	N/A	EURIBOR1 MD=	0%	5%	-4.50%	Open End	100	No
CH1436554542	10,000,000	10,000,000	CHF 12.16	Put	EUR 22,030.4569	Downwards to the next 4 digits (0.0001 points)	EUR 21,700	Downwards to the next - 1 digits (10 points)	0%	20%	1.50%	N/A	EURIBOR1 MD=	0%	5%	-4.50%	Open End	100	No
CH1436554559	10,000,000	10,000,000	CHF 12.63	Put	EUR 22,081.2183	Downwards to the next 4 digits	EUR 21,750	Downwards to the next - 1 digits (10 points)	0%	20%	1.50%	N/A	EURIBOR1 MD=	0%	5%	-4.50%	Open End	100	No

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						(0.0001 points)		points)											
CH1436554567	10,000,000	10,000,000	CHF 13.11	Put	EUR 22,131.9797	Downwards to the next 4 digits (0.0001 points)	EUR 21,800	Downwards to the next - 1 digits (10 points)	0%	20%	1.50%	N/A	EURIBOR1 MD=	0%	5%	-4.50%	Open End	100	No
CH1436554575	10,000,000	10,000,000	CHF 13.59	Put	EUR 22,182.7411	Downwards to the next 4 digits (0.0001 points)	EUR 21,850	Downwards to the next - 1 digits (10 points)	0%	20%	1.50%	N/A	EURIBOR1 MD=	0%	5%	-4.50%	Open End	100	No
CH1436554583	10,000,000	10,000,000	CHF 14.07	Put	EUR 22,233.5025	Downwards to the next 4 digits (0.0001 points)	EUR 21,900	Downwards to the next - 1 digits (10 points)	0%	20%	1.50%	N/A	EURIBOR1 MD=	0%	5%	-4.50%	Open End	100	No
CH1436554591	10,000,000	10,000,000	CHF 14.54	Put	EUR 22,284.2640	Downwards to the next 4 digits (0.0001 points)	EUR 21,950	Downwards to the next - 1 digits (10 points)	0%	20%	1.50%	N/A	EURIBOR1 MD=	0%	5%	-4.50%	Open End	100	No
CH1436554609	10,000,000	10,000,000	CHF 1.44	Put	USD 41,326.5306	Downwards to the next 4 digits (0.0001 points)	USD 40,500	Downwards to the next - 1 digits (10 points)	0%	20%	2%	100%	USDSOFR=	0%	5%	-4.50%	Open End	1,000	No
CH1436554617	10,000,000	10,000,000	CHF 1.53	Put	USD 41,428.5714	Downwards to the next 4 digits (0.0001 points)	USD 40,600	Downwards to the next - 1 digits (10 points)	0%	20%	2%	100%	USDSOFR=	0%	5%	-4.50%	Open End	1,000	No
CH1436554625	10,000,000	10,000,000	CHF 1.61	Put	USD 41,530.6122	Downwards to the next 4 digits (0.0001 points)	USD 40,700	Downwards to the next - 1 digits (10 points)	0%	20%	2%	100%	USDSOFR=	0%	5%	-4.50%	Open End	1,000	No

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CH1436554633	10,000,000	10,000,000	CHF 1.70	Put	USD 41,632.6531	Downwards to the next 4 digits (0.0001 points)	USD 40,800	Downwards to the next - 1 digits (10 points)	0%	20%	2%	100%	USDSOFR=	0%	5%	-4.50%	Open End	1,000	No
CH1436554641	10,000,000	10,000,000	CHF 1.79	Put	USD 41,734.6939	Downwards to the next 4 digits (0.0001 points)	USD 40,900	Downwards to the next - 1 digits (10 points)	0%	20%	2%	100%	USDSOFR=	0%	5%	-4.50%	Open End	1,000	No
CH1436554658	10,000,000	10,000,000	CHF 1.87	Put	USD 41,836.7347	Downwards to the next 4 digits (0.0001 points)	USD 41,000	Downwards to the next - 1 digits (10 points)	0%	20%	2%	100%	USDSOFR=	0%	5%	-4.50%	Open End	1,000	No
CH1436554666	10,000,000	10,000,000	CHF 1.96	Put	USD 41,938.7755	Downwards to the next 4 digits (0.0001 points)	USD 41,100	Downwards to the next - 1 digits (10 points)	0%	20%	2%	100%	USDSOFR=	0%	5%	-4.50%	Open End	1,000	No
CH1436554674	10,000,000	10,000,000	CHF 2.05	Put	USD 42,040.8163	Downwards to the next 4 digits (0.0001 points)	USD 41,200	Downwards to the next - 1 digits (10 points)	0%	20%	2%	100%	USDSOFR=	0%	5%	-4.50%	Open End	1,000	No
CH1436554682	10,000,000	10,000,000	CHF 2.13	Put	USD 42,142.8571	Downwards to the next 4 digits (0.0001 points)	USD 41,300	Downwards to the next - 1 digits (10 points)	0%	20%	2%	100%	USDSOFR=	0%	5%	-4.50%	Open End	1,000	No
CH1436554690	10,000,000	10,000,000	CHF 2.22	Put	USD 42,244.8980	Downwards to the next 4 digits (0.0001 points)	USD 41,400	Downwards to the next - 1 digits (10 points)	0%	20%	2%	100%	USDSOFR=	0%	5%	-4.50%	Open End	1,000	No
CH1436554708	10,000,000	10,000,000	CHF 2.31	Put	USD 42,346.9388	Downwards to the next 4 digits	USD 41,500	Downwards to the next - 1 digits (10 points)	0%	20%	2%	100%	USDSOFR=	0%	5%	-4.50%	Open End	1,000	No

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						(0.0001 points)		points)											
CH1436554716	10,000,000	10,000,000	CHF 2.39	Put	USD 42,448.9796	Downwards to the next 4 digits (0.0001 points)	USD 41,600	Downwards to the next - 1 digits (10 points)	0%	20%	2%	100%	USDSOFR=	0%	5%	-4.50%	Open End	1,000	No
CH1436554724	10,000,000	10,000,000	CHF 2.57	Put	USD 42,653.0612	Downwards to the next 4 digits (0.0001 points)	USD 41,800	Downwards to the next - 1 digits (10 points)	0%	20%	2%	100%	USDSOFR=	0%	5%	-4.50%	Open End	1,000	No
CH1436554732	10,000,000	10,000,000	CHF 5.10	Put	USD 18,673.4694	Downwards to the next 4 digits (0.0001 points)	USD 18,300	Downwards to the next - 1 digits (10 points)	0%	20%	2%	100%	USDSOFR=	0%	5%	-4.50%	Open End	100	No
CH1436554740	10,000,000	10,000,000	CHF 5.54	Put	USD 18,724.4898	Downwards to the next 4 digits (0.0001 points)	USD 18,350	Downwards to the next - 1 digits (10 points)	0%	20%	2%	100%	USDSOFR=	0%	5%	-4.50%	Open End	100	No
CH1436554757	10,000,000	10,000,000	CHF 5.97	Put	USD 18,775.5102	Downwards to the next 4 digits (0.0001 points)	USD 18,400	Downwards to the next - 1 digits (10 points)	0%	20%	2%	100%	USDSOFR=	0%	5%	-4.50%	Open End	100	No
CH1436554765	10,000,000	10,000,000	CHF 6.41	Put	USD 18,826.5306	Downwards to the next 4 digits (0.0001 points)	USD 18,450	Downwards to the next - 1 digits (10 points)	0%	20%	2%	100%	USDSOFR=	0%	5%	-4.50%	Open End	100	No
CH1436554773	10,000,000	10,000,000	CHF 6.84	Put	USD 18,877.5510	Downwards to the next 4 digits (0.0001 points)	USD 18,500	Downwards to the next - 1 digits (10 points)	0%	20%	2%	100%	USDSOFR=	0%	5%	-4.50%	Open End	100	No

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CH1436554781	10,000,000	10,000,000	CHF 7.27	Put	USD 18,928.5714	Downwards to the next 4 digits (0.0001 points)	USD 18,550	Downwards to the next - 1 digits (10 points)	0%	20%	2%	100%	USDSOFR=	0%	5%	-4.50%	Open End	100	No
CH1436554799	10,000,000	10,000,000	CHF 7.71	Put	USD 18,979.5918	Downwards to the next 4 digits (0.0001 points)	USD 18,600	Downwards to the next - 1 digits (10 points)	0%	20%	2%	100%	USDSOFR=	0%	5%	-4.50%	Open End	100	No
CH1436554807	10,000,000	10,000,000	CHF 8.14	Put	USD 19,030.6122	Downwards to the next 4 digits (0.0001 points)	USD 18,650	Downwards to the next - 1 digits (10 points)	0%	20%	2%	100%	USDSOFR=	0%	5%	-4.50%	Open End	100	No
CH1436554815	10,000,000	10,000,000	CHF 8.58	Put	USD 19,081.6327	Downwards to the next 4 digits (0.0001 points)	USD 18,700	Downwards to the next - 1 digits (10 points)	0%	20%	2%	100%	USDSOFR=	0%	5%	-4.50%	Open End	100	No
CH1436554823	10,000,000	10,000,000	CHF 9.01	Put	USD 19,132.6531	Downwards to the next 4 digits (0.0001 points)	USD 18,750	Downwards to the next - 1 digits (10 points)	0%	20%	2%	100%	USDSOFR=	0%	5%	-4.50%	Open End	100	No
CH1436554831	10,000,000	10,000,000	CHF 9.45	Put	USD 19,183.6735	Downwards to the next 4 digits (0.0001 points)	USD 18,800	Downwards to the next - 1 digits (10 points)	0%	20%	2%	100%	USDSOFR=	0%	5%	-4.50%	Open End	100	No
CH1436554849	10,000,000	10,000,000	CHF 9.88	Put	USD 19,234.6939	Downwards to the next 4 digits (0.0001 points)	USD 18,850	Downwards to the next - 1 digits (10 points)	0%	20%	2%	100%	USDSOFR=	0%	5%	-4.50%	Open End	100	No
CH1436554856	10,000,000	10,000,000	CHF 10.31	Put	USD 19,285.7143	Downwards to the next 4 digits	USD 18,900	Downwards to the next - 1 digits (10 points)	0%	20%	2%	100%	USDSOFR=	0%	5%	-4.50%	Open End	100	No

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						(0.0001 points)		points)											
CH1436554864	10,000,000	10,000,000	CHF 10.75	Put	USD 19,336.7347	Downwards to the next 4 digits (0.0001 points)	USD 18,950	Downwards to the next - 1 digits (10 points)	0%	20%	2%	100%	USDSOFR=	0%	5%	-4.50%	Open End	100	No
CH1436554872	10,000,000	10,000,000	CHF 11.18	Put	USD 19,387.7551	Downwards to the next 4 digits (0.0001 points)	USD 19,000	Downwards to the next - 1 digits (10 points)	0%	20%	2%	100%	USDSOFR=	0%	5%	-4.50%	Open End	100	No
CH1436554880	10,000,000	10,000,000	CHF 1.99	Put	USD 5,510.2041	Downwards to the next 4 digits (0.0001 points)	USD 5,400	Downwards to the next - 1 digits (10 points)	0%	20%	2%	100%	USDSOFR=	0%	5%	-4.50%	Open End	100	No
CH1436554898	10,000,000	10,000,000	CHF 2.16	Put	USD 5,530.6122	Downwards to the next 4 digits (0.0001 points)	USD 5,420	Downwards to the next - 1 digits (10 points)	0%	20%	2%	100%	USDSOFR=	0%	5%	-4.50%	Open End	100	No
CH1436554906	10,000,000	10,000,000	CHF 2.33	Put	USD 5,551.0204	Downwards to the next 4 digits (0.0001 points)	USD 5,440	Downwards to the next - 1 digits (10 points)	0%	20%	2%	100%	USDSOFR=	0%	5%	-4.50%	Open End	100	No
CH1436554914	10,000,000	10,000,000	CHF 2.51	Put	USD 5,571.4286	Downwards to the next 4 digits (0.0001 points)	USD 5,460	Downwards to the next - 1 digits (10 points)	0%	20%	2%	100%	USDSOFR=	0%	5%	-4.50%	Open End	100	No
CH1436554922	10,000,000	10,000,000	CHF 2.68	Put	USD 5,591.8367	Downwards to the next 4 digits (0.0001 points)	USD 5,480	Downwards to the next - 1 digits (10 points)	0%	20%	2%	100%	USDSOFR=	0%	5%	-4.50%	Open End	100	No

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CH1436554930	10,000,000	10,000,000	CHF 2.86	Put	USD 5,612.2449	Downwards to the next 4 digits (0.0001 points)	USD 5,500	Downwards to the next - 1 digits (10 points)	0%	20%	2%	100%	USDSOFR=	0%	5%	-4.50%	Open End	100	No
CH1436554948	10,000,000	10,000,000	CHF 3.03	Put	USD 5,632.6531	Downwards to the next 4 digits (0.0001 points)	USD 5,520	Downwards to the next - 1 digits (10 points)	0%	20%	2%	100%	USDSOFR=	0%	5%	-4.50%	Open End	100	No
CH1436554955	10,000,000	10,000,000	CHF 3.20	Put	USD 5,653.0612	Downwards to the next 4 digits (0.0001 points)	USD 5,540	Downwards to the next - 1 digits (10 points)	0%	20%	2%	100%	USDSOFR=	0%	5%	-4.50%	Open End	100	No
CH1436554963	10,000,000	10,000,000	CHF 3.29	Put	USD 5,663.2653	Downwards to the next 4 digits (0.0001 points)	USD 5,550	Downwards to the next - 1 digits (10 points)	0%	20%	2%	100%	USDSOFR=	0%	5%	-4.50%	Open End	100	No
CH1436554971	10,000,000	10,000,000	CHF 3.76	Put	CHF 12,142.8571	Downwards to the next 4 digits (0.0001 points)	CHF 11,900	Downwards to the next - 1 digits (10 points)	0%	20%	2%	100%	SARON.S	0%	5%	-4.50%	Open End	100	No
CH1436554989	10,000,000	10,000,000	CHF 3.97	Put	CHF 12,163.2653	Downwards to the next 4 digits (0.0001 points)	CHF 11,920	Downwards to the next - 1 digits (10 points)	0%	20%	2%	100%	SARON.S	0%	5%	-4.50%	Open End	100	No
CH1436554997	10,000,000	10,000,000	CHF 4.17	Put	CHF 12,183.6735	Downwards to the next 4 digits (0.0001 points)	CHF 11,940	Downwards to the next - 1 digits (10 points)	0%	20%	2%	100%	SARON.S	0%	5%	-4.50%	Open End	100	No
CH1436555002	10,000,000	10,000,000	CHF 4.27	Put	CHF 12,193.8776	Downwards to the next 4 digits	CHF 11,950	Downwards to the next - 1 digits (10 points)	0%	20%	2%	100%	SARON.S	0%	5%	-4.50%	Open End	100	No

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						(0.0001 points)		points)											
CH1436555010	10,000,000	10,000,000	CHF 4.38	Put	CHF 12,204.0816	Downwards to the next 4 digits (0.0001 points)	CHF 11,960	Downwards to the next - 1 digits (10 points)	0%	20%	2%	100%	SARON.S	0%	5%	-4.50%	Open End	100	No
CH1436555028	10,000,000	10,000,000	CHF 4.58	Put	CHF 12,224.4898	Downwards to the next 4 digits (0.0001 points)	CHF 11,980	Downwards to the next - 1 digits (10 points)	0%	20%	2%	100%	SARON.S	0%	5%	-4.50%	Open End	100	No
CH1436555036	10,000,000	10,000,000	CHF 4.78	Put	CHF 12,244.8980	Downwards to the next 4 digits (0.0001 points)	CHF 12,000	Downwards to the next - 1 digits (10 points)	0%	20%	2%	100%	SARON.S	0%	5%	-4.50%	Open End	100	No
CH1436555044	10,000,000	10,000,000	CHF 5.29	Put	CHF 12,295.9184	Downwards to the next 4 digits (0.0001 points)	CHF 12,050	Downwards to the next - 1 digits (10 points)	0%	20%	2%	100%	SARON.S	0%	5%	-4.50%	Open End	100	No
CH1436555051	10,000,000	10,000,000	CHF 5.80	Put	CHF 12,346.9388	Downwards to the next 4 digits (0.0001 points)	CHF 12,100	Downwards to the next - 1 digits (10 points)	0%	20%	2%	100%	SARON.S	0%	5%	-4.50%	Open End	100	No
CH1436555069	10,000,000	10,000,000	CHF 6.31	Put	CHF 12,397.9592	Downwards to the next 4 digits (0.0001 points)	CHF 12,150	Downwards to the next - 1 digits (10 points)	0%	20%	2%	100%	SARON.S	0%	5%	-4.50%	Open End	100	No
CH1436555077	10,000,000	10,000,000	CHF 6.82	Put	CHF 12,448.9796	Downwards to the next 4 digits (0.0001 points)	CHF 12,200	Downwards to the next - 1 digits (10 points)	0%	20%	2%	100%	SARON.S	0%	5%	-4.50%	Open End	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 on the Commencement Date	Redemption Date	Parity	SPECIFIED SECURITIES PURSUANT TO SECTION 871(m)
CH1436555085	10,000,000	10,000,000	CHF 7.33	Put	CHF 12,500.0000	Downwards to the next 4 digits (0.0001 points)	CHF 12,250	Downwards to the next - 1 digits (10 points)	0%	20%	2%	100%	SARON.S	0%	5%	-4.50%	Open End	100	No
CH1436555093	10,000,000	10,000,000	CHF 7.85	Put	CHF 12,551.0204	Downwards to the next 4 digits (0.0001 points)	CHF 12,300	Downwards to the next - 1 digits (10 points)	0%	20%	2%	100%	SARON.S	0%	5%	-4.50%	Open End	100	No
CH1436555101	10,000,000	10,000,000	CHF 8.36	Put	CHF 12,602.0408	Downwards to the next 4 digits (0.0001 points)	CHF 12,350	Downwards to the next - 1 digits (10 points)	0%	20%	2%	100%	SARON.S	0%	5%	-4.50%	Open End	100	No
CH1436555119	10,000,000	10,000,000	CHF 8.87	Put	CHF 12,653.0612	Downwards to the next 4 digits (0.0001 points)	CHF 12,400	Downwards to the next - 1 digits (10 points)	0%	20%	2%	100%	SARON.S	0%	5%	-4.50%	Open End	100	No

Series Number / ISIN Code	Valoren Code	Index	Index Currency	ISIN of Index	Reuters Code of Index	Index Sponsor	Index Sponsor Website	Exchange	Exchange Website	Business Day Centre	Settlement Currency
CH1436553965	143655396	CAC 40®	EUR	FR0003500008	.FCHI	Euronext N.V.	www.euronext.com	Euronext Paris	www.euronext.com	Zurich	CHF
CH1436553973	143655397	CAC 40®	EUR	FR0003500008	.FCHI	Euronext N.V.	www.euronext.com	Euronext Paris	www.euronext.com	Zurich	CHF
CH1436553981	143655398	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1436553999	143655399	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	Index	Index Currency	ISIN of Index	Reuters Code of Index	Index Sponsor	Index Sponsor Website	Exchange	Exchange Website	Business Day Centre	Settlement Currency
CH1436554005	143655400	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1436554013	143655401	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1436554021	143655402	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1436554039	143655403	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1436554047	143655404	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1436554054	143655405	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1436554062	143655406	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1436554070	143655407	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1436554088	143655408	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1436554096	143655409	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1436554104	143655410	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1436554112	143655411	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1436554120	143655412	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1436554138	143655413	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1436554146	143655414	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1436554153	143655415	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1436554161	143655416	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1436554179	143655417	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF

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CH1436554187	143655418	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1436554195	143655419	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1436554203	143655420	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1436554211	143655421	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1436554229	143655422	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1436554237	143655423	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1436554245	143655424	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1436554252	143655425	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1436554260	143655426	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1436554278	143655427	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1436554286	143655428	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1436554294	143655429	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1436554302	143655430	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1436554310	143655431	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1436554328	143655432	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1436554336	143655433	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1436554344	143655434	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1436554351	143655435	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF

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CH1436554369	143655436	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1436554377	143655437	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1436554385	143655438	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1436554393	143655439	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1436554401	143655440	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1436554419	143655441	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1436554427	143655442	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1436554435	143655443	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1436554443	143655444	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1436554450	143655445	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1436554468	143655446	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1436554476	143655447	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1436554484	143655448	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1436554492	143655449	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1436554500	143655450	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1436554518	143655451	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1436554526	143655452	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1436554534	143655453	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	Index	Index Currency	ISIN of Index	Reuters Code of Index	Index Sponsor	Index Sponsor Website	Exchange	Exchange Website	Business Day Centre	Settlement Currency
CH1436554542	143655454	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1436554559	143655455	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1436554567	143655456	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1436554575	143655457	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1436554583	143655458	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1436554591	143655459	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1436554609	143655460	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
CH1436554617	143655461	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
CH1436554625	143655462	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
CH1436554633	143655463	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
CH1436554641	143655464	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
CH1436554658	143655465	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
CH1436554666	143655466	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
CH1436554674	143655467	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
CH1436554682	143655468	Dow Jones Industrial	USD	US2605661048	.DJI	S&P Dow Jones Indices LLC	www.spglobal.com	As set out in Annex 1 for a Composite Index (Multi-	=	Zurich	CHF

Series Number / ISIN Code	Valoren Code	Index	Index Currency	ISIN of Index	Reuters Code of Index	Index Sponsor	Index Sponsor Website	Exchange	Exchange Website	Business Day Centre	Settlement Currency
		Average®				("SPDJ")		Exchange Index)			
CH1436554690	143655469	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
CH1436554708	143655470	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
CH1436554716	143655471	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
CH1436554724	143655472	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
CH1436554732	143655473	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1436554740	143655474	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1436554757	143655475	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1436554765	143655476	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1436554773	143655477	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1436554781	143655478	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1436554799	143655479	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1436554807	143655480	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1436554815	143655481	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1436554823	143655482	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1436554831	143655483	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1436554849	143655484	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF

Series Number / ISIN Code	Valoren Code	Index	Index Currency	ISIN of Index	Reuters Code of Index	Index Sponsor	Index Sponsor Website	Exchange	Exchange Website	Business Day Centre	Settlement Currency
CH1436554856	143655485	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1436554864	143655486	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1436554872	143655487	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1436554880	143655488	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
CH1436554898	143655489	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
CH1436554906	143655490	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
CH1436554914	143655491	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
CH1436554922	143655492	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
CH1436554930	143655493	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
CH1436554948	143655494	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
CH1436554955	143655495	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
CH1436554963	143655496	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
CH1436554971	143655497	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
CH1436554989	143655498	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
CH1436554997	143655499	Swiss Market	CHF	CH000998089	.SSMI	SIX Swiss	www.six-swiss-	SIX Swiss Exchange AG	www.six-swiss-	Zurich	CHF

Series Number / ISIN Code	Valoren Code	Index	Index Currency	ISIN of Index	Reuters Code of Index	Index Sponsor	Index Sponsor Website	Exchange	Exchange Website	Business Day Centre	Settlement Currency
	9	Index®		4		Exchange AG	exchange.com		exchange.com		
CH1436555002	143655500	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
CH1436555010	143655501	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
CH1436555028	143655502	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
CH1436555036	143655503	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
CH1436555044	143655504	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
CH1436555051	143655505	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
CH1436555069	143655506	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
CH1436555077	143655507	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
CH1436555085	143655508	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
CH1436555093	143655509	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
CH1436555101	143655510	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
CH1436555119	143655511	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:** 4 April 2025.
4. **Issue Date:** 7 April 2025.
5. **Consolidation:** Not applicable.
6. **Type of Securities:**
 - (a) Certificates.
 - (b) The Securities are Index Securities.
The Certificates are OET Certificates and are OET Call Certificates or OET Put Certificates.

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

PRODUCT SPECIFIC PROVISIONS (ALL SECURITIES)

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

Indices/Index Sponsor(s):

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

OET Website(s):
www.bnpparibasmarkets.ch

Local Business Day Centre(s): Zurich.

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

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

-in respect of *Call* Certificates:

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

-in respect of *Put* Certificates:

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

Where:

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

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

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

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

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

Website(s), as set out in § 31(d)

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

PROVISIONS RELATING TO WARRANTS

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

PROVISIONS RELATING TO CERTIFICATES

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

- (h) **Index Linked Interest Certificates:** Not applicable.
- (i) **Share Linked/ETI Share Linked Interest Certificates:** Not applicable.
- (j) **ETI Linked Interest Certificates:** Not applicable.
- (k) **Debt Linked Interest Certificates:** Not applicable.
- (l) **Commodity Linked Interest Certificates:** Not applicable.
- (m) **Inflation Index Linked Interest Certificates:** Not applicable.
- (n) **Currency Linked Interest Certificates:** Not applicable.
- (o) **Fund Linked Interest Certificates:** Not applicable.
- (p) **Futures Linked Interest Certificates:** Not applicable.
- (q) **Instalment Certificates:** The Certificates are not Instalment Certificates.
- (r) **Issuer Call Option:** Not applicable.
- (s) **Holder Put Option:** Applicable provided that (i) no Automatic Early Redemption Event has occurred and (ii) the Issuer has not already designated the Valuation Date in accordance with the OET Certificate Conditions.
- (i) **Optional Redemption Date(s):** The day falling ten (10) Business Days immediately following the relevant Optional Redemption Valuation Date.
- (ii) **Optional Redemption Valuation Date:** The last Relevant Business Day in March in each year commencing in March of the calendar year after the Commencement Date, subject to adjustment in the event that such day is a Disrupted Day as provided in the definition of Valuation Date in Condition 27.
- (iii) **Optional Redemption Amount(s) and method, if any, of calculation of such amount(s):** -in respect of *Call* Certificates:
- $$\text{Max} \left(0; \left(\frac{\text{Final Price} - \text{Capitalised Exercise Price}}{\text{Parity} \times \text{Conversion Rate Early}} \right) \right);$$
- in respect of *Put* Certificates:
- $$\text{Max} \left(0; \left(\frac{\text{Capitalised Exercise Price} - \text{Final Price}}{\text{Parity} \times \text{Conversion Rate Early}} \right) \right).$$
- Where:
- Final Price** means as set out in OET Certificate Conditions.
- Capitalised Exercise Price** means as set out in § 31(d).
- Parity** means as set out in "Specific Provisions for each Series" above;
- Conversion Rate Early** means the Conversion Rate on the relevant Optional Redemption Valuation Date;
- (iv) **Notice Period (if different from those set out in the Conditions):** Not less than 30 days prior to the next occurring Optional Redemption Valuation Date.
- (t) **Automatic Early** Not applicable.

Redemption:

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

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

-in respect of *Put* Certificates:

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

Where:

Final Price means as set out in OET Certificate Conditions.

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

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

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

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

39. **Identification information of Holders:** Not applicable.

DISTRIBUTION AND US SALES ELIGIBILITY (ALL SECURITIES)

40. **Selling Restrictions:**

- (a) **Eligibility for sale of Securities in the United States:** The Securities are not eligible for sale in the United States.
Reg. S Compliance Category 2; TEFRA Not applicable
(b) **Other Selling Restrictions:** Not applicable.

41. **Additional U.S. Federal income tax considerations:** The Securities are not Specified Securities for purposes of Section 871(m) of the U.S. Internal Revenue Code of 1986.

Responsibility

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

Signed on behalf of BNP Paribas Issuance B.V.

As Issuer:

A handwritten signature in black ink, consisting of a stylized 'D' shape followed by a horizontal line.

By:
Duly authorised

PART B - OTHER INFORMATION

1. Listing and Admission to trading

The Securities are unlisted.

2. 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.

3. Ratings

The Securities have not been rated.

4. 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.

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

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

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

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

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

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

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

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

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

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

Index Disclaimer

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

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Dow Jones Industrial Average® Index

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6. 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 20 September 2024 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, Netherlands. The registered office of the Issuer is Herengracht 595, 1017 CE Amsterdam, the Netherlands.</p> <p>Guarantor</p> <p>The legal company name of the Guarantor is BNP Paribas (the "Guarantor"). The domicile of the Guarantor is Paris, France. The head office of the Guarantor is 16, boulevard des Italiens – 75009 Paris, France.</p>			
B.2	ISIN	As set out in table below.			
B.3	Nature of Securities	Certificates.			
B.4	Product Name	"Mini Future" Certificates relating to an Index			
B.5	Issue Date	7 April 2025			
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	Not applicable. 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
CH1436553965		CAC 40®	CHF 4.14	CHF	Open End
CH1436553973		CAC 40®	CHF 5.10	CHF	Open End

Series Number / ISIN Code	Index	Issue Price per Security	Settlement Currency	Redemption Date
CH1436553981	DAX®	CHF 3.97	CHF	Open End
CH1436553999	DAX®	CHF 3.78	CHF	Open End
CH1436554005	DAX®	CHF 3.69	CHF	Open End
CH1436554013	DAX®	CHF 3.60	CHF	Open End
CH1436554021	DAX®	CHF 3.41	CHF	Open End
CH1436554039	DAX®	CHF 3.23	CHF	Open End
CH1436554047	DAX®	CHF 3.04	CHF	Open End
CH1436554054	DAX®	CHF 2.99	CHF	Open End
CH1436554062	DAX®	CHF 3.09	CHF	Open End
CH1436554070	DAX®	CHF 3.18	CHF	Open End
CH1436554088	DAX®	CHF 3.38	CHF	Open End
CH1436554096	DAX®	CHF 3.57	CHF	Open End
CH1436554104	DAX®	CHF 3.76	CHF	Open End
CH1436554112	DAX®	CHF 3.95	CHF	Open End
CH1436554120	DAX®	CHF 4.04	CHF	Open End
CH1436554138	DAX®	CHF 4.14	CHF	Open End
CH1436554146	DAX®	CHF 4.33	CHF	Open End
CH1436554153	DAX®	CHF 4.52	CHF	Open End
CH1436554161	DAX®	CHF 4.71	CHF	Open End
CH1436554179	DAX®	CHF 4.90	CHF	Open End
CH1436554187	DAX®	CHF 5	CHF	Open End
CH1436554195	DAX®	CHF 5.09	CHF	Open End
CH1436554203	DAX®	CHF 5.28	CHF	Open End
CH1436554211	DAX®	CHF 5.48	CHF	Open End
CH1436554229	DAX®	CHF 5.67	CHF	Open End
CH1436554237	DAX®	CHF 5.86	CHF	Open End
CH1436554245	DAX®	CHF 5.95	CHF	Open End
CH1436554252	DAX®	CHF 6.05	CHF	Open End
CH1436554260	DAX®	CHF 6.24	CHF	Open End
CH1436554278	DAX®	CHF 6.43	CHF	Open End
CH1436554286	DAX®	CHF 6.62	CHF	Open End
CH1436554294	DAX®	CHF 6.81	CHF	Open End
CH1436554302	DAX®	CHF 6.91	CHF	Open End
CH1436554310	DAX®	CHF 7	CHF	Open End
CH1436554328	DAX®	CHF 7.19	CHF	Open End
CH1436554336	DAX®	CHF 7.38	CHF	Open End
CH1436554344	DAX®	CHF 7.58	CHF	Open End
CH1436554351	DAX®	CHF 7.77	CHF	Open End
CH1436554369	DAX®	CHF 7.86	CHF	Open End
CH1436554377	DAX®	CHF 7.96	CHF	Open End
CH1436554385	DAX®	CHF 8.15	CHF	Open End
CH1436554393	DAX®	CHF 8.34	CHF	Open End
CH1436554401	DAX®	CHF 8.53	CHF	Open End
CH1436554419	DAX®	CHF 8.72	CHF	Open End
CH1436554427	DAX®	CHF 8.82	CHF	Open End
CH1436554435	DAX®	CHF 8.91	CHF	Open End
CH1436554443	DAX®	CHF 9.10	CHF	Open End
CH1436554450	DAX®	CHF 9.29	CHF	Open End
CH1436554468	DAX®	CHF 9.48	CHF	Open End

Series Number / ISIN Code	Index	Issue Price per Security	Settlement Currency	Redemption Date
CH1436554476	DAX®	CHF 9.67	CHF	Open End
CH1436554484	DAX®	CHF 9.77	CHF	Open End
CH1436554492	DAX®	CHF 9.87	CHF	Open End
CH1436554500	DAX®	CHF 10.25	CHF	Open End
CH1436554518	DAX®	CHF 10.72	CHF	Open End
CH1436554526	DAX®	CHF 11.20	CHF	Open End
CH1436554534	DAX®	CHF 11.68	CHF	Open End
CH1436554542	DAX®	CHF 12.16	CHF	Open End
CH1436554559	DAX®	CHF 12.63	CHF	Open End
CH1436554567	DAX®	CHF 13.11	CHF	Open End
CH1436554575	DAX®	CHF 13.59	CHF	Open End
CH1436554583	DAX®	CHF 14.07	CHF	Open End
CH1436554591	DAX®	CHF 14.54	CHF	Open End
CH1436554609	Dow Jones Industrial Average®	CHF 1.44	CHF	Open End
CH1436554617	Dow Jones Industrial Average®	CHF 1.53	CHF	Open End
CH1436554625	Dow Jones Industrial Average®	CHF 1.61	CHF	Open End
CH1436554633	Dow Jones Industrial Average®	CHF 1.70	CHF	Open End
CH1436554641	Dow Jones Industrial Average®	CHF 1.79	CHF	Open End
CH1436554658	Dow Jones Industrial Average®	CHF 1.87	CHF	Open End
CH1436554666	Dow Jones Industrial Average®	CHF 1.96	CHF	Open End
CH1436554674	Dow Jones Industrial Average®	CHF 2.05	CHF	Open End
CH1436554682	Dow Jones Industrial Average®	CHF 2.13	CHF	Open End
CH1436554690	Dow Jones Industrial Average®	CHF 2.22	CHF	Open End
CH1436554708	Dow Jones Industrial Average®	CHF 2.31	CHF	Open End
CH1436554716	Dow Jones Industrial Average®	CHF 2.39	CHF	Open End
CH1436554724	Dow Jones Industrial Average®	CHF 2.57	CHF	Open End
CH1436554732	Nasdaq-100 ®	CHF 5.10	CHF	Open End
CH1436554740	Nasdaq-100 ®	CHF 5.54	CHF	Open End
CH1436554757	Nasdaq-100 ®	CHF 5.97	CHF	Open End
CH1436554765	Nasdaq-100 ®	CHF 6.41	CHF	Open End
CH1436554773	Nasdaq-100 ®	CHF 6.84	CHF	Open End
CH1436554781	Nasdaq-100 ®	CHF 7.27	CHF	Open End
CH1436554799	Nasdaq-100 ®	CHF 7.71	CHF	Open End
CH1436554807	Nasdaq-100 ®	CHF 8.14	CHF	Open End
CH1436554815	Nasdaq-100 ®	CHF 8.58	CHF	Open End
CH1436554823	Nasdaq-100 ®	CHF 9.01	CHF	Open End
CH1436554831	Nasdaq-100 ®	CHF 9.45	CHF	Open End
CH1436554849	Nasdaq-100 ®	CHF 9.88	CHF	Open End
CH1436554856	Nasdaq-100 ®	CHF 10.31	CHF	Open End
CH1436554864	Nasdaq-100 ®	CHF 10.75	CHF	Open End
CH1436554872	Nasdaq-100 ®	CHF 11.18	CHF	Open End
CH1436554880	S&P 500®	CHF 1.99	CHF	Open End
CH1436554898	S&P 500®	CHF 2.16	CHF	Open End
CH1436554906	S&P 500®	CHF 2.33	CHF	Open End
CH1436554914	S&P 500®	CHF 2.51	CHF	Open End
CH1436554922	S&P 500®	CHF 2.68	CHF	Open End
CH1436554930	S&P 500®	CHF 2.86	CHF	Open End
CH1436554948	S&P 500®	CHF 3.03	CHF	Open End
CH1436554955	S&P 500®	CHF 3.20	CHF	Open End

Series Number / ISIN Code	Index	Issue Price per Security	Settlement Currency	Redemption Date
CH1436554963	S&P 500®	CHF 3.29	CHF	Open End
CH1436554971	Swiss Market Index®	CHF 3.76	CHF	Open End
CH1436554989	Swiss Market Index®	CHF 3.97	CHF	Open End
CH1436554997	Swiss Market Index®	CHF 4.17	CHF	Open End
CH1436555002	Swiss Market Index®	CHF 4.27	CHF	Open End
CH1436555010	Swiss Market Index®	CHF 4.38	CHF	Open End
CH1436555028	Swiss Market Index®	CHF 4.58	CHF	Open End
CH1436555036	Swiss Market Index®	CHF 4.78	CHF	Open End
CH1436555044	Swiss Market Index®	CHF 5.29	CHF	Open End
CH1436555051	Swiss Market Index®	CHF 5.80	CHF	Open End
CH1436555069	Swiss Market Index®	CHF 6.31	CHF	Open End
CH1436555077	Swiss Market Index®	CHF 6.82	CHF	Open End
CH1436555085	Swiss Market Index®	CHF 7.33	CHF	Open End
CH1436555093	Swiss Market Index®	CHF 7.85	CHF	Open End
CH1436555101	Swiss Market Index®	CHF 8.36	CHF	Open End
CH1436555119	Swiss Market Index®	CHF 8.87	CHF	Open End