

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 DATED AS OF 8 APRIL 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)

"European Style" Warrants relating to an Index

SSPA product type: Warrant Vanilla (2100)

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**") 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	No. of Warrants per Unit	Issue Price per Security	Call / Put	Exercise Price	Delivery or expiry month	Futures or Options Exchange	Exercise Date / Valuation Date	Settlement Date	Parity
CH1337763788	10,000,000	10,000,000	1	CHF 1.20	Call	EUR 18,400	April 2024	Eurex	26 April 2024	6 May 2024	100
CH1337763796	10,000,000	10,000,000	1	CHF 1.60	Call	EUR 18,300	April 2024	Eurex	26 April 2024	6 May 2024	100
CH1337763804	10,000,000	10,000,000	1	CHF 2.10	Call	EUR 18,200	April 2024	Eurex	26 April 2024	6 May 2024	100
CH1337763812	10,000,000	10,000,000	1	CHF 2.37	Call	EUR 18,150	April 2024	Eurex	26 April 2024	6 May 2024	100
CH1337763820	10,000,000	10,000,000	1	CHF 2.67	Call	EUR 18,100	April 2024	Eurex	26 April 2024	6 May 2024	100
CH1337763838	10,000,000	10,000,000	1	CHF 2.99	Call	EUR 18,050	April 2024	Eurex	26 April 2024	6 May 2024	100
CH1337763846	10,000,000	10,000,000	1	CHF 3.32	Call	EUR 18,000	April 2024	Eurex	26 April 2024	6 May 2024	100
CH1337763853	10,000,000	10,000,000	1	CHF 1.54	Call	EUR 18,400	May 2024	Eurex	3 May 2024	13 May 2024	100
CH1337763861	10,000,000	10,000,000	1	CHF 1.98	Call	EUR 18,300	May 2024	Eurex	3 May 2024	13 May 2024	100
CH1337763879	10,000,000	10,000,000	1	CHF 2.49	Call	EUR 18,200	May 2024	Eurex	3 May 2024	13 May 2024	100
CH1337763887	10,000,000	10,000,000	1	CHF 2.78	Call	EUR 18,150	May 2024	Eurex	3 May 2024	13 May 2024	100
CH1337763895	10,000,000	10,000,000	1	CHF 3.08	Call	EUR 18,100	May 2024	Eurex	3 May 2024	13 May 2024	100
CH1337763903	10,000,000	10,000,000	1	CHF 3.40	Call	EUR 18,050	May 2024	Eurex	3 May 2024	13 May 2024	100
CH1337763911	10,000,000	10,000,000	1	CHF 3.73	Call	EUR 18,000	May 2024	Eurex	3 May 2024	13 May 2024	100
CH1337763929	10,000,000	10,000,000	1	CHF 2.02	Call	EUR 18,400	May 2024	Eurex	10 May 2024	17 May 2024	100
CH1337763937	10,000,000	10,000,000	1	CHF 2.50	Call	EUR 18,300	May 2024	Eurex	10 May 2024	17 May 2024	100
CH1337763945	10,000,000	10,000,000	1	CHF 3.05	Call	EUR 18,200	May 2024	Eurex	10 May 2024	17 May 2024	100
CH1337763952	10,000,000	10,000,000	1	CHF 3.35	Call	EUR 18,150	May 2024	Eurex	10 May 2024	17 May 2024	100
CH1337763960	10,000,000	10,000,000	1	CHF 3.66	Call	EUR 18,100	May 2024	Eurex	10 May 2024	17 May 2024	100
CH1337763978	10,000,000	10,000,000	1	CHF 3.99	Call	EUR 18,050	May 2024	Eurex	10 May 2024	17 May 2024	100
CH1337763986	10,000,000	10,000,000	1	CHF 4.33	Call	EUR 18,000	May 2024	Eurex	10 May 2024	17 May 2024	100
CH1337763994	10,000,000	10,000,000	1	CHF 1.94	Call	EUR 18,600	May 2024	Eurex	24 May 2024	31 May 2024	100
CH1337764000	10,000,000	10,000,000	1	CHF 2.81	Call	EUR 18,400	May 2024	Eurex	24 May 2024	31 May 2024	100
CH1337764018	10,000,000	10,000,000	1	CHF 3.33	Call	EUR 18,300	May 2024	Eurex	24 May 2024	31 May 2024	100
CH1337764026	10,000,000	10,000,000	1	CHF 3.91	Call	EUR 18,200	May 2024	Eurex	24 May 2024	31 May 2024	100
CH1337764034	10,000,000	10,000,000	1	CHF 4.22	Call	EUR 18,150	May 2024	Eurex	24 May 2024	31 May 2024	100
CH1337764042	10,000,000	10,000,000	1	CHF 4.54	Call	EUR 18,100	May 2024	Eurex	24 May 2024	31 May 2024	100
CH1337764059	10,000,000	10,000,000	1	CHF 4.87	Call	EUR 18,050	May 2024	Eurex	24 May 2024	31 May 2024	100
CH1337764067	10,000,000	10,000,000	1	CHF 5.21	Call	EUR 18,000	May 2024	Eurex	24 May 2024	31 May 2024	100

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CH1337764075	10,000,000	10,000,000	1	CHF 2.24	Call	EUR 18,600	May 2024	Eurex	31 May 2024	7 June 2024	100
CH1337764083	10,000,000	10,000,000	1	CHF 3.16	Call	EUR 18,400	May 2024	Eurex	31 May 2024	7 June 2024	100
CH1337764091	10,000,000	10,000,000	1	CHF 3.69	Call	EUR 18,300	May 2024	Eurex	31 May 2024	7 June 2024	100
CH1337764109	10,000,000	10,000,000	1	CHF 4.27	Call	EUR 18,200	May 2024	Eurex	31 May 2024	7 June 2024	100
CH1337764117	10,000,000	10,000,000	1	CHF 4.58	Call	EUR 18,150	May 2024	Eurex	31 May 2024	7 June 2024	100
CH1337764125	10,000,000	10,000,000	1	CHF 4.90	Call	EUR 18,100	May 2024	Eurex	31 May 2024	7 June 2024	100
CH1337764133	10,000,000	10,000,000	1	CHF 5.23	Call	EUR 18,050	May 2024	Eurex	31 May 2024	7 June 2024	100
CH1337764141	10,000,000	10,000,000	1	CHF 5.57	Call	EUR 18,000	May 2024	Eurex	31 May 2024	7 June 2024	100
CH1337764158	10,000,000	10,000,000	1	CHF 1.45	Put	EUR 18,000	April 2024	Eurex	26 April 2024	6 May 2024	100
CH1337764166	10,000,000	10,000,000	1	CHF 1.61	Put	EUR 18,050	April 2024	Eurex	26 April 2024	6 May 2024	100
CH1337764174	10,000,000	10,000,000	1	CHF 1.78	Put	EUR 18,100	April 2024	Eurex	26 April 2024	6 May 2024	100
CH1337764182	10,000,000	10,000,000	1	CHF 1.97	Put	EUR 18,150	April 2024	Eurex	26 April 2024	6 May 2024	100
CH1337764190	10,000,000	10,000,000	1	CHF 2.18	Put	EUR 18,200	April 2024	Eurex	26 April 2024	6 May 2024	100
CH1337764208	10,000,000	10,000,000	1	CHF 2.66	Put	EUR 18,300	April 2024	Eurex	26 April 2024	6 May 2024	100
CH1337764216	10,000,000	10,000,000	1	CHF 3.23	Put	EUR 18,400	April 2024	Eurex	26 April 2024	6 May 2024	100
CH1337764224	10,000,000	10,000,000	1	CHF 1.68	Put	EUR 18,000	May 2024	Eurex	3 May 2024	13 May 2024	100
CH1337764232	10,000,000	10,000,000	1	CHF 1.84	Put	EUR 18,050	May 2024	Eurex	3 May 2024	13 May 2024	100
CH1337764240	10,000,000	10,000,000	1	CHF 2.01	Put	EUR 18,100	May 2024	Eurex	3 May 2024	13 May 2024	100
CH1337764257	10,000,000	10,000,000	1	CHF 2.19	Put	EUR 18,150	May 2024	Eurex	3 May 2024	13 May 2024	100
CH1337764265	10,000,000	10,000,000	1	CHF 2.40	Put	EUR 18,200	May 2024	Eurex	3 May 2024	13 May 2024	100
CH1337764273	10,000,000	10,000,000	1	CHF 2.86	Put	EUR 18,300	May 2024	Eurex	3 May 2024	13 May 2024	100
CH1337764281	10,000,000	10,000,000	1	CHF 3.40	Put	EUR 18,400	May 2024	Eurex	3 May 2024	13 May 2024	100
CH1337764299	10,000,000	10,000,000	1	CHF 1.84	Put	EUR 18,000	May 2024	Eurex	10 May 2024	17 May 2024	100
CH1337764307	10,000,000	10,000,000	1	CHF 1.99	Put	EUR 18,050	May 2024	Eurex	10 May 2024	17 May 2024	100
CH1337764315	10,000,000	10,000,000	1	CHF 2.15	Put	EUR 18,100	May 2024	Eurex	10 May 2024	17 May 2024	100
CH1337764323	10,000,000	10,000,000	1	CHF 2.33	Put	EUR 18,150	May 2024	Eurex	10 May 2024	17 May 2024	100
CH1337764331	10,000,000	10,000,000	1	CHF 2.52	Put	EUR 18,200	May 2024	Eurex	10 May 2024	17 May 2024	100
CH1337764349	10,000,000	10,000,000	1	CHF 2.94	Put	EUR 18,300	May 2024	Eurex	10 May 2024	17 May 2024	100
CH1337764356	10,000,000	10,000,000	1	CHF 3.44	Put	EUR 18,400	May 2024	Eurex	10 May 2024	17 May 2024	100
CH1337764364	10,000,000	10,000,000	1	CHF 2.20	Put	EUR 18,000	May 2024	Eurex	24 May 2024	31 May 2024	100
CH1337764372	10,000,000	10,000,000	1	CHF 2.34	Put	EUR 18,050	May 2024	Eurex	24 May 2024	31 May 2024	100

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CH1337764380	10,000,000	10,000,000	1	CHF 2.50	Put	EUR 18,100	May 2024	Eurex	24 May 2024	31 May 2024	100
CH1337764398	10,000,000	10,000,000	1	CHF 2.67	Put	EUR 18,150	May 2024	Eurex	24 May 2024	31 May 2024	100
CH1337764406	10,000,000	10,000,000	1	CHF 2.85	Put	EUR 18,200	May 2024	Eurex	24 May 2024	31 May 2024	100
CH1337764414	10,000,000	10,000,000	1	CHF 3.25	Put	EUR 18,300	May 2024	Eurex	24 May 2024	31 May 2024	100
CH1337764422	10,000,000	10,000,000	1	CHF 3.70	Put	EUR 18,400	May 2024	Eurex	24 May 2024	31 May 2024	100
CH1337764430	10,000,000	10,000,000	1	CHF 4.77	Put	EUR 18,600	May 2024	Eurex	24 May 2024	31 May 2024	100
CH1337764448	10,000,000	10,000,000	1	CHF 2.37	Put	EUR 18,000	May 2024	Eurex	31 May 2024	7 June 2024	100
CH1337764455	10,000,000	10,000,000	1	CHF 2.52	Put	EUR 18,050	May 2024	Eurex	31 May 2024	7 June 2024	100
CH1337764463	10,000,000	10,000,000	1	CHF 2.67	Put	EUR 18,100	May 2024	Eurex	31 May 2024	7 June 2024	100
CH1337764471	10,000,000	10,000,000	1	CHF 2.84	Put	EUR 18,150	May 2024	Eurex	31 May 2024	7 June 2024	100
CH1337764489	10,000,000	10,000,000	1	CHF 3.02	Put	EUR 18,200	May 2024	Eurex	31 May 2024	7 June 2024	100
CH1337764497	10,000,000	10,000,000	1	CHF 3.41	Put	EUR 18,300	May 2024	Eurex	31 May 2024	7 June 2024	100
CH1337764505	10,000,000	10,000,000	1	CHF 3.85	Put	EUR 18,400	May 2024	Eurex	31 May 2024	7 June 2024	100
CH1337764513	10,000,000	10,000,000	1	CHF 4.88	Put	EUR 18,600	May 2024	Eurex	31 May 2024	7 June 2024	100
CH1337764521	10,000,000	10,000,000	1	CHF 0.72	Call	CHF 11,550	April 2024	Eurex	26 April 2024	6 May 2024	100
CH1337764539	10,000,000	10,000,000	1	CHF 0.93	Call	CHF 11,500	April 2024	Eurex	26 April 2024	6 May 2024	100
CH1337764547	10,000,000	10,000,000	1	CHF 1.46	Call	CHF 11,400	April 2024	Eurex	26 April 2024	6 May 2024	100
CH1337764554	10,000,000	10,000,000	1	CHF 0.64	Call	CHF 11,600	May 2024	Eurex	3 May 2024	13 May 2024	100
CH1337764562	10,000,000	10,000,000	1	CHF 0.81	Call	CHF 11,550	May 2024	Eurex	3 May 2024	13 May 2024	100
CH1337764570	10,000,000	10,000,000	1	CHF 1.02	Call	CHF 11,500	May 2024	Eurex	3 May 2024	13 May 2024	100
CH1337764588	10,000,000	10,000,000	1	CHF 1.54	Call	CHF 11,400	May 2024	Eurex	3 May 2024	13 May 2024	100
CH1337764596	10,000,000	10,000,000	1	CHF 2.18	Call	CHF 11,300	May 2024	Eurex	3 May 2024	13 May 2024	100
CH1337764604	10,000,000	10,000,000	1	CHF 0.76	Call	CHF 11,600	May 2024	Eurex	10 May 2024	17 May 2024	100
CH1337764612	10,000,000	10,000,000	1	CHF 0.95	Call	CHF 11,550	May 2024	Eurex	10 May 2024	17 May 2024	100
CH1337764620	10,000,000	10,000,000	1	CHF 1.16	Call	CHF 11,500	May 2024	Eurex	10 May 2024	17 May 2024	100
CH1337764638	10,000,000	10,000,000	1	CHF 1.68	Call	CHF 11,400	May 2024	Eurex	10 May 2024	17 May 2024	100
CH1337764646	10,000,000	10,000,000	1	CHF 2.32	Call	CHF 11,300	May 2024	Eurex	10 May 2024	17 May 2024	100
CH1337764653	10,000,000	10,000,000	1	CHF 0.94	Call	CHF 11,600	May 2024	Eurex	24 May 2024	31 May 2024	100
CH1337764661	10,000,000	10,000,000	1	CHF 1.12	Call	CHF 11,550	May 2024	Eurex	24 May 2024	31 May 2024	100
CH1337764679	10,000,000	10,000,000	1	CHF 1.34	Call	CHF 11,500	May 2024	Eurex	24 May 2024	31 May 2024	100
CH1337764687	10,000,000	10,000,000	1	CHF 1.84	Call	CHF 11,400	May 2024	Eurex	24 May 2024	31 May 2024	100

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CH1337764695	10,000,000	10,000,000	1	CHF 2.44	Call	CHF 11,300	May 2024	Eurex	24 May 2024	31 May 2024	100
CH1337764703	10,000,000	10,000,000	1	CHF 1.07	Call	CHF 11,600	May 2024	Eurex	31 May 2024	7 June 2024	100
CH1337764711	10,000,000	10,000,000	1	CHF 1.27	Call	CHF 11,550	May 2024	Eurex	31 May 2024	7 June 2024	100
CH1337764729	10,000,000	10,000,000	1	CHF 1.49	Call	CHF 11,500	May 2024	Eurex	31 May 2024	7 June 2024	100
CH1337764737	10,000,000	10,000,000	1	CHF 2	Call	CHF 11,400	May 2024	Eurex	31 May 2024	7 June 2024	100
CH1337764745	10,000,000	10,000,000	1	CHF 2.60	Call	CHF 11,300	May 2024	Eurex	31 May 2024	7 June 2024	100
CH1337764752	10,000,000	10,000,000	1	CHF 0.90	Put	CHF 11,400	April 2024	Eurex	26 April 2024	6 May 2024	100
CH1337764760	10,000,000	10,000,000	1	CHF 1.37	Put	CHF 11,500	April 2024	Eurex	26 April 2024	6 May 2024	100
CH1337764778	10,000,000	10,000,000	1	CHF 1.66	Put	CHF 11,550	April 2024	Eurex	26 April 2024	6 May 2024	100
CH1337764786	10,000,000	10,000,000	1	CHF 0.75	Put	CHF 11,300	May 2024	Eurex	3 May 2024	13 May 2024	100
CH1337764794	10,000,000	10,000,000	1	CHF 1.10	Put	CHF 11,400	May 2024	Eurex	3 May 2024	13 May 2024	100
CH1337764802	10,000,000	10,000,000	1	CHF 1.58	Put	CHF 11,500	May 2024	Eurex	3 May 2024	13 May 2024	100
CH1337764810	10,000,000	10,000,000	1	CHF 1.88	Put	CHF 11,550	May 2024	Eurex	3 May 2024	13 May 2024	100
CH1337764828	10,000,000	10,000,000	1	CHF 2.20	Put	CHF 11,600	May 2024	Eurex	3 May 2024	13 May 2024	100
CH1337764836	10,000,000	10,000,000	1	CHF 0.89	Put	CHF 11,300	May 2024	Eurex	10 May 2024	17 May 2024	100
CH1337764844	10,000,000	10,000,000	1	CHF 1.25	Put	CHF 11,400	May 2024	Eurex	10 May 2024	17 May 2024	100
CH1337764851	10,000,000	10,000,000	1	CHF 1.72	Put	CHF 11,500	May 2024	Eurex	10 May 2024	17 May 2024	100
CH1337764869	10,000,000	10,000,000	1	CHF 2.01	Put	CHF 11,550	May 2024	Eurex	10 May 2024	17 May 2024	100
CH1337764877	10,000,000	10,000,000	1	CHF 2.33	Put	CHF 11,600	May 2024	Eurex	10 May 2024	17 May 2024	100
CH1337764885	10,000,000	10,000,000	1	CHF 1.23	Put	CHF 11,300	May 2024	Eurex	24 May 2024	31 May 2024	100
CH1337764893	10,000,000	10,000,000	1	CHF 1.62	Put	CHF 11,400	May 2024	Eurex	24 May 2024	31 May 2024	100
CH1337764901	10,000,000	10,000,000	1	CHF 2.12	Put	CHF 11,500	May 2024	Eurex	24 May 2024	31 May 2024	100
CH1337764919	10,000,000	10,000,000	1	CHF 2.40	Put	CHF 11,550	May 2024	Eurex	24 May 2024	31 May 2024	100
CH1337764927	10,000,000	10,000,000	1	CHF 2.71	Put	CHF 11,600	May 2024	Eurex	24 May 2024	31 May 2024	100
CH1337764935	10,000,000	10,000,000	1	CHF 1.34	Put	CHF 11,300	May 2024	Eurex	31 May 2024	7 June 2024	100
CH1337764943	10,000,000	10,000,000	1	CHF 1.74	Put	CHF 11,400	May 2024	Eurex	31 May 2024	7 June 2024	100
CH1337764950	10,000,000	10,000,000	1	CHF 2.22	Put	CHF 11,500	May 2024	Eurex	31 May 2024	7 June 2024	100
CH1337764968	10,000,000	10,000,000	1	CHF 2.50	Put	CHF 11,550	May 2024	Eurex	31 May 2024	7 June 2024	100
CH1337764976	10,000,000	10,000,000	1	CHF 2.81	Put	CHF 11,600	May 2024	Eurex	31 May 2024	7 June 2024	100

Series Number / ISIN Code	Valoren Code	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
CH1337763788	133776378	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1337763796	133776379	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1337763804	133776380	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1337763812	133776381	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1337763820	133776382	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1337763838	133776383	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1337763846	133776384	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1337763853	133776385	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1337763861	133776386	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1337763879	133776387	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1337763887	133776388	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1337763895	133776389	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1337763903	133776390	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1337763911	133776391	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1337763929	133776392	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1337763937	133776393	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1337763945	133776394	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1337763952	133776395	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse	www.dax-indices.com	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF

Series Number / ISIN Code	Valoren Code	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
	5			8		AG		(XETRA)	boerse.com		
CH1337763960	133776396	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1337763978	133776397	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1337763986	133776398	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1337763994	133776399	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1337764000	133776400	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1337764018	133776401	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1337764026	133776402	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1337764034	133776403	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1337764042	133776404	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1337764059	133776405	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1337764067	133776406	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1337764075	133776407	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1337764083	133776408	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1337764091	133776409	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1337764109	133776410	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1337764117	133776411	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1337764125	133776412	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 / Reuters Screen Page	Index Sponsor	Index Sponsor Website	Exchange	Exchange Website	Business Day Centre	Settlement Currency
CH1337764133	133776413	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1337764141	133776414	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1337764158	133776415	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1337764166	133776416	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1337764174	133776417	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1337764182	133776418	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1337764190	133776419	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1337764208	133776420	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1337764216	133776421	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1337764224	133776422	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1337764232	133776423	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1337764240	133776424	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1337764257	133776425	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1337764265	133776426	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1337764273	133776427	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1337764281	133776428	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1337764299	133776429	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1337764307	133776430	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 / Reuters Screen Page	Index Sponsor	Index Sponsor Website	Exchange	Exchange Website	Business Day Centre	Settlement Currency
CH1337764315	133776431	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1337764323	133776432	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1337764331	133776433	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1337764349	133776434	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1337764356	133776435	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1337764364	133776436	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1337764372	133776437	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1337764380	133776438	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1337764398	133776439	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1337764406	133776440	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1337764414	133776441	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1337764422	133776442	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1337764430	133776443	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1337764448	133776444	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1337764455	133776445	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1337764463	133776446	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1337764471	133776447	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1337764489	133776448	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 / Reuters Screen Page	Index Sponsor	Index Sponsor Website	Exchange	Exchange Website	Business Day Centre	Settlement Currency
CH1337764497	133776449	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1337764505	133776450	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1337764513	133776451	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1337764521	133776452	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
CH1337764539	133776453	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
CH1337764547	133776454	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
CH1337764554	133776455	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
CH1337764562	133776456	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
CH1337764570	133776457	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
CH1337764588	133776458	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
CH1337764596	133776459	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
CH1337764604	133776460	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
CH1337764612	133776461	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
CH1337764620	133776462	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
CH1337764638	133776463	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
CH1337764646	133776464	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
CH1337764653	133776465	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
CH1337764661	133776466	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

Series Number / ISIN Code	Valoren Code	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
CH1337764679	133776467	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
CH1337764687	133776468	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
CH1337764695	133776469	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
CH1337764703	133776470	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
CH1337764711	133776471	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
CH1337764729	133776472	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
CH1337764737	133776473	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
CH1337764745	133776474	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
CH1337764752	133776475	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
CH1337764760	133776476	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
CH1337764778	133776477	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
CH1337764786	133776478	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
CH1337764794	133776479	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
CH1337764802	133776480	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
CH1337764810	133776481	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
CH1337764828	133776482	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
CH1337764836	133776483	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
CH1337764844	133776484	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

Series Number / ISIN Code	Valoren Code	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
CH1337764851	133776485	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
CH1337764869	133776486	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
CH1337764877	133776487	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
CH1337764885	133776488	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
CH1337764893	133776489	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
CH1337764901	133776490	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
CH1337764919	133776491	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
CH1337764927	133776492	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
CH1337764935	133776493	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
CH1337764943	133776494	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
CH1337764950	133776495	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
CH1337764968	133776496	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
CH1337764976	133776497	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:** 5 April 2024.
4. **Issue Date:** 8 April 2024.
5. **Consolidation:** Not applicable.
6. **Type of Securities:**
 - (a) Warrants.
 - (b) The Securities are Index Securities.
The Securities are "European Style" Warrants.
Automatic Exercise applies.
The provisions of Annex 1 (*Additional Terms and Conditions for Index Securities*) 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. **Exchange Rate:** The Exchange 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:** Index Condition 9 (Futures Price Valuation) applies.
- (i) **Disrupted Day:** As per Conditions.
- (j) **Specified Maximum Days of Disruption:** Twenty (20) Scheduled Trading Days.
- (k) **Valuation Time:** The Scheduled Closing Time on the relevant Futures or Options Exchange in respect of the Current Exchange-traded Contract on the relevant Valuation Date.
- (l) **Index Correction Period:** As per Conditions.
- (m) **Other terms or special conditions:** Not applicable.
- (n) **Additional provisions applicable to Custom Indices:** Not applicable.
- (o) **Additional provisions applicable to Futures Price Valuation:** Applicable.
 - (i) **Exchange-traded Contract:** The futures contract relating to the Index published by the Futures or Options Exchange on the delivery or expiry month.
 - (ii) **Delivery or expiry month:** See the Specific Provisions for each Series above.
 - (iii) **Period of Exchange-traded Contracts:** Not applicable.
 - (iv) **Futures or Options Exchange:** See the "Specific Provisions for each Series" above.
 - (v) **Rolling Futures Contract Securities:** No.
 - (vi) **Futures Rollover Period:** Not applicable.
 - (vii) **Cut-off Time:** Not applicable.
 - (viii) **First Traded Price:** Not applicable.
 - (ix) **Relevant Futures or Options Exchange Website:** Not applicable.
 - (x) **Relevant FTP Screen Page:** 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:** 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%.
35. **Knock-in Event:** Not applicable.
36. **Knock-out Event:** Not applicable.

PROVISIONS RELATING TO WARRANTS

37. **Provisions relating to Warrants:** Applicable.
- (a) **Units:** Warrants must be exercised in Units. Each Unit consists of the number of Warrants set out in "Specific Provisions for each Series" above.
- (b) **Minimum Exercise Number:** The minimum number of Warrants that may be exercised (including automatic exercise) on any day by any Holder is one (1) Warrant, and Warrants may only be exercised (including automatic exercise) in integral multiples of one (1) Warrant in excess thereof.
- (c) **Maximum Exercise Number:** Not applicable.
- (d) **Exercise Price(s):** The exercise price(s) per Warrant (which may be subject to adjustment in accordance with Annex 1) is set out in "Specific Provisions for each Series" above.
- (e) **Exercise Date:** The exercise date of the Warrants is set out in "Specific Provisions for each Series" above, provided that, if such date is not an Exercise Business Day, the Exercise Date shall be the immediately succeeding Exercise Business Day.
- (f) **Exercise Period:** Not applicable.
- (g) **Valuation Date:** The Valuation Date shall be the Actual Exercise Date of the relevant Warrant, subject to adjustments in accordance with Condition 20.
- (h) **Strike Date:** Not applicable.
- (i) **Averaging:** Averaging does not apply to the Warrants.
- (j) **Observation Dates:** Not applicable.

- (k) **Observation Period:** Not applicable.
- (l) **Cash Settlement Amount:** A Holder, upon due exercise, will receive from the Issuer on the Settlement Date, in respect of each Warrant, a Cash Settlement Amount calculated by the Calculation Agent (which shall not be less than zero) equal to:
- in respect of *Call* Warrants:
- Max [0 ; Settlement Price Final - Exercise Price] / [Parity x Exchange Rate Final]
- in respect of *Put* warrants:
- Max [0 ; Exercise Price - Settlement Price Final] / [Parity x Exchange Rate Final]
- Where:
- Settlement Price Final** means the Settlement Price on the Valuation Date.
- Exercise Price** means as set out in "Specific Provisions for each Series" above.
- Parity** means as set out in "Specific Provisions for each Series" above.
- Exchange Rate Final** means the Exchange Rate on the relevant Valuation Date.
- (m) **Settlement Date:** See the "Specific Provisions for each Series" above.

PROVISIONS RELATING TO CERTIFICATES

38. **Provisions relating to Certificates:** 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:



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 Call or Put Warrant is a leveraged Warrant with a 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 Warrants means that any movement in the value of the Underlying Index will have a magnified effect on the value of the Warrants, both positively and negatively.

The Warrants are "Call" and "Put" Warrants.

With a Call Warrant Holders benefit from excess (if any) of the Settlement Price on the Valuation Date over the Exercise Price (divided by the product of the Exchange Rate Final, if any, and Parity).

With a Put Warrant Holders benefit from excess (if any) of the Exercise Price on the Valuation Date over the Settlement Price (divided by the product of the Exchange Rate Final, if any, and Parity).

On the Settlement Date, Holders will receive an amount, which may be zero, determined by reference to the performance of the Underlying Index and, if applicable, the performance of the Exchange 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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Swiss Market 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 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	Warrants.		
B.4	Product Name	"European Style" Warrants relating to an Index		
B.5	Issue Date	8 April 2024		
B.6	Settlement 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
CH1337763788	DAX®	CHF 1.20	CHF	6 May 2024
CH1337763796	DAX®	CHF 1.60	CHF	6 May 2024

Series Number / ISIN Code	Index	Issue Price per Security	Settlement Currency	Redemption Date
CH1337763804	DAX®	CHF 2.10	CHF	6 May 2024
CH1337763812	DAX®	CHF 2.37	CHF	6 May 2024
CH1337763820	DAX®	CHF 2.67	CHF	6 May 2024
CH1337763838	DAX®	CHF 2.99	CHF	6 May 2024
CH1337763846	DAX®	CHF 3.32	CHF	6 May 2024
CH1337763853	DAX®	CHF 1.54	CHF	13 May 2024
CH1337763861	DAX®	CHF 1.98	CHF	13 May 2024
CH1337763879	DAX®	CHF 2.49	CHF	13 May 2024
CH1337763887	DAX®	CHF 2.78	CHF	13 May 2024
CH1337763895	DAX®	CHF 3.08	CHF	13 May 2024
CH1337763903	DAX®	CHF 3.40	CHF	13 May 2024
CH1337763911	DAX®	CHF 3.73	CHF	13 May 2024
CH1337763929	DAX®	CHF 2.02	CHF	17 May 2024
CH1337763937	DAX®	CHF 2.50	CHF	17 May 2024
CH1337763945	DAX®	CHF 3.05	CHF	17 May 2024
CH1337763952	DAX®	CHF 3.35	CHF	17 May 2024
CH1337763960	DAX®	CHF 3.66	CHF	17 May 2024
CH1337763978	DAX®	CHF 3.99	CHF	17 May 2024
CH1337763986	DAX®	CHF 4.33	CHF	17 May 2024
CH1337763994	DAX®	CHF 1.94	CHF	31 May 2024
CH1337764000	DAX®	CHF 2.81	CHF	31 May 2024
CH1337764018	DAX®	CHF 3.33	CHF	31 May 2024
CH1337764026	DAX®	CHF 3.91	CHF	31 May 2024
CH1337764034	DAX®	CHF 4.22	CHF	31 May 2024
CH1337764042	DAX®	CHF 4.54	CHF	31 May 2024
CH1337764059	DAX®	CHF 4.87	CHF	31 May 2024
CH1337764067	DAX®	CHF 5.21	CHF	31 May 2024
CH1337764075	DAX®	CHF 2.24	CHF	7 June 2024
CH1337764083	DAX®	CHF 3.16	CHF	7 June 2024
CH1337764091	DAX®	CHF 3.69	CHF	7 June 2024
CH1337764109	DAX®	CHF 4.27	CHF	7 June 2024
CH1337764117	DAX®	CHF 4.58	CHF	7 June 2024
CH1337764125	DAX®	CHF 4.90	CHF	7 June 2024
CH1337764133	DAX®	CHF 5.23	CHF	7 June 2024
CH1337764141	DAX®	CHF 5.57	CHF	7 June 2024
CH1337764158	DAX®	CHF 1.45	CHF	6 May 2024
CH1337764166	DAX®	CHF 1.61	CHF	6 May 2024
CH1337764174	DAX®	CHF 1.78	CHF	6 May 2024
CH1337764182	DAX®	CHF 1.97	CHF	6 May 2024
CH1337764190	DAX®	CHF 2.18	CHF	6 May 2024
CH1337764208	DAX®	CHF 2.66	CHF	6 May 2024
CH1337764216	DAX®	CHF 3.23	CHF	6 May 2024
CH1337764224	DAX®	CHF 1.68	CHF	13 May 2024
CH1337764232	DAX®	CHF 1.84	CHF	13 May 2024
CH1337764240	DAX®	CHF 2.01	CHF	13 May 2024
CH1337764257	DAX®	CHF 2.19	CHF	13 May 2024
CH1337764265	DAX®	CHF 2.40	CHF	13 May 2024
CH1337764273	DAX®	CHF 2.86	CHF	13 May 2024
CH1337764281	DAX®	CHF 3.40	CHF	13 May 2024

Series Number / ISIN Code	Index	Issue Price per Security	Settlement Currency	Redemption Date
CH1337764299	DAX®	CHF 1.84	CHF	17 May 2024
CH1337764307	DAX®	CHF 1.99	CHF	17 May 2024
CH1337764315	DAX®	CHF 2.15	CHF	17 May 2024
CH1337764323	DAX®	CHF 2.33	CHF	17 May 2024
CH1337764331	DAX®	CHF 2.52	CHF	17 May 2024
CH1337764349	DAX®	CHF 2.94	CHF	17 May 2024
CH1337764356	DAX®	CHF 3.44	CHF	17 May 2024
CH1337764364	DAX®	CHF 2.20	CHF	31 May 2024
CH1337764372	DAX®	CHF 2.34	CHF	31 May 2024
CH1337764380	DAX®	CHF 2.50	CHF	31 May 2024
CH1337764398	DAX®	CHF 2.67	CHF	31 May 2024
CH1337764406	DAX®	CHF 2.85	CHF	31 May 2024
CH1337764414	DAX®	CHF 3.25	CHF	31 May 2024
CH1337764422	DAX®	CHF 3.70	CHF	31 May 2024
CH1337764430	DAX®	CHF 4.77	CHF	31 May 2024
CH1337764448	DAX®	CHF 2.37	CHF	7 June 2024
CH1337764455	DAX®	CHF 2.52	CHF	7 June 2024
CH1337764463	DAX®	CHF 2.67	CHF	7 June 2024
CH1337764471	DAX®	CHF 2.84	CHF	7 June 2024
CH1337764489	DAX®	CHF 3.02	CHF	7 June 2024
CH1337764497	DAX®	CHF 3.41	CHF	7 June 2024
CH1337764505	DAX®	CHF 3.85	CHF	7 June 2024
CH1337764513	DAX®	CHF 4.88	CHF	7 June 2024
CH1337764521	Swiss Market Index®	CHF 0.72	CHF	6 May 2024
CH1337764539	Swiss Market Index®	CHF 0.93	CHF	6 May 2024
CH1337764547	Swiss Market Index®	CHF 1.46	CHF	6 May 2024
CH1337764554	Swiss Market Index®	CHF 0.64	CHF	13 May 2024
CH1337764562	Swiss Market Index®	CHF 0.81	CHF	13 May 2024
CH1337764570	Swiss Market Index®	CHF 1.02	CHF	13 May 2024
CH1337764588	Swiss Market Index®	CHF 1.54	CHF	13 May 2024
CH1337764596	Swiss Market Index®	CHF 2.18	CHF	13 May 2024
CH1337764604	Swiss Market Index®	CHF 0.76	CHF	17 May 2024
CH1337764612	Swiss Market Index®	CHF 0.95	CHF	17 May 2024
CH1337764620	Swiss Market Index®	CHF 1.16	CHF	17 May 2024
CH1337764638	Swiss Market Index®	CHF 1.68	CHF	17 May 2024
CH1337764646	Swiss Market Index®	CHF 2.32	CHF	17 May 2024
CH1337764653	Swiss Market Index®	CHF 0.94	CHF	31 May 2024
CH1337764661	Swiss Market Index®	CHF 1.12	CHF	31 May 2024
CH1337764679	Swiss Market Index®	CHF 1.34	CHF	31 May 2024
CH1337764687	Swiss Market Index®	CHF 1.84	CHF	31 May 2024
CH1337764695	Swiss Market Index®	CHF 2.44	CHF	31 May 2024
CH1337764703	Swiss Market Index®	CHF 1.07	CHF	7 June 2024
CH1337764711	Swiss Market Index®	CHF 1.27	CHF	7 June 2024
CH1337764729	Swiss Market Index®	CHF 1.49	CHF	7 June 2024
CH1337764737	Swiss Market Index®	CHF 2	CHF	7 June 2024
CH1337764745	Swiss Market Index®	CHF 2.60	CHF	7 June 2024
CH1337764752	Swiss Market Index®	CHF 0.90	CHF	6 May 2024
CH1337764760	Swiss Market Index®	CHF 1.37	CHF	6 May 2024
CH1337764778	Swiss Market Index®	CHF 1.66	CHF	6 May 2024

Series Number / ISIN Code	Index	Issue Price per Security	Settlement Currency	Redemption Date
CH1337764786	Swiss Market Index®	CHF 0.75	CHF	13 May 2024
CH1337764794	Swiss Market Index®	CHF 1.10	CHF	13 May 2024
CH1337764802	Swiss Market Index®	CHF 1.58	CHF	13 May 2024
CH1337764810	Swiss Market Index®	CHF 1.88	CHF	13 May 2024
CH1337764828	Swiss Market Index®	CHF 2.20	CHF	13 May 2024
CH1337764836	Swiss Market Index®	CHF 0.89	CHF	17 May 2024
CH1337764844	Swiss Market Index®	CHF 1.25	CHF	17 May 2024
CH1337764851	Swiss Market Index®	CHF 1.72	CHF	17 May 2024
CH1337764869	Swiss Market Index®	CHF 2.01	CHF	17 May 2024
CH1337764877	Swiss Market Index®	CHF 2.33	CHF	17 May 2024
CH1337764885	Swiss Market Index®	CHF 1.23	CHF	31 May 2024
CH1337764893	Swiss Market Index®	CHF 1.62	CHF	31 May 2024
CH1337764901	Swiss Market Index®	CHF 2.12	CHF	31 May 2024
CH1337764919	Swiss Market Index®	CHF 2.40	CHF	31 May 2024
CH1337764927	Swiss Market Index®	CHF 2.71	CHF	31 May 2024
CH1337764935	Swiss Market Index®	CHF 1.34	CHF	7 June 2024
CH1337764943	Swiss Market Index®	CHF 1.74	CHF	7 June 2024
CH1337764950	Swiss Market Index®	CHF 2.22	CHF	7 June 2024
CH1337764968	Swiss Market Index®	CHF 2.50	CHF	7 June 2024
CH1337764976	Swiss Market Index®	CHF 2.81	CHF	7 June 2024