

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2014/65/EU (as amended, "**MiFID II**"); or (ii) a customer within the meaning of Directive (EU) 2016/97 (as amended or superseded, the "**Insurance Distribution Directive**"), where that customer would not qualify as a professional client as defined in point (10) of Article 4(1) of MiFID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 11 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)
CH1436570290	10,000,000	10,000,000	CHF 5.31	Call	EUR 6,666.6667	Upwards to the next 4 digits (0.0001 points)	EUR 6,800	Upwards to the next -1 digits (10 points)	0%	20%	2%	100%	EURIBOR1 MD=	0%	5%	+4.50%	Open End	100	No
CH1436570308	10,000,000	10,000,000	CHF 4.39	Call	EUR 6,764.7059	Upwards to the next 4 digits (0.0001 points)	EUR 6,900	Upwards to the next -1 digits (10 points)	0%	20%	2%	100%	EURIBOR1 MD=	0%	5%	+4.50%	Open End	100	No
CH1436570316	10,000,000	10,000,000	CHF 3.48	Call	EUR 6,862.7451	Upwards to the next 4 digits (0.0001 points)	EUR 7,000	Upwards to the next -1 digits (10 points)	0%	20%	2%	100%	EURIBOR1 MD=	0%	5%	+4.50%	Open End	100	No
CH1436570324	10,000,000	10,000,000	CHF 15.27	Call	EUR 19,162.5616	Upwards to the next 4 digits (0.0001 points)	EUR 19,450	Upwards to the next -1 digits (10 points)	0%	20%	1.50%	N/A	EURIBOR1 MD=	0%	5%	+4.50%	Open End	100	No
CH1436570332	10,000,000	10,000,000	CHF 14.81	Call	EUR 19,211.8227	Upwards to the next 4 digits (0.0001 points)	EUR 19,500	Upwards to the next -1 digits (10 points)	0%	20%	1.50%	N/A	EURIBOR1 MD=	0%	5%	+4.50%	Open End	100	No
CH1436570340	10,000,000	10,000,000	CHF 12.98	Call	EUR 19,408.8670	Upwards to the next 4 digits (0.0001 points)	EUR 19,700	Upwards to the next -1 digits (10 points)	0%	20%	1.50%	N/A	EURIBOR1 MD=	0%	5%	+4.50%	Open End	100	No
CH1436570357	10,000,000	10,000,000	CHF 12.52	Call	EUR 19,458.1281	Upwards to the next 4 digits (0.0001 points)	EUR 19,750	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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CH1436570365	10,000,000	10,000,000	CHF 12.24	Call	EUR 19,487.6847	Upwards to the next 4 digits (0.0001 points)	EUR 19,780	Upwards to the next -1 digits (10 points)	0%	20%	1.50%	N/A	EURIBOR1 MD=	0%	5%	+4.50%	Open End	100	No
CH1436570373	10,000,000	10,000,000	CHF 12.06	Call	EUR 19,507.3892	Upwards to the next 4 digits (0.0001 points)	EUR 19,800	Upwards to the next -1 digits (10 points)	0%	20%	1.50%	N/A	EURIBOR1 MD=	0%	5%	+4.50%	Open End	100	No
CH1436570381	10,000,000	10,000,000	CHF 11.88	Call	EUR 19,527.0936	Upwards to the next 4 digits (0.0001 points)	EUR 19,820	Upwards to the next -1 digits (10 points)	0%	20%	1.50%	N/A	EURIBOR1 MD=	0%	5%	+4.50%	Open End	100	No
CH1436570399	10,000,000	10,000,000	CHF 11.60	Call	EUR 19,556.6502	Upwards to the next 4 digits (0.0001 points)	EUR 19,850	Upwards to the next -1 digits (10 points)	0%	20%	1.50%	N/A	EURIBOR1 MD=	0%	5%	+4.50%	Open End	100	No
CH1436570407	10,000,000	10,000,000	CHF 11.33	Call	EUR 19,586.2069	Upwards to the next 4 digits (0.0001 points)	EUR 19,880	Upwards to the next -1 digits (10 points)	0%	20%	1.50%	N/A	EURIBOR1 MD=	0%	5%	+4.50%	Open End	100	No
CH1436570415	10,000,000	10,000,000	CHF 11.14	Call	EUR 19,605.9113	Upwards to the next 4 digits (0.0001 points)	EUR 19,900	Upwards to the next -1 digits (10 points)	0%	20%	1.50%	N/A	EURIBOR1 MD=	0%	5%	+4.50%	Open End	100	No
CH1436570423	10,000,000	10,000,000	CHF 10.96	Call	EUR 19,625.6158	Upwards to the next 4 digits (0.0001 points)	EUR 19,920	Upwards to the next -1 digits (10 points)	0%	20%	1.50%	N/A	EURIBOR1 MD=	0%	5%	+4.50%	Open End	100	No
CH1436570431	10,000,000	10,000,000	CHF 10.68	Call	EUR 19,655.1724	Upwards to the next 4 digits	EUR 19,950	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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						(0.0001 points)		points)											
CH1436570449	10,000,000	10,000,000	CHF 10.41	Call	EUR 19,684.7291	Upwards to the next 4 digits (0.0001 points)	EUR 19,980	Upwards to the next -1 digits (10 points)	0%	20%	1.50%	N/A	EURIBOR1 MD=	0%	5%	+4.50%	Open End	100	No
CH1436570456	10,000,000	10,000,000	CHF 10.22	Call	EUR 19,704.4335	Upwards to the next 4 digits (0.0001 points)	EUR 20,000	Upwards to the next -1 digits (10 points)	0%	20%	1.50%	N/A	EURIBOR1 MD=	0%	5%	+4.50%	Open End	100	No
CH1436570464	10,000,000	10,000,000	CHF 10.04	Call	EUR 19,724.1379	Upwards to the next 4 digits (0.0001 points)	EUR 20,020	Upwards to the next -1 digits (10 points)	0%	20%	1.50%	N/A	EURIBOR1 MD=	0%	5%	+4.50%	Open End	100	No
CH1436570472	10,000,000	10,000,000	CHF 9.77	Call	EUR 19,753.6946	Upwards to the next 4 digits (0.0001 points)	EUR 20,050	Upwards to the next -1 digits (10 points)	0%	20%	1.50%	N/A	EURIBOR1 MD=	0%	5%	+4.50%	Open End	100	No
CH1436570480	10,000,000	10,000,000	CHF 9.49	Call	EUR 19,783.2512	Upwards to the next 4 digits (0.0001 points)	EUR 20,080	Upwards to the next -1 digits (10 points)	0%	20%	1.50%	N/A	EURIBOR1 MD=	0%	5%	+4.50%	Open End	100	No
CH1436570498	10,000,000	10,000,000	CHF 9.31	Call	EUR 19,802.9557	Upwards to the next 4 digits (0.0001 points)	EUR 20,100	Upwards to the next -1 digits (10 points)	0%	20%	1.50%	N/A	EURIBOR1 MD=	0%	5%	+4.50%	Open End	100	No
CH1436570506	10,000,000	10,000,000	CHF 9.12	Call	EUR 19,822.6601	Upwards to the next 4 digits (0.0001 points)	EUR 20,120	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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CH1436570514	10,000,000	10,000,000	CHF 8.85	Call	EUR 19,852.2167	Upwards to the next 4 digits (0.0001 points)	EUR 20,150	Upwards to the next -1 digits (10 points)	0%	20%	1.50%	N/A	EURIBOR1 MD=	0%	5%	+4.50%	Open End	100	No
CH1436570522	10,000,000	10,000,000	CHF 8.57	Call	EUR 19,881.7734	Upwards to the next 4 digits (0.0001 points)	EUR 20,180	Upwards to the next -1 digits (10 points)	0%	20%	1.50%	N/A	EURIBOR1 MD=	0%	5%	+4.50%	Open End	100	No
CH1436570530	10,000,000	10,000,000	CHF 8.39	Call	EUR 19,901.4778	Upwards to the next 4 digits (0.0001 points)	EUR 20,200	Upwards to the next -1 digits (10 points)	0%	20%	1.50%	N/A	EURIBOR1 MD=	0%	5%	+4.50%	Open End	100	No
CH1436570548	10,000,000	10,000,000	CHF 8.20	Call	EUR 19,921.1823	Upwards to the next 4 digits (0.0001 points)	EUR 20,220	Upwards to the next -1 digits (10 points)	0%	20%	1.50%	N/A	EURIBOR1 MD=	0%	5%	+4.50%	Open End	100	No
CH1436570555	10,000,000	10,000,000	CHF 7.93	Call	EUR 19,950.7389	Upwards to the next 4 digits (0.0001 points)	EUR 20,250	Upwards to the next -1 digits (10 points)	0%	20%	1.50%	N/A	EURIBOR1 MD=	0%	5%	+4.50%	Open End	100	No
CH1436570563	10,000,000	10,000,000	CHF 7.65	Call	EUR 19,980.2956	Upwards to the next 4 digits (0.0001 points)	EUR 20,280	Upwards to the next -1 digits (10 points)	0%	20%	1.50%	N/A	EURIBOR1 MD=	0%	5%	+4.50%	Open End	100	No
CH1436570571	10,000,000	10,000,000	CHF 7.47	Call	EUR 20,000.0000	Upwards to the next 4 digits (0.0001 points)	EUR 20,300	Upwards to the next -1 digits (10 points)	0%	20%	1.50%	N/A	EURIBOR1 MD=	0%	5%	+4.50%	Open End	100	No
CH1436570589	10,000,000	10,000,000	CHF 7.29	Call	EUR 20,019.7044	Upwards to the next 4 digits	EUR 20,320	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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						(0.0001 points)		points)											
CH1436570597	10,000,000	10,000,000	CHF 7.01	Call	EUR 20,049.2611	Upwards to the next 4 digits (0.0001 points)	EUR 20,350	Upwards to the next -1 digits (10 points)	0%	20%	1.50%	N/A	EURIBOR1 MD=	0%	5%	+4.50%	Open End	100	No
CH1436570605	10,000,000	10,000,000	CHF 6.74	Call	EUR 20,078.8177	Upwards to the next 4 digits (0.0001 points)	EUR 20,380	Upwards to the next -1 digits (10 points)	0%	20%	1.50%	N/A	EURIBOR1 MD=	0%	5%	+4.50%	Open End	100	No
CH1436570613	10,000,000	10,000,000	CHF 6.55	Call	EUR 20,098.5222	Upwards to the next 4 digits (0.0001 points)	EUR 20,400	Upwards to the next -1 digits (10 points)	0%	20%	1.50%	N/A	EURIBOR1 MD=	0%	5%	+4.50%	Open End	100	No
CH1436570621	10,000,000	10,000,000	CHF 6.37	Call	EUR 20,118.2266	Upwards to the next 4 digits (0.0001 points)	EUR 20,420	Upwards to the next -1 digits (10 points)	0%	20%	1.50%	N/A	EURIBOR1 MD=	0%	5%	+4.50%	Open End	100	No
CH1436570639	10,000,000	10,000,000	CHF 6.09	Call	EUR 20,147.7833	Upwards to the next 4 digits (0.0001 points)	EUR 20,450	Upwards to the next -1 digits (10 points)	0%	20%	1.50%	N/A	EURIBOR1 MD=	0%	5%	+4.50%	Open End	100	No
CH1436570647	10,000,000	10,000,000	CHF 5.82	Call	EUR 20,177.3399	Upwards to the next 4 digits (0.0001 points)	EUR 20,480	Upwards to the next -1 digits (10 points)	0%	20%	1.50%	N/A	EURIBOR1 MD=	0%	5%	+4.50%	Open End	100	No
CH1436570654	10,000,000	10,000,000	CHF 5.64	Call	EUR 20,197.0443	Upwards to the next 4 digits (0.0001 points)	EUR 20,500	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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CH1436570662	10,000,000	10,000,000	CHF 5.45	Call	EUR 20,216.7488	Upwards to the next 4 digits (0.0001 points)	EUR 20,520	Upwards to the next -1 digits (10 points)	0%	20%	1.50%	N/A	EURIBOR1 MD=	0%	5%	+4.50%	Open End	100	No
CH1436570670	10,000,000	10,000,000	CHF 5.18	Call	EUR 20,246.3054	Upwards to the next 4 digits (0.0001 points)	EUR 20,550	Upwards to the next -1 digits (10 points)	0%	20%	1.50%	N/A	EURIBOR1 MD=	0%	5%	+4.50%	Open End	100	No
CH1436570688	10,000,000	10,000,000	CHF 4.90	Call	EUR 20,275.8621	Upwards to the next 4 digits (0.0001 points)	EUR 20,580	Upwards to the next -1 digits (10 points)	0%	20%	1.50%	N/A	EURIBOR1 MD=	0%	5%	+4.50%	Open End	100	No
CH1436570696	10,000,000	10,000,000	CHF 4.72	Call	EUR 20,295.5665	Upwards to the next 4 digits (0.0001 points)	EUR 20,600	Upwards to the next -1 digits (10 points)	0%	20%	1.50%	N/A	EURIBOR1 MD=	0%	5%	+4.50%	Open End	100	No
CH1436570704	10,000,000	10,000,000	CHF 4.53	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
CH1436570712	10,000,000	10,000,000	CHF 4.26	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
CH1436570720	10,000,000	10,000,000	CHF 3.98	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
CH1436570738	10,000,000	10,000,000	CHF 3.80	Call	EUR 20,394.0887	Upwards to the next 4 digits	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

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						(0.0001 points)		points)											
CH1436570746	10,000,000	10,000,000	CHF 3.62	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
CH1436570753	10,000,000	10,000,000	CHF 3.34	Call	EUR 20,443.3498	Upwards to the next 4 digits (0.0001 points)	EUR 20,750	Upwards to the next -1 digits (10 points)	0%	20%	1.50%	N/A	EURIBOR1 MD=	0%	5%	+4.50%	Open End	100	No
CH1436570761	10,000,000	10,000,000	CHF 3.07	Call	EUR 20,472.9064	Upwards to the next 4 digits (0.0001 points)	EUR 20,780	Upwards to the next -1 digits (10 points)	0%	20%	1.50%	N/A	EURIBOR1 MD=	0%	5%	+4.50%	Open End	100	No
CH1436570779	10,000,000	10,000,000	CHF 2.88	Call	EUR 20,492.6108	Upwards to the next 4 digits (0.0001 points)	EUR 20,800	Upwards to the next -1 digits (10 points)	0%	20%	1.50%	N/A	EURIBOR1 MD=	0%	5%	+4.50%	Open End	100	No
CH1436570787	10,000,000	10,000,000	CHF 3.12	Put	EUR 21,137.0558	Downwards to the next 4 digits (0.0001 points)	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
CH1436570795	10,000,000	10,000,000	CHF 3.40	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
CH1436570803	10,000,000	10,000,000	CHF 3.69	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

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CH1436570811	10,000,000	10,000,000	CHF 3.88	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
CH1436570829	10,000,000	10,000,000	CHF 4.07	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
CH1436570837	10,000,000	10,000,000	CHF 4.35	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
CH1436570845	10,000,000	10,000,000	CHF 4.63	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
CH1436570852	10,000,000	10,000,000	CHF 4.82	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
CH1436570860	10,000,000	10,000,000	CHF 5.01	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
CH1436570878	10,000,000	10,000,000	CHF 5.30	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
CH1436570886	10,000,000	10,000,000	CHF 5.58	Put	EUR 21,401.0152	Downwards to the next 4 digits	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

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						(0.0001 points)		points)											
CH1436570894	10,000,000	10,000,000	CHF 5.77	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
CH1436570902	10,000,000	10,000,000	CHF 5.96	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
CH1436570910	10,000,000	10,000,000	CHF 6.24	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
CH1436570928	10,000,000	10,000,000	CHF 6.53	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
CH1436570936	10,000,000	10,000,000	CHF 6.71	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
CH1436570944	10,000,000	10,000,000	CHF 6.90	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
CH1436570951	10,000,000	10,000,000	CHF 7.19	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

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CH1436570969	10,000,000	10,000,000	CHF 7.47	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
CH1436570977	10,000,000	10,000,000	CHF 7.66	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
CH1436570985	10,000,000	10,000,000	CHF 9.36	Put	EUR 21,807.1066	Downwards to the next 4 digits (0.0001 points)	EUR 21,480	Downwards to the next -1 digits (10 points)	0%	20%	1.50%	N/A	EURIBOR1 MD=	0%	5%	-4.50%	Open End	100	No
CH1436570993	10,000,000	10,000,000	CHF 9.74	Put	EUR 21,847.7157	Downwards to the next 4 digits (0.0001 points)	EUR 21,520	Downwards to the next -1 digits (10 points)	0%	20%	1.50%	N/A	EURIBOR1 MD=	0%	5%	-4.50%	Open End	100	No
CH1436571009	10,000,000	10,000,000	CHF 2.96	Call	USD 36,666.6667	Upwards to the next 4 digits (0.0001 points)	USD 37,400	Upwards to the next -1 digits (10 points)	0%	20%	2%	100%	USDSOFR=	0%	5%	+4.50%	Open End	1,000	No
CH1436571017	10,000,000	10,000,000	CHF 2.79	Call	USD 36,862.7451	Upwards to the next 4 digits (0.0001 points)	USD 37,600	Upwards to the next -1 digits (10 points)	0%	20%	2%	100%	USDSOFR=	0%	5%	+4.50%	Open End	1,000	No
CH1436571025	10,000,000	10,000,000	CHF 2.63	Call	USD 37,058.8235	Upwards to the next 4 digits (0.0001 points)	USD 37,800	Upwards to the next -1 digits (10 points)	0%	20%	2%	100%	USDSOFR=	0%	5%	+4.50%	Open End	1,000	No
CH1436571033	10,000,000	10,000,000	CHF 2.46	Call	USD 37,254.9020	Upwards to the next 4 digits	USD 38,000	Upwards to the next -1 digits (10 points)	0%	20%	2%	100%	USDSOFR=	0%	5%	+4.50%	Open End	1,000	No

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						(0.0001 points)		points)											
CH1436571041	10,000,000	10,000,000	CHF 2.30	Call	USD 37,450.9804	Upwards to the next 4 digits (0.0001 points)	USD 38,200	Upwards to the next -1 digits (10 points)	0%	20%	2%	100%	USDSOFR=	0%	5%	+4.50%	Open End	1,000	No
CH1436571058	10,000,000	10,000,000	CHF 2.13	Call	USD 37,647.0588	Upwards to the next 4 digits (0.0001 points)	USD 38,400	Upwards to the next -1 digits (10 points)	0%	20%	2%	100%	USDSOFR=	0%	5%	+4.50%	Open End	1,000	No
CH1436571066	10,000,000	10,000,000	CHF 1.97	Call	USD 37,843.1373	Upwards to the next 4 digits (0.0001 points)	USD 38,600	Upwards to the next -1 digits (10 points)	0%	20%	2%	100%	USDSOFR=	0%	5%	+4.50%	Open End	1,000	No
CH1436571074	10,000,000	10,000,000	CHF 1.80	Call	USD 38,039.2157	Upwards to the next 4 digits (0.0001 points)	USD 38,800	Upwards to the next -1 digits (10 points)	0%	20%	2%	100%	USDSOFR=	0%	5%	+4.50%	Open End	1,000	No
CH1436571082	10,000,000	10,000,000	CHF 1.64	Call	USD 38,235.2941	Upwards to the next 4 digits (0.0001 points)	USD 39,000	Upwards to the next -1 digits (10 points)	0%	20%	2%	100%	USDSOFR=	0%	5%	+4.50%	Open End	1,000	No
CH1436571090	10,000,000	10,000,000	CHF 1.47	Call	USD 38,431.3725	Upwards to the next 4 digits (0.0001 points)	USD 39,200	Upwards to the next -1 digits (10 points)	0%	20%	2%	100%	USDSOFR=	0%	5%	+4.50%	Open End	1,000	No
CH1436571108	10,000,000	10,000,000	CHF 16.52	Call	USD 16,862.7451	Upwards to the next 4 digits (0.0001 points)	USD 17,200	Upwards to the next -1 digits (10 points)	0%	20%	2%	100%	USDSOFR=	0%	5%	+4.50%	Open End	100	No

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CH1436571116	10,000,000	10,000,000	CHF 14.87	Call	USD 17,058.8235	Upwards to the next 4 digits (0.0001 points)	USD 17,400	Upwards to the next -1 digits (10 points)	0%	20%	2%	100%	USDSOFR=	0%	5%	+4.50%	Open End	100	No
CH1436571124	10,000,000	10,000,000	CHF 14.04	Call	USD 17,156.8627	Upwards to the next 4 digits (0.0001 points)	USD 17,500	Upwards to the next -1 digits (10 points)	0%	20%	2%	100%	USDSOFR=	0%	5%	+4.50%	Open End	100	No
CH1436571132	10,000,000	10,000,000	CHF 13.22	Call	USD 17,254.9020	Upwards to the next 4 digits (0.0001 points)	USD 17,600	Upwards to the next -1 digits (10 points)	0%	20%	2%	100%	USDSOFR=	0%	5%	+4.50%	Open End	100	No
CH1436571140	10,000,000	10,000,000	CHF 12.39	Call	USD 17,352.9412	Upwards to the next 4 digits (0.0001 points)	USD 17,700	Upwards to the next -1 digits (10 points)	0%	20%	2%	100%	USDSOFR=	0%	5%	+4.50%	Open End	100	No
CH1436571157	10,000,000	10,000,000	CHF 11.57	Call	USD 17,450.9804	Upwards to the next 4 digits (0.0001 points)	USD 17,800	Upwards to the next -1 digits (10 points)	0%	20%	2%	100%	USDSOFR=	0%	5%	+4.50%	Open End	100	No
CH1436571165	10,000,000	10,000,000	CHF 10.74	Call	USD 17,549.0196	Upwards to the next 4 digits (0.0001 points)	USD 17,900	Upwards to the next -1 digits (10 points)	0%	20%	2%	100%	USDSOFR=	0%	5%	+4.50%	Open End	100	No
CH1436571173	10,000,000	10,000,000	CHF 9.92	Call	USD 17,647.0588	Upwards to the next 4 digits (0.0001 points)	USD 18,000	Upwards to the next -1 digits (10 points)	0%	20%	2%	100%	USDSOFR=	0%	5%	+4.50%	Open End	100	No
CH1436571181	10,000,000	10,000,000	CHF 9.09	Call	USD 17,745.0980	Upwards to the next 4 digits	USD 18,100	Upwards to the next -1 digits (10 points)	0%	20%	2%	100%	USDSOFR=	0%	5%	+4.50%	Open End	100	No

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						(0.0001 points)		points)											
CH1436571199	10,000,000	10,000,000	CHF 8.27	Call	USD 17,843.1373	Upwards to the next 4 digits (0.0001 points)	USD 18,200	Upwards to the next -1 digits (10 points)	0%	20%	2%	100%	USDSOFR=	0%	5%	+4.50%	Open End	100	No
CH1436571207	10,000,000	10,000,000	CHF 7.44	Call	USD 17,941.1765	Upwards to the next 4 digits (0.0001 points)	USD 18,300	Upwards to the next -1 digits (10 points)	0%	20%	2%	100%	USDSOFR=	0%	5%	+4.50%	Open End	100	No
CH1436571215	10,000,000	10,000,000	CHF 6.61	Call	USD 18,039.2157	Upwards to the next 4 digits (0.0001 points)	USD 18,400	Upwards to the next -1 digits (10 points)	0%	20%	2%	100%	USDSOFR=	0%	5%	+4.50%	Open End	100	No
CH1436571223	10,000,000	10,000,000	CHF 5.60	Put	USD 19,489.7959	Downwards to the next 4 digits (0.0001 points)	USD 19,100	Downwards to the next -1 digits (10 points)	0%	20%	2%	100%	USDSOFR=	0%	5%	-4.50%	Open End	100	No
CH1436571231	10,000,000	10,000,000	CHF 6.46	Put	USD 19,591.8367	Downwards to the next 4 digits (0.0001 points)	USD 19,200	Downwards to the next -1 digits (10 points)	0%	20%	2%	100%	USDSOFR=	0%	5%	-4.50%	Open End	100	No
CH1436571249	10,000,000	10,000,000	CHF 10.75	Put	USD 20,102.0408	Downwards to the next 4 digits (0.0001 points)	USD 19,700	Downwards to the next -1 digits (10 points)	0%	20%	2%	100%	USDSOFR=	0%	5%	-4.50%	Open End	100	No
CH1436571256	10,000,000	10,000,000	CHF 4.17	Call	USD 4,882.3529	Upwards to the next 4 digits (0.0001 points)	USD 4,980	Upwards to the next -1 digits (10 points)	0%	20%	2%	100%	USDSOFR=	0%	5%	+4.50%	Open End	100	No

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CH1436571264	10,000,000	10,000,000	CHF 3.84	Call	USD 4,921.5686	Upwards to the next 4 digits (0.0001 points)	USD 5,020	Upwards to the next -1 digits (10 points)	0%	20%	2%	100%	USDSOFR=	0%	5%	+4.50%	Open End	100	No
CH1436571272	10,000,000	10,000,000	CHF 3.51	Call	USD 4,960.7843	Upwards to the next 4 digits (0.0001 points)	USD 5,060	Upwards to the next -1 digits (10 points)	0%	20%	2%	100%	USDSOFR=	0%	5%	+4.50%	Open End	100	No
CH1436571280	10,000,000	10,000,000	CHF 3.18	Call	USD 5,000.0000	Upwards to the next 4 digits (0.0001 points)	USD 5,100	Upwards to the next -1 digits (10 points)	0%	20%	2%	100%	USDSOFR=	0%	5%	+4.50%	Open End	100	No
CH1436571298	10,000,000	10,000,000	CHF 2.85	Call	USD 5,039.2157	Upwards to the next 4 digits (0.0001 points)	USD 5,140	Upwards to the next -1 digits (10 points)	0%	20%	2%	100%	USDSOFR=	0%	5%	+4.50%	Open End	100	No
CH1436571306	10,000,000	10,000,000	CHF 2.52	Call	USD 5,078.4314	Upwards to the next 4 digits (0.0001 points)	USD 5,180	Upwards to the next -1 digits (10 points)	0%	20%	2%	100%	USDSOFR=	0%	5%	+4.50%	Open End	100	No
CH1436571314	10,000,000	10,000,000	CHF 2.19	Call	USD 5,117.6471	Upwards to the next 4 digits (0.0001 points)	USD 5,220	Upwards to the next -1 digits (10 points)	0%	20%	2%	100%	USDSOFR=	0%	5%	+4.50%	Open End	100	No
CH1436571322	10,000,000	10,000,000	CHF 1.86	Call	USD 5,156.8627	Upwards to the next 4 digits (0.0001 points)	USD 5,260	Upwards to the next -1 digits (10 points)	0%	20%	2%	100%	USDSOFR=	0%	5%	+4.50%	Open End	100	No
CH1436571330	10,000,000	10,000,000	CHF 8.21	Call	CHF 10,588.2353	Upwards to the next 4 digits	CHF 10,800	Upwards 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)											
CH1436571348	10,000,000	10,000,000	CHF 7.23	Call	CHF 10,686.2745	Upwards to the next 4 digits (0.0001 points)	CHF 10,900	Upwards to the next -1 digits (10 points)	0%	20%	2%	100%	SARON.S	0%	5%	+4.50%	Open End	100	No
CH1436571355	10,000,000	10,000,000	CHF 6.25	Call	CHF 10,784.3137	Upwards to the next 4 digits (0.0001 points)	CHF 11,000	Upwards to the next -1 digits (10 points)	0%	20%	2%	100%	SARON.S	0%	5%	+4.50%	Open End	100	No
CH1436571363	10,000,000	10,000,000	CHF 5.46	Call	CHF 10,862.7451	Upwards to the next 4 digits (0.0001 points)	CHF 11,080	Upwards to the next -1 digits (10 points)	0%	20%	2%	100%	SARON.S	0%	5%	+4.50%	Open End	100	No
CH1436571371	10,000,000	10,000,000	CHF 5.27	Call	CHF 10,882.3529	Upwards to the next 4 digits (0.0001 points)	CHF 11,100	Upwards to the next -1 digits (10 points)	0%	20%	2%	100%	SARON.S	0%	5%	+4.50%	Open End	100	No
CH1436571389	10,000,000	10,000,000	CHF 4.78	Call	CHF 10,931.3725	Upwards to the next 4 digits (0.0001 points)	CHF 11,150	Upwards to the next -1 digits (10 points)	0%	20%	2%	100%	SARON.S	0%	5%	+4.50%	Open End	100	No
CH1436571397	10,000,000	10,000,000	CHF 3.77	Put	CHF 11,785.7143	Downwards to the next 4 digits (0.0001 points)	CHF 11,550	Downwards to the next -1 digits (10 points)	0%	20%	2%	100%	SARON.S	0%	5%	-4.50%	Open End	100	No
CH1436571405	10,000,000	10,000,000	CHF 4.28	Put	CHF 11,836.7347	Downwards to the next 4 digits (0.0001 points)	CHF 11,600	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)
CH1436571413	10,000,000	10,000,000	CHF 4.79	Put	CHF 11,887.7551	Downwards to the next 4 digits (0.0001 points)	CHF 11,650	Downwards to the next - 1 digits (10 points)	0%	20%	2%	100%	SARON.S	0%	5%	-4.50%	Open End	100	No
CH1436571421	10,000,000	10,000,000	CHF 5.30	Put	CHF 11,938.7755	Downwards to the next 4 digits (0.0001 points)	CHF 11,700	Downwards to the next - 1 digits (10 points)	0%	20%	2%	100%	SARON.S	0%	5%	-4.50%	Open End	100	No
CH1436571439	10,000,000	10,000,000	CHF 6.32	Put	CHF 12,040.8163	Downwards to the next 4 digits (0.0001 points)	CHF 11,800	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
CH1436570290	143657029	CAC 40®	EUR	FR0003500008	.FCHI	Euronext N.V.	www.euronext.com	Euronext Paris	www.euronext.com	Zurich	CHF
CH1436570308	143657030	CAC 40®	EUR	FR0003500008	.FCHI	Euronext N.V.	www.euronext.com	Euronext Paris	www.euronext.com	Zurich	CHF
CH1436570316	143657031	CAC 40®	EUR	FR0003500008	.FCHI	Euronext N.V.	www.euronext.com	Euronext Paris	www.euronext.com	Zurich	CHF
CH1436570324	143657032	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1436570332	143657033	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1436570340	143657034	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1436570357	143657035	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse	www.dax-indices.com	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF

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	5			8		AG		(XETRA)	boerse.com		
CH1436570365	143657036	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1436570373	143657037	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1436570381	143657038	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1436570399	143657039	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1436570407	143657040	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1436570415	143657041	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1436570423	143657042	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1436570431	143657043	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1436570449	143657044	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1436570456	143657045	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1436570464	143657046	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1436570472	143657047	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1436570480	143657048	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1436570498	143657049	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1436570506	143657050	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1436570514	143657051	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1436570522	143657052	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1436570530	143657053	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse	www.dax-indices.com	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF

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	3			8		AG		(XETRA)	boerse.com		
CH1436570548	143657054	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1436570555	143657055	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1436570563	143657056	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1436570571	143657057	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1436570589	143657058	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1436570597	143657059	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1436570605	143657060	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1436570613	143657061	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1436570621	143657062	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1436570639	143657063	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1436570647	143657064	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1436570654	143657065	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1436570662	143657066	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1436570670	143657067	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1436570688	143657068	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1436570696	143657069	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1436570704	143657070	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1436570712	14365707	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse	www.dax-indices.com	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF

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	1			8		AG		(XETRA)	boerse.com		
CH1436570720	143657072	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1436570738	143657073	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1436570746	143657074	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1436570753	143657075	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1436570761	143657076	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1436570779	143657077	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1436570787	143657078	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1436570795	143657079	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1436570803	143657080	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1436570811	143657081	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1436570829	143657082	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1436570837	143657083	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1436570845	143657084	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1436570852	143657085	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1436570860	143657086	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1436570878	143657087	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1436570886	143657088	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1436570894	143657089	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse	www.dax-indices.com	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF

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	9			8		AG		(XETRA)	boerse.com		
CH1436570902	143657090	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1436570910	143657091	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1436570928	143657092	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1436570936	143657093	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1436570944	143657094	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1436570951	143657095	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1436570969	143657096	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1436570977	143657097	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1436570985	143657098	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1436570993	143657099	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1436571009	143657100	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
CH1436571017	143657101	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
CH1436571025	143657102	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
CH1436571033	143657103	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
CH1436571041	143657104	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
CH1436571058	14365710	Dow Jones	USD	US260566104	.DJI	S&P Dow Jones	www.spglobal.com	As set out in Annex 1 for	=	Zurich	CHF

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	5	Industrial Average®		8		Indices LLC ("SPDJI")		a Composite Index (Multi-Exchange Index)			
CH1436571066	143657106	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
CH1436571074	143657107	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
CH1436571082	143657108	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
CH1436571090	143657109	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
CH1436571108	143657110	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1436571116	143657111	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1436571124	143657112	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1436571132	143657113	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1436571140	143657114	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1436571157	143657115	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1436571165	143657116	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1436571173	143657117	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1436571181	143657118	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1436571199	143657119	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1436571207	143657120	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1436571215	14365712	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group	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
	1			6		Inc	omx.com				
CH1436571223	143657122	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1436571231	143657123	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1436571249	143657124	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1436571256	143657125	S&P 500®	USD	US78378X1072	.SPX	S&P Dow Jones Indices LLC ("SPDJI")	www.spglobal.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	-	Zurich	CHF
CH1436571264	143657126	S&P 500®	USD	US78378X1072	.SPX	S&P Dow Jones Indices LLC ("SPDJI")	www.spglobal.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	-	Zurich	CHF
CH1436571272	143657127	S&P 500®	USD	US78378X1072	.SPX	S&P Dow Jones Indices LLC ("SPDJI")	www.spglobal.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	-	Zurich	CHF
CH1436571280	143657128	S&P 500®	USD	US78378X1072	.SPX	S&P Dow Jones Indices LLC ("SPDJI")	www.spglobal.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	-	Zurich	CHF
CH1436571298	143657129	S&P 500®	USD	US78378X1072	.SPX	S&P Dow Jones Indices LLC ("SPDJI")	www.spglobal.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	-	Zurich	CHF
CH1436571306	143657130	S&P 500®	USD	US78378X1072	.SPX	S&P Dow Jones Indices LLC ("SPDJI")	www.spglobal.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	-	Zurich	CHF
CH1436571314	143657131	S&P 500®	USD	US78378X1072	.SPX	S&P Dow Jones Indices LLC ("SPDJI")	www.spglobal.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	-	Zurich	CHF
CH1436571322	143657132	S&P 500®	USD	US78378X1072	.SPX	S&P Dow Jones Indices LLC ("SPDJI")	www.spglobal.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	-	Zurich	CHF
CH1436571330	143657133	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
CH1436571348	143657134	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
CH1436571355	143657135	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
CH1436571363	14365713	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
	6	Index®		4		Exchange AG	exchange.com		exchange.com		
CH1436571371	143657137	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
CH1436571389	143657138	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
CH1436571397	143657139	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
CH1436571405	143657140	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
CH1436571413	143657141	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
CH1436571421	143657142	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
CH1436571439	143657143	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:** 10 April 2025.
4. **Issue Date:** 11 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	11 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
CH1436570290		CAC 40®	CHF 5.31	CHF	Open End
CH1436570308		CAC 40®	CHF 4.39	CHF	Open End

Series Number / ISIN Code	Index	Issue Price per Security	Settlement Currency	Redemption Date
CH1436570316	CAC 40®	CHF 3.48	CHF	Open End
CH1436570324	DAX®	CHF 15.27	CHF	Open End
CH1436570332	DAX®	CHF 14.81	CHF	Open End
CH1436570340	DAX®	CHF 12.98	CHF	Open End
CH1436570357	DAX®	CHF 12.52	CHF	Open End
CH1436570365	DAX®	CHF 12.24	CHF	Open End
CH1436570373	DAX®	CHF 12.06	CHF	Open End
CH1436570381	DAX®	CHF 11.88	CHF	Open End
CH1436570399	DAX®	CHF 11.60	CHF	Open End
CH1436570407	DAX®	CHF 11.33	CHF	Open End
CH1436570415	DAX®	CHF 11.14	CHF	Open End
CH1436570423	DAX®	CHF 10.96	CHF	Open End
CH1436570431	DAX®	CHF 10.68	CHF	Open End
CH1436570449	DAX®	CHF 10.41	CHF	Open End
CH1436570456	DAX®	CHF 10.22	CHF	Open End
CH1436570464	DAX®	CHF 10.04	CHF	Open End
CH1436570472	DAX®	CHF 9.77	CHF	Open End
CH1436570480	DAX®	CHF 9.49	CHF	Open End
CH1436570498	DAX®	CHF 9.31	CHF	Open End
CH1436570506	DAX®	CHF 9.12	CHF	Open End
CH1436570514	DAX®	CHF 8.85	CHF	Open End
CH1436570522	DAX®	CHF 8.57	CHF	Open End
CH1436570530	DAX®	CHF 8.39	CHF	Open End
CH1436570548	DAX®	CHF 8.20	CHF	Open End
CH1436570555	DAX®	CHF 7.93	CHF	Open End
CH1436570563	DAX®	CHF 7.65	CHF	Open End
CH1436570571	DAX®	CHF 7.47	CHF	Open End
CH1436570589	DAX®	CHF 7.29	CHF	Open End
CH1436570597	DAX®	CHF 7.01	CHF	Open End
CH1436570605	DAX®	CHF 6.74	CHF	Open End
CH1436570613	DAX®	CHF 6.55	CHF	Open End
CH1436570621	DAX®	CHF 6.37	CHF	Open End
CH1436570639	DAX®	CHF 6.09	CHF	Open End
CH1436570647	DAX®	CHF 5.82	CHF	Open End
CH1436570654	DAX®	CHF 5.64	CHF	Open End
CH1436570662	DAX®	CHF 5.45	CHF	Open End
CH1436570670	DAX®	CHF 5.18	CHF	Open End
CH1436570688	DAX®	CHF 4.90	CHF	Open End
CH1436570696	DAX®	CHF 4.72	CHF	Open End
CH1436570704	DAX®	CHF 4.53	CHF	Open End
CH1436570712	DAX®	CHF 4.26	CHF	Open End
CH1436570720	DAX®	CHF 3.98	CHF	Open End
CH1436570738	DAX®	CHF 3.80	CHF	Open End
CH1436570746	DAX®	CHF 3.62	CHF	Open End
CH1436570753	DAX®	CHF 3.34	CHF	Open End
CH1436570761	DAX®	CHF 3.07	CHF	Open End
CH1436570779	DAX®	CHF 2.88	CHF	Open End
CH1436570787	DAX®	CHF 3.12	CHF	Open End
CH1436570795	DAX®	CHF 3.40	CHF	Open End

Series Number / ISIN Code	Index	Issue Price per Security	Settlement Currency	Redemption Date
CH1436570803	DAX®	CHF 3.69	CHF	Open End
CH1436570811	DAX®	CHF 3.88	CHF	Open End
CH1436570829	DAX®	CHF 4.07	CHF	Open End
CH1436570837	DAX®	CHF 4.35	CHF	Open End
CH1436570845	DAX®	CHF 4.63	CHF	Open End
CH1436570852	DAX®	CHF 4.82	CHF	Open End
CH1436570860	DAX®	CHF 5.01	CHF	Open End
CH1436570878	DAX®	CHF 5.30	CHF	Open End
CH1436570886	DAX®	CHF 5.58	CHF	Open End
CH1436570894	DAX®	CHF 5.77	CHF	Open End
CH1436570902	DAX®	CHF 5.96	CHF	Open End
CH1436570910	DAX®	CHF 6.24	CHF	Open End
CH1436570928	DAX®	CHF 6.53	CHF	Open End
CH1436570936	DAX®	CHF 6.71	CHF	Open End
CH1436570944	DAX®	CHF 6.90	CHF	Open End
CH1436570951	DAX®	CHF 7.19	CHF	Open End
CH1436570969	DAX®	CHF 7.47	CHF	Open End
CH1436570977	DAX®	CHF 7.66	CHF	Open End
CH1436570985	DAX®	CHF 9.36	CHF	Open End
CH1436570993	DAX®	CHF 9.74	CHF	Open End
CH1436571009	Dow Jones Industrial Average®	CHF 2.96	CHF	Open End
CH1436571017	Dow Jones Industrial Average®	CHF 2.79	CHF	Open End
CH1436571025	Dow Jones Industrial Average®	CHF 2.63	CHF	Open End
CH1436571033	Dow Jones Industrial Average®	CHF 2.46	CHF	Open End
CH1436571041	Dow Jones Industrial Average®	CHF 2.30	CHF	Open End
CH1436571058	Dow Jones Industrial Average®	CHF 2.13	CHF	Open End
CH1436571066	Dow Jones Industrial Average®	CHF 1.97	CHF	Open End
CH1436571074	Dow Jones Industrial Average®	CHF 1.80	CHF	Open End
CH1436571082	Dow Jones Industrial Average®	CHF 1.64	CHF	Open End
CH1436571090	Dow Jones Industrial Average®	CHF 1.47	CHF	Open End
CH1436571108	Nasdaq-100 ®	CHF 16.52	CHF	Open End
CH1436571116	Nasdaq-100 ®	CHF 14.87	CHF	Open End
CH1436571124	Nasdaq-100 ®	CHF 14.04	CHF	Open End
CH1436571132	Nasdaq-100 ®	CHF 13.22	CHF	Open End
CH1436571140	Nasdaq-100 ®	CHF 12.39	CHF	Open End
CH1436571157	Nasdaq-100 ®	CHF 11.57	CHF	Open End
CH1436571165	Nasdaq-100 ®	CHF 10.74	CHF	Open End
CH1436571173	Nasdaq-100 ®	CHF 9.92	CHF	Open End
CH1436571181	Nasdaq-100 ®	CHF 9.09	CHF	Open End
CH1436571199	Nasdaq-100 ®	CHF 8.27	CHF	Open End
CH1436571207	Nasdaq-100 ®	CHF 7.44	CHF	Open End
CH1436571215	Nasdaq-100 ®	CHF 6.61	CHF	Open End
CH1436571223	Nasdaq-100 ®	CHF 5.60	CHF	Open End
CH1436571231	Nasdaq-100 ®	CHF 6.46	CHF	Open End
CH1436571249	Nasdaq-100 ®	CHF 10.75	CHF	Open End
CH1436571256	S&P 500®	CHF 4.17	CHF	Open End
CH1436571264	S&P 500®	CHF 3.84	CHF	Open End
CH1436571272	S&P 500®	CHF 3.51	CHF	Open End
CH1436571280	S&P 500®	CHF 3.18	CHF	Open End

Series Number / ISIN Code	Index	Issue Price per Security	Settlement Currency	Redemption Date
CH1436571298	S&P 500®	CHF 2.85	CHF	Open End
CH1436571306	S&P 500®	CHF 2.52	CHF	Open End
CH1436571314	S&P 500®	CHF 2.19	CHF	Open End
CH1436571322	S&P 500®	CHF 1.86	CHF	Open End
CH1436571330	Swiss Market Index®	CHF 8.21	CHF	Open End
CH1436571348	Swiss Market Index®	CHF 7.23	CHF	Open End
CH1436571355	Swiss Market Index®	CHF 6.25	CHF	Open End
CH1436571363	Swiss Market Index®	CHF 5.46	CHF	Open End
CH1436571371	Swiss Market Index®	CHF 5.27	CHF	Open End
CH1436571389	Swiss Market Index®	CHF 4.78	CHF	Open End
CH1436571397	Swiss Market Index®	CHF 3.77	CHF	Open End
CH1436571405	Swiss Market Index®	CHF 4.28	CHF	Open End
CH1436571413	Swiss Market Index®	CHF 4.79	CHF	Open End
CH1436571421	Swiss Market Index®	CHF 5.30	CHF	Open End
CH1436571439	Swiss Market Index®	CHF 6.32	CHF	Open End