

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 13 FEBRUARY 2024

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

Legal entity identifier (LEI): 7245009UXRIGIRYOBR48

BNP Paribas
(incorporated in France)
(as Guarantor)

Legal entity identifier (LEI): R0MUWSFPU8MPRO8K5P83

(Note, Warrant and Certificate Programme)

"Knock-Out Warrant" Certificates relating to a Share

SSPA product type: Knock-Out Warrant (2200)

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

PART A - CONTRACTUAL TERMS

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

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

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

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

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

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

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

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

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

SPECIFIC PROVISIONS FOR EACH SERIES

Series Number / ISIN Code	No. of Securities issued	No. of Securities	Issue Price per Security	Call / Put	Exercise Price	Capitalised Exercise Price Rounding Rule	Security Threshold on the Commencement Date	Security Threshold Rounding Rule	Minimum Security Percentage	Maximum Security Percentage	Security Percentage on the Commencement Date	Dividend Percentage	Interbank Rate 1 Screen Page	Minimum Financing Rate Percentage	Maximum Financing Rate Percentage	Financing Rate Percentage	Redemption Date	Parity	SPECIFIED SECURITIES PURSUANT TO SECTION 871(m)
CH1326203176	10,000,000	10,000,000	CHF 0.31	Call	USD 170.000	Upwards to the next 3 digits (0.0010 points)	USD 170.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	Yes
CH1326203184	10,000,000	10,000,000	CHF 0.68	Call	EUR 500.000	Upwards to the next 3 digits (0.0010 points)	EUR 500.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	+4.50%	Open End	100	No
CH1326203192	10,000,000	10,000,000	CHF 0.26	Put	EUR 600.000	Downwards to the next 3 digits (0.0010 points)	EUR 600.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	-4.50%	Open End	100	No
CH1326203200	10,000,000	10,000,000	CHF 1.20	Put	EUR 700.000	Downwards to the next 3 digits (0.0010 points)	EUR 700.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	-4.50%	Open End	100	No
CH1326203218	10,000,000	10,000,000	CHF 0.12	Put	CHF 30.000	Downwards to the next 3 digits (0.0010 points)	CHF 30.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	SARON.S	0%	8%	-4.50%	Open End	10	No
CH1326203226	10,000,000	10,000,000	CHF 0.14	Put	CHF 38.000	Downwards to the next 3 digits (0.0010 points)	CHF 38.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	SARON.S	0%	8%	-4.50%	Open End	10	No
CH1326203234	10,000,000	10,000,000	CHF 1.09	Call	EUR 160.000	Upwards to the next 3 digits (0.0010 points)	EUR 160.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	+4.50%	Open End	10	No

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CH1326203242	10,000,000	10,000,000	CHF 0.80	Put	EUR 180.000	Downwards to the next 3 digits (0.0010 points)	EUR 180.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	-4.50%	Open End	10	No
CH1326203259	10,000,000	10,000,000	CHF 2.50	Call	USD 600.000	Upwards to the next 3 digits (0.0010 points)	USD 600.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	Yes
CH1326203267	10,000,000	10,000,000	CHF 5.28	Put	EUR 300.000	Downwards to the next 3 digits (0.0010 points)	EUR 300.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	-4.50%	Open End	10	No
CH1326203275	10,000,000	10,000,000	CHF 0.42	Call	USD 145.000	Upwards to the next 3 digits (0.0010 points)	USD 145.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	Yes
CH1326203283	10,000,000	10,000,000	CHF 0.85	Call	USD 170.000	Upwards to the next 3 digits (0.0010 points)	USD 170.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	+4.50%	Open End	5	Yes
CH1326203291	10,000,000	10,000,000	CHF 1.07	Call	USD 200.000	Upwards to the next 3 digits (0.0010 points)	USD 200.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	Yes
CH1326203309	10,000,000	10,000,000	CHF 0.93	Call	USD 280.000	Upwards to the next 3 digits (0.0010 points)	USD 280.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	Yes
CH1326203317	10,000,000	10,000,000	CHF 2.57	Put	USD 320.000	Downwards to the next 3 digits	USD 320.000	Downwards to the next 3 digits	N/A	N/A	0%	100%	USDSOFR=	0%	8%	-4.50%	Open End	10	No

Series Number / ISIN Code	No. of Securities issued	No. of Securities	Issue Price per Security	Call / Put	Exercise Price	Capitalised Exercise Price Rounding Rule	Security Threshold on the Commencement Date	Security Threshold Rounding Rule	Minimum Security Percentage	Maximum Security Percentage	Security Percentage on the Commencement Date	Dividend Percentage	Interbank Rate 1 Screen Page	Minimum Financing Rate Percentage	Maximum Financing Rate Percentage	Financing Rate Percentage	Redemption Date	Parity	SPECIFIED SECURITIES PURSUANT TO SECTION 871(m)
						(0.0010 points)		(0.0010 points)											
CH1326203325	10,000,000	10,000,000	CHF 1.47	Call	USD 170.000	Upwards to the next 3 digits (0.0010 points)	USD 170.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	Yes
CH1326203333	10,000,000	10,000,000	CHF 0.59	Call	USD 180.000	Upwards to the next 3 digits (0.0010 points)	USD 180.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	Yes
CH1326203341	10,000,000	10,000,000	CHF 2.91	Put	USD 220.000	Downwards to the next 3 digits (0.0010 points)	USD 220.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	-4.50%	Open End	10	No
CH1326203358	10,000,000	10,000,000	CHF 3.78	Put	USD 230.000	Downwards to the next 3 digits (0.0010 points)	USD 230.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	-4.50%	Open End	10	No
CH1326203366	10,000,000	10,000,000	CHF 0.18	Call	EUR 25.000	Upwards to the next 3 digits (0.0010 points)	EUR 25.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	+4.50%	Open End	10	No
CH1326203374	10,000,000	10,000,000	CHF 0.09	Call	EUR 26.000	Upwards to the next 3 digits (0.0010 points)	EUR 26.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	+4.50%	Open End	10	No
CH1326203382	10,000,000	10,000,000	CHF 2.31	Call	USD 90.000	Upwards to the next 3 digits (0.0010 points)	USD 90.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	No

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CH1326203390	10,000,000	10,000,000	CHF 1.43	Call	USD 100.000	Upwards to the next 3 digits (0.0010 points)	USD 100.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	No
CH1326203408	10,000,000	10,000,000	CHF 0.99	Call	USD 105.000	Upwards to the next 3 digits (0.0010 points)	USD 105.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	No
CH1326203416	10,000,000	10,000,000	CHF 0.56	Call	USD 110.000	Upwards to the next 3 digits (0.0010 points)	USD 110.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	No
CH1326203424	10,000,000	10,000,000	CHF 0.23	Call	CHF 46.000	Upwards to the next 3 digits (0.0010 points)	CHF 46.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	SARON.S	0%	8%	+4.50%	Open End	10	No
CH1326203432	10,000,000	10,000,000	CHF 0.37	Put	CHF 52.000	Downwards to the next 3 digits (0.0010 points)	CHF 52.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	SARON.S	0%	8%	-4.50%	Open End	10	No
CH1326203440	10,000,000	10,000,000	CHF 0.13	Put	GBP 2,500.000	Downwards to the next 3 digits (0.0010 points)	GBP 2,500.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	SONIAOSR =	0%	8%	-4.50%	Open End	10	No
CH1326203457	10,000,000	10,000,000	CHF 0.24	Call	GBP 460.000	Upwards to the next 3 digits (0.0010 points)	GBP 460.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	SONIAOSR =	0%	8%	+4.50%	Open End	1	No
CH1326203465	10,000,000	10,000,000	CHF 0.09	Put	CHF 70.000	Downwards to the next 3 digits	CHF 70.000	Downwards to the next 3 digits	N/A	N/A	0%	100%	SARON.S	0%	8%	-4.50%	Open End	100	No

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						(0.0010 points)		(0.0010 points)											
CH1326203473	10,000,000	10,000,000	CHF 0.30	Put	USD 15.000	Downwards to the next 3 digits (0.0010 points)	USD 15.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	-4.50%	Open End	1	No
CH1326203481	10,000,000	10,000,000	CHF 0.61	Call	EUR 22.000	Upwards to the next 3 digits (0.0010 points)	EUR 22.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1MD=	0%	8%	+4.50%	Open End	10	No
CH1326203499	10,000,000	10,000,000	CHF 8.58	Call	USD 300.000	Upwards to the next 3 digits (0.0010 points)	USD 300.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	Yes
CH1326203507	10,000,000	10,000,000	CHF 3.33	Call	USD 360.000	Upwards to the next 3 digits (0.0010 points)	USD 360.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	Yes
CH1326203515	10,000,000	10,000,000	CHF 3.67	Put	USD 440.000	Downwards to the next 3 digits (0.0010 points)	USD 440.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	-4.50%	Open End	10	No
CH1326203523	10,000,000	10,000,000	CHF 5.42	Put	USD 460.000	Downwards to the next 3 digits (0.0010 points)	USD 460.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	-4.50%	Open End	10	No
CH1326203531	10,000,000	10,000,000	CHF 7.17	Put	USD 480.000	Downwards to the next 3 digits (0.0010 points)	USD 480.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	-4.50%	Open End	10	No

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CH1326203549	10,000,000	10,000,000	CHF 0.28	Call	USD 90.000	Upwards to the next 3 digits (0.0010 points)	USD 90.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	No
CH1326203556	10,000,000	10,000,000	CHF 0.59	Put	USD 100.000	Downwards to the next 3 digits (0.0010 points)	USD 100.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	-4.50%	Open End	10	No
CH1326203564	10,000,000	10,000,000	CHF 0.67	Call	USD 120.000	Upwards to the next 3 digits (0.0010 points)	USD 120.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	Yes
CH1326203572	10,000,000	10,000,000	CHF 1.08	Put	USD 140.000	Downwards to the next 3 digits (0.0010 points)	USD 140.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	-4.50%	Open End	10	No
CH1326203580	10,000,000	10,000,000	CHF 1.95	Put	USD 150.000	Downwards to the next 3 digits (0.0010 points)	USD 150.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	-4.50%	Open End	10	No
CH1326203598	10,000,000	10,000,000	CHF 2.78	Call	USD 3,400.000	Upwards to the next 3 digits (0.0010 points)	USD 3,400.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	+4.50%	Open End	100	Yes
CH1326203606	10,000,000	10,000,000	CHF 4.22	Put	USD 4,200.000	Downwards to the next 3 digits (0.0010 points)	USD 4,200.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	-4.50%	Open End	100	No
CH1326203614	10,000,000	10,000,000	CHF 6.85	Put	USD 4,500.000	Downwards to the next 3 digits	USD 4,500.000	Downwards to the next 3 digits	N/A	N/A	0%	100%	USDSOFR=	0%	8%	-4.50%	Open End	100	No

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						(0.0010 points)		(0.0010 points)											
CH1326203622	10,000,000	10,000,000	CHF 0.27	Call	PLN 100.000	Upwards to the next 3 digits (0.0010 points)	PLN 100.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	WIPLN1MD=	0%	8%	+4.50%	Open End	10	No
CH1326203630	10,000,000	10,000,000	CHF 0.17	Put	USD 46.000	Downwards to the next 3 digits (0.0010 points)	USD 46.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	-4.50%	Open End	10	No
CH1326203648	10,000,000	10,000,000	CHF 0.35	Put	USD 48.000	Downwards to the next 3 digits (0.0010 points)	USD 48.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	-4.50%	Open End	10	No
CH1326203655	10,000,000	10,000,000	CHF 0.26	Call	USD 20.000	Upwards to the next 3 digits (0.0010 points)	USD 20.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	No
CH1326203663	10,000,000	10,000,000	CHF 0.08	Call	USD 22.000	Upwards to the next 3 digits (0.0010 points)	USD 22.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	No
CH1326203671	10,000,000	10,000,000	CHF 2.78	Call	EUR 180.000	Upwards to the next 3 digits (0.0010 points)	EUR 180.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1MD=	0%	8%	+4.50%	Open End	10	No
CH1326203689	10,000,000	10,000,000	CHF 2.88	Put	EUR 240.000	Downwards to the next 3 digits (0.0010 points)	EUR 240.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1MD=	0%	8%	-4.50%	Open End	10	No

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CH1326203697	10,000,000	10,000,000	CHF 0.44	Put	EUR 11.000	Downwards to the next 3 digits (0.0010 points)	EUR 11.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	-4.50%	Open End	1	No
CH1326203705	10,000,000	10,000,000	CHF 0.67	Put	EUR 40.000	Downwards to the next 3 digits (0.0010 points)	EUR 40.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	-4.50%	Open End	10	No
CH1326203713	10,000,000	10,000,000	CHF 2.10	Call	USD 700.000	Upwards to the next 3 digits (0.0010 points)	USD 700.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	Yes
CH1326203721	10,000,000	10,000,000	CHF 15.41	Put	USD 900.000	Downwards to the next 3 digits (0.0010 points)	USD 900.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	-4.50%	Open End	10	No
CH1326203739	10,000,000	10,000,000	CHF 0.15	Call	EUR 18.000	Upwards to the next 3 digits (0.0010 points)	EUR 18.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	+4.50%	Open End	10	No
CH1326203747	10,000,000	10,000,000	CHF 0.23	Put	EUR 22.000	Downwards to the next 3 digits (0.0010 points)	EUR 22.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	-4.50%	Open End	10	No
CH1326203754	10,000,000	10,000,000	CHF 0.48	Call	USD 35.000	Upwards to the next 3 digits (0.0010 points)	USD 35.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	Yes
CH1326203762	10,000,000	10,000,000	CHF 0.17	Put	EUR 44.000	Downwards to the next 3 digits	EUR 44.000	Downwards to the next 3 digits	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	-4.50%	Open End	10	No

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						(0.0010 points)		(0.0010 points)											
CH1326203770	10,000,000	10,000,000	CHF 0.26	Put	EUR 45.000	Downwards to the next 3 digits (0.0010 points)	EUR 45.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	-4.50%	Open End	10	No
CH1326203788	10,000,000	10,000,000	CHF 0.59	Put	EUR 15.000	Downwards to the next 3 digits (0.0010 points)	EUR 15.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	-4.50%	Open End	1	No
CH1326203796	10,000,000	10,000,000	CHF 0.21	Call	USD 40.000	Upwards to the next 3 digits (0.0010 points)	USD 40.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	Yes
CH1326203804	10,000,000	10,000,000	CHF 0.25	Call	EUR 65.000	Upwards to the next 3 digits (0.0010 points)	EUR 65.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	+4.50%	Open End	10	No
CH1326203812	10,000,000	10,000,000	CHF 0.22	Put	EUR 70.000	Downwards to the next 3 digits (0.0010 points)	EUR 70.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	-4.50%	Open End	10	No
CH1326203820	10,000,000	10,000,000	CHF 0.85	Call	EUR 180.000	Upwards to the next 3 digits (0.0010 points)	EUR 180.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	+4.50%	Open End	10	No
CH1326203838	10,000,000	10,000,000	CHF 0.73	Call	USD 70.000	Upwards to the next 3 digits (0.0010 points)	USD 70.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	Yes

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CH1326203846	10,000,000	10,000,000	CHF 0.53	Put	EUR 50.000	Downwards to the next 3 digits (0.0010 points)	EUR 50.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	-4.50%	Open End	10	No
CH1326203853	10,000,000	10,000,000	CHF 1.22	Put	EUR 18.000	Downwards to the next 3 digits (0.0010 points)	EUR 18.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	-4.50%	Open End	1	No
CH1326203861	10,000,000	10,000,000	CHF 3.10	Put	EUR 20.000	Downwards to the next 3 digits (0.0010 points)	EUR 20.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	-4.50%	Open End	1	No
CH1326203879	10,000,000	10,000,000	CHF 0.32	Call	USD 35.000	Upwards to the next 3 digits (0.0010 points)	USD 35.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	Yes
CH1326203887	10,000,000	10,000,000	CHF 0.34	Put	EUR 95.000	Downwards to the next 3 digits (0.0010 points)	EUR 95.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	-4.50%	Open End	10	No
CH1326203895	10,000,000	10,000,000	CHF 0.11	Put	CHF 3,700.000	Downwards to the next 3 digits (0.0010 points)	CHF 3,700.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	SARON.S	0%	8%	-4.50%	Open End	1,000	No
CH1326203903	10,000,000	10,000,000	CHF 1	Call	GBP 300.000	Upwards to the next 3 digits (0.0010 points)	GBP 300.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	SONIAOSR =	0%	8%	+4.50%	Open End	1	No
CH1326203911	10,000,000	10,000,000	CHF 0.45	Call	GBP 350.000	Upwards to the next 3 digits	GBP 350.000	Upwards to the next 3 digits	N/A	N/A	0%	100%	SONIAOSR =	0%	8%	+4.50%	Open End	1	No

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						(0.0010 points)		(0.0010 points)											
CH1326203929	10,000,000	10,000,000	CHF 1.04	Put	EUR 110.000	Downwards to the next 3 digits (0.0010 points)	EUR 110.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	-4.50%	Open End	10	No
CH1326203937	10,000,000	10,000,000	CHF 0.35	Call	EUR 80.000	Upwards to the next 3 digits (0.0010 points)	EUR 80.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	+4.50%	Open End	10	No
CH1326203945	10,000,000	10,000,000	CHF 0.60	Put	EUR 90.000	Downwards to the next 3 digits (0.0010 points)	EUR 90.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	-4.50%	Open End	10	No
CH1326203952	10,000,000	10,000,000	CHF 1.88	Call	EUR 2,000.000	Upwards to the next 3 digits (0.0010 points)	EUR 2,000.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	+4.50%	Open End	100	No
CH1326203960	10,000,000	10,000,000	CHF 0.94	Call	EUR 2,100.000	Upwards to the next 3 digits (0.0010 points)	EUR 2,100.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	+4.50%	Open End	100	No
CH1326203978	10,000,000	10,000,000	CHF 1.89	Put	EUR 2,400.000	Downwards to the next 3 digits (0.0010 points)	EUR 2,400.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	-4.50%	Open End	100	No
CH1326203986	10,000,000	10,000,000	CHF 2.83	Put	EUR 2,500.000	Downwards to the next 3 digits (0.0010 points)	EUR 2,500.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	-4.50%	Open End	100	No

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CH1326203994	10,000,000	10,000,000	CHF 0.56	Call	USD 180.000	Upwards to the next 3 digits (0.0010 points)	USD 180.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	Yes
CH1326204000	10,000,000	10,000,000	CHF 0.57	Put	USD 50.000	Downwards to the next 3 digits (0.0010 points)	USD 50.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	-4.50%	Open End	10	No
CH1326204018	10,000,000	10,000,000	CHF 0.31	Put	CHF 50.000	Downwards to the next 3 digits (0.0010 points)	CHF 50.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	SARON.S	0%	8%	-4.50%	Open End	10	No
CH1326204026	10,000,000	10,000,000	CHF 0.14	Call	EUR 14.000	Upwards to the next 3 digits (0.0010 points)	EUR 14.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	+4.50%	Open End	10	No
CH1326204034	10,000,000	10,000,000	CHF 0.15	Call	EUR 400.000	Upwards to the next 3 digits (0.0010 points)	EUR 400.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	+4.50%	Open End	100	No
CH1326204042	10,000,000	10,000,000	CHF 1.33	Call	CHF 270.000	Upwards to the next 3 digits (0.0010 points)	CHF 270.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	SARON.S	0%	8%	+4.50%	Open End	10	No
CH1326204059	10,000,000	10,000,000	CHF 3.09	Call	EUR 120.000	Upwards to the next 3 digits (0.0010 points)	EUR 120.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	+4.50%	Open End	10	No
CH1326204067	10,000,000	10,000,000	CHF 2.14	Call	EUR 130.000	Upwards to the next 3 digits	EUR 130.000	Upwards to the next 3 digits	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	+4.50%	Open End	10	No

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						(0.0010 points)		(0.0010 points)											
CH1326204075	10,000,000	10,000,000	CHF 1.20	Call	EUR 140.000	Upwards to the next 3 digits (0.0010 points)	EUR 140.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	+4.50%	Open End	10	No
CH1326204083	10,000,000	10,000,000	CHF 1.63	Put	EUR 170.000	Downwards to the next 3 digits (0.0010 points)	EUR 170.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	-4.50%	Open End	10	No
CH1326204091	10,000,000	10,000,000	CHF 2.57	Put	EUR 180.000	Downwards to the next 3 digits (0.0010 points)	EUR 180.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	-4.50%	Open End	10	No
CH1326204109	10,000,000	10,000,000	CHF 3.51	Put	EUR 190.000	Downwards to the next 3 digits (0.0010 points)	EUR 190.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	-4.50%	Open End	10	No
CH1326204117	10,000,000	10,000,000	CHF 0.49	Call	USD 80.000	Upwards to the next 3 digits (0.0010 points)	USD 80.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	Yes
CH1326204125	10,000,000	10,000,000	CHF 1.83	Call	EUR 200.000	Upwards to the next 3 digits (0.0010 points)	EUR 200.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	+4.50%	Open End	10	No
CH1326204133	10,000,000	10,000,000	CHF 0.89	Call	EUR 210.000	Upwards to the next 3 digits (0.0010 points)	EUR 210.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	+4.50%	Open End	10	No

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CH1326204141	10,000,000	10,000,000	CHF 1	Put	EUR 230.000	Downwards to the next 3 digits (0.0010 points)	EUR 230.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	-4.50%	Open End	10	No
CH1326204158	10,000,000	10,000,000	CHF 1.28	Call	USD 1,600.000	Upwards to the next 3 digits (0.0010 points)	USD 1,600.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	+4.50%	Open End	100	Yes
CH1326204166	10,000,000	10,000,000	CHF 2.23	Put	USD 2,000.000	Downwards to the next 3 digits (0.0010 points)	USD 2,000.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	-4.50%	Open End	100	No
CH1326204174	10,000,000	10,000,000	CHF 1.03	Put	USD 480.0	Downwards to the next 1 digit (0.10 points)	USD 480.0	Downwards to the next 1 digit (0.10 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	-4.50%	Open End	10	No
CH1326204182	10,000,000	10,000,000	CHF 0.94	Call	USD 410.000	Upwards to the next 3 digits (0.0010 points)	USD 410.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	Yes
CH1326204190	10,000,000	10,000,000	CHF 8.68	Put	USD 520.000	Downwards to the next 3 digits (0.0010 points)	USD 520.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	-4.50%	Open End	10	No
CH1326204208	10,000,000	10,000,000	CHF 1.70	Call	EUR 58.000	Upwards to the next 3 digits (0.0010 points)	EUR 58.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	+4.50%	Open End	1	No
CH1326204216	10,000,000	10,000,000	CHF 1.69	Put	EUR 420.000	Downwards to the next 3 digits (0.0010 points)	EUR 420.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	-4.50%	Open End	10	No

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						points)		points)											
CH1326204224	10,000,000	10,000,000	CHF 4.52	Put	EUR 450.000	Downwards to the next 3 digits (0.0010 points)	EUR 450.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1MD=	0%	8%	-4.50%	Open End	10	No
CH1326204232	10,000,000	10,000,000	CHF 9.23	Put	EUR 500.000	Downwards to the next 3 digits (0.0010 points)	EUR 500.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1MD=	0%	8%	-4.50%	Open End	10	No
CH1326204240	10,000,000	10,000,000	CHF 0.09	Call	NOK 4.000	Upwards to the next 3 digits (0.0010 points)	NOK 4.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	OINOK1MD=	0%	8%	+4.50%	Open End	1	No
CH1326204257	10,000,000	10,000,000	CHF 0.24	Call	USD 30.000	Upwards to the next 3 digits (0.0010 points)	USD 30.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	Yes
CH1326204265	10,000,000	10,000,000	CHF 0.11	Put	USD 34.000	Downwards to the next 3 digits (0.0010 points)	USD 34.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	-4.50%	Open End	10	No
CH1326204273	10,000,000	10,000,000	CHF 0.19	Put	USD 35.000	Downwards to the next 3 digits (0.0010 points)	USD 35.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	-4.50%	Open End	10	No
CH1326204281	10,000,000	10,000,000	CHF 0.39	Call	USD 100.000	Upwards to the next 3 digits (0.0010 points)	USD 100.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	Yes
CH1326204	10,000,000	10,000,000	CHF 0.29	Put	CHF 90.000	Downwards	CHF 90.000	Downwards	N/A	N/A	0%	100%	SARON.S	0%	8%	-4.50%	Open	10	No

Series Number / ISIN Code	No. of Securities issued	No. of Securities	Issue Price per Security	Call / Put	Exercise Price	Capitalised Exercise Price Rounding Rule	Security Threshold on the Commencement Date	Security Threshold Rounding Rule	Minimum Security Percentage	Maximum Security Percentage	Security Percentage on the Commencement Date	Dividend Percentage	Interbank Rate 1 Screen Page	Minimum Financing Rate Percentage	Maximum Financing Rate Percentage	Financing Rate Percentage	Redemption Date	Parity	SPECIFIED SECURITIES PURSUANT TO SECTION 871(m)
299	00	00				to the next 3 digits (0.0010 points)		to the next 3 digits (0.0010 points)									End		
CH1326204307	10,000,000	10,000,000	CHF 0.45	Call	DKK 800.000	Upwards to the next 3 digits (0.0010 points)	DKK 800.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	CIBOR1M=	0%	8%	+4.50%	Open End	10	No
CH1326204315	10,000,000	10,000,000	CHF 2.41	Call	USD 700.000	Upwards to the next 3 digits (0.0010 points)	USD 700.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	Yes
CH1326204323	10,000,000	10,000,000	CHF 0.24	Call	USD 700.000	Upwards to the next 3 digits (0.0010 points)	USD 700.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	+4.50%	Open End	100	Yes
CH1326204331	10,000,000	10,000,000	CHF 1.97	Call	USD 705.000	Upwards to the next 3 digits (0.0010 points)	USD 705.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	Yes
CH1326204349	10,000,000	10,000,000	CHF 0.20	Call	USD 705.000	Upwards to the next 3 digits (0.0010 points)	USD 705.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	+4.50%	Open End	100	Yes
CH1326204356	10,000,000	10,000,000	CHF 1.54	Call	USD 710.000	Upwards to the next 3 digits (0.0010 points)	USD 710.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	Yes
CH1326204364	10,000,000	10,000,000	CHF 0.15	Call	USD 710.000	Upwards to the next 3 digits (0.0010 points)	USD 710.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	+4.50%	Open End	100	Yes

Series Number / ISIN Code	No. of Securities issued	No. of Securities	Issue Price per Security	Call / Put	Exercise Price	Capitalised Exercise Price Rounding Rule	Security Threshold on the Commencement Date	Security Threshold Rounding Rule	Minimum Security Percentage	Maximum Security Percentage	Security Percentage on the Commencement Date	Dividend Percentage	Interbank Rate 1 Screen Page	Minimum Financing Rate Percentage	Maximum Financing Rate Percentage	Financing Rate Percentage	Redemption Date	Parity	SPECIFIED SECURITIES PURSUANT TO SECTION 871(m)
						points)		points)											
CH1326204372	10,000,000	10,000,000	CHF 1.10	Call	USD 715.000	Upwards to the next 3 digits (0.0010 points)	USD 715.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	Yes
CH1326204380	10,000,000	10,000,000	CHF 0.11	Call	USD 715.000	Upwards to the next 3 digits (0.0010 points)	USD 715.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	+4.50%	Open End	100	Yes
CH1326204398	10,000,000	10,000,000	CHF 0.66	Call	USD 720.000	Upwards to the next 3 digits (0.0010 points)	USD 720.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	Yes
CH1326204406	10,000,000	10,000,000	CHF 0.07	Call	USD 720.000	Upwards to the next 3 digits (0.0010 points)	USD 720.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	+4.50%	Open End	100	Yes
CH1326204414	10,000,000	10,000,000	CHF 0.65	Put	USD 735.000	Downwards to the next 3 digits (0.0010 points)	USD 735.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	-4.50%	Open End	10	No
CH1326204422	10,000,000	10,000,000	CHF 0.07	Put	USD 735.000	Downwards to the next 3 digits (0.0010 points)	USD 735.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	-4.50%	Open End	100	No
CH1326204430	10,000,000	10,000,000	CHF 1.53	Put	USD 745.000	Downwards to the next 3 digits (0.0010 points)	USD 745.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	-4.50%	Open End	10	No
CH1326204	10,000,000	10,000,000	CHF 0.15	Put	USD	Downwards	USD	Downwards	N/A	N/A	0%	100%	USDSOFR=	0%	8%	-4.50%	Open	100	No

Series Number / ISIN Code	No. of Securities issued	No. of Securities	Issue Price per Security	Call / Put	Exercise Price	Capitalised Exercise Price Rounding Rule	Security Threshold on the Commencement Date	Security Threshold Rounding Rule	Minimum Security Percentage	Maximum Security Percentage	Security Percentage on the Commencement Date	Dividend Percentage	Interbank Rate 1 Screen Page	Minimum Financing Rate Percentage	Maximum Financing Rate Percentage	Financing Rate Percentage	Redemption Date	Parity	SPECIFIED SECURITIES PURSUANT TO SECTION 871(m)
448	00	00			745.000	to the next 3 digits (0.0010 points)	745.000	to the next 3 digits (0.0010 points)									End		
CH1326204455	10,000,000	10,000,000	CHF 2.40	Put	USD 755.000	Downwards to the next 3 digits (0.0010 points)	USD 755.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	-4.50%	Open End	10	No
CH1326204463	10,000,000	10,000,000	CHF 0.24	Put	USD 755.000	Downwards to the next 3 digits (0.0010 points)	USD 755.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	-4.50%	Open End	100	No
CH1326204471	10,000,000	10,000,000	CHF 9.84	Put	USD 840.000	Downwards to the next 3 digits (0.0010 points)	USD 840.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	-4.50%	Open End	10	No
CH1326204489	10,000,000	10,000,000	CHF 1.07	Put	USD 850.000	Downwards to the next 3 digits (0.0010 points)	USD 850.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	-4.50%	Open End	100	No
CH1326204497	10,000,000	10,000,000	CHF 11.59	Put	USD 860.000	Downwards to the next 3 digits (0.0010 points)	USD 860.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	-4.50%	Open End	10	No
CH1326204505	10,000,000	10,000,000	CHF 12.47	Put	USD 870.000	Downwards to the next 3 digits (0.0010 points)	USD 870.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	-4.50%	Open End	10	No
CH1326204513	10,000,000	10,000,000	CHF 1.25	Put	USD 870.000	Downwards to the next 3 digits (0.0010 points)	USD 870.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	-4.50%	Open End	100	No

Series Number / ISIN Code	No. of Securities issued	No. of Securities	Issue Price per Security	Call / Put	Exercise Price	Capitalised Exercise Price Rounding Rule	Security Threshold on the Commencement Date	Security Threshold Rounding Rule	Minimum Security Percentage	Maximum Security Percentage	Security Percentage on the Commencement Date	Dividend Percentage	Interbank Rate 1 Screen Page	Minimum Financing Rate Percentage	Maximum Financing Rate Percentage	Financing Rate Percentage	Redemption Date	Parity	SPECIFIED SECURITIES PURSUANT TO SECTION 871(m)
						points)		points)											
CH1326204521	10,000,000	10,000,000	CHF 13.34	Put	USD 880.000	Downwards to the next 3 digits (0.0010 points)	USD 880.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	-4.50%	Open End	10	No
CH1326204539	10,000,000	10,000,000	CHF 1.33	Put	USD 880.000	Downwards to the next 3 digits (0.0010 points)	USD 880.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	-4.50%	Open End	100	No
CH1326204547	10,000,000	10,000,000	CHF 15.09	Put	USD 900.000	Downwards to the next 3 digits (0.0010 points)	USD 900.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	-4.50%	Open End	10	No
CH1326204554	10,000,000	10,000,000	CHF 1.51	Put	USD 900.000	Downwards to the next 3 digits (0.0010 points)	USD 900.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	-4.50%	Open End	100	No
CH1326204562	10,000,000	10,000,000	CHF 0.15	Call	CHF 3.600	Upwards to the next 3 digits (0.0010 points)	CHF 3.600	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	SARON.S	0%	8%	+4.50%	Open End	1	No
CH1326204570	10,000,000	10,000,000	CHF 0.14	Call	EUR 40.000	Upwards to the next 3 digits (0.0010 points)	EUR 40.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	+4.50%	Open End	10	No
CH1326204588	10,000,000	10,000,000	CHF 0.33	Put	EUR 45.000	Downwards to the next 3 digits (0.0010 points)	EUR 45.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	-4.50%	Open End	10	No
CH1326204	10,000,000	10,000,000	CHF 0.11	Call	EUR 18.000	Upwards to	EUR 18.000	Upwards to	N/A	N/A	0%	100%	EURIBOR1	0%	8%	+4.50%	Open	10	No

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596	00	00				the next 3 digits (0.0010 points)		the next 3 digits (0.0010 points)					MD=				End		
CH1326204604	10,000,000	10,000,000	CHF 0.08	Put	EUR 20.000	Downwards to the next 3 digits (0.0010 points)	EUR 20.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	-4.50%	Open End	10	No
CH1326204612	10,000,000	10,000,000	CHF 0.62	Call	USD 30.000	Upwards to the next 3 digits (0.0010 points)	USD 30.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	Yes
CH1326204620	10,000,000	10,000,000	CHF 0.25	Call	EUR 30.000	Upwards to the next 3 digits (0.0010 points)	EUR 30.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	+4.50%	Open End	10	No
CH1326204638	10,000,000	10,000,000	CHF 0.13	Put	EUR 34.000	Downwards to the next 3 digits (0.0010 points)	EUR 34.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	-4.50%	Open End	10	No
CH1326204646	10,000,000	10,000,000	CHF 0.22	Put	EUR 35.000	Downwards to the next 3 digits (0.0010 points)	EUR 35.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	-4.50%	Open End	10	No
CH1326204653	10,000,000	10,000,000	CHF 0.81	Call	CHF 75.000	Upwards to the next 3 digits (0.0010 points)	CHF 75.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	SARON.S	0%	8%	+4.50%	Open End	10	No
CH1326204661	10,000,000	10,000,000	CHF 0.31	Call	CHF 80.000	Upwards to the next 3 digits (0.0010 points)	CHF 80.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	SARON.S	0%	8%	+4.50%	Open End	10	No

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						points)		points)											
CH1326204679	10,000,000	10,000,000	CHF 0.06	Put	CHF 18.000	Downwards to the next 3 digits (0.0010 points)	CHF 18.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	SARON.S	0%	8%	-4.50%	Open End	10	No
CH1326204687	10,000,000	10,000,000	CHF 1.07	Put	EUR 100.000	Downwards to the next 3 digits (0.0010 points)	EUR 100.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	-4.50%	Open End	10	No
CH1326204695	10,000,000	10,000,000	CHF 0.39	Call	EUR 50.000	Upwards to the next 3 digits (0.0010 points)	EUR 50.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	+4.50%	Open End	10	No
CH1326204703	10,000,000	10,000,000	CHF 2.78	Call	USD 260.000	Upwards to the next 3 digits (0.0010 points)	USD 260.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	Yes
CH1326204711	10,000,000	10,000,000	CHF 1.90	Call	USD 270.000	Upwards to the next 3 digits (0.0010 points)	USD 270.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	Yes
CH1326204729	10,000,000	10,000,000	CHF 1.03	Call	USD 280.000	Upwards to the next 3 digits (0.0010 points)	USD 280.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	Yes
CH1326204737	10,000,000	10,000,000	CHF 2.47	Put	USD 320.000	Downwards to the next 3 digits (0.0010 points)	USD 320.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	-4.50%	Open End	10	No
CH1326204	10,000,000	10,000,000	CHF 4.22	Put	USD	Downwards	USD	Downwards	N/A	N/A	0%	100%	USDSOFR=	0%	8%	-4.50%	Open	10	No

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745	00	00			340.000	to the next 3 digits (0.0010 points)	340.000	to the next 3 digits (0.0010 points)									End		
CH1326204752	10,000,000	10,000,000	CHF 5.97	Put	USD 360.000	Downwards to the next 3 digits (0.0010 points)	USD 360.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	-4.50%	Open End	10	No
CH1326204760	10,000,000	10,000,000	CHF 0.13	Put	CHF 29.000	Downwards to the next 3 digits (0.0010 points)	CHF 29.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	SARON.S	0%	8%	-4.50%	Open End	10	No
CH1326204778	10,000,000	10,000,000	CHF 0.11	Call	EUR 240.000	Upwards to the next 3 digits (0.0010 points)	EUR 240.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	+4.50%	Open End	100	No
CH1326204786	10,000,000	10,000,000	CHF 0.13	Call	CHF 210.000	Upwards to the next 3 digits (0.0010 points)	CHF 210.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	SARON.S	0%	8%	+4.50%	Open End	50	No
CH1326204794	10,000,000	10,000,000	CHF 1.44	Call	EUR 180.000	Upwards to the next 3 digits (0.0010 points)	EUR 180.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	+4.50%	Open End	10	No
CH1326204802	10,000,000	10,000,000	CHF 2.34	Put	EUR 220.000	Downwards to the next 3 digits (0.0010 points)	EUR 220.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	-4.50%	Open End	10	No
CH1326204810	10,000,000	10,000,000	CHF 1.07	Call	USD 700.000	Upwards to the next 3 digits (0.0010 points)	USD 700.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	+4.50%	Open End	100	Yes

Series Number / ISIN Code	No. of Securities issued	No. of Securities	Issue Price per Security	Call / Put	Exercise Price	Capitalised Exercise Price Rounding Rule	Security Threshold on the Commencement Date	Security Threshold Rounding Rule	Minimum Security Percentage	Maximum Security Percentage	Security Percentage on the Commencement Date	Dividend Percentage	Interbank Rate 1 Screen Page	Minimum Financing Rate Percentage	Maximum Financing Rate Percentage	Financing Rate Percentage	Redemption Date	Parity	SPECIFIED SECURITIES PURSUANT TO SECTION 871(m)
						points)		points)											
CH1326204828	10,000,000	10,000,000	CHF 0.10	Call	USD 80.000	Upwards to the next 3 digits (0.0010 points)	USD 80.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	+4.50%	Open End	100	No
CH1326204836	10,000,000	10,000,000	CHF 0.36	Call	CHF 850.000	Upwards to the next 3 digits (0.0010 points)	CHF 850.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	SARON.S	0%	8%	+4.50%	Open End	100	No
CH1326204844	10,000,000	10,000,000	CHF 1.03	Call	USD 10.000	Upwards to the next 3 digits (0.0010 points)	USD 10.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	+4.50%	Open End	1	Yes
CH1326204851	10,000,000	10,000,000	CHF 0.13	Call	CHF 16.000	Upwards to the next 3 digits (0.0010 points)	CHF 16.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	SARON.S	0%	8%	+4.50%	Open End	10	No
CH1326204869	10,000,000	10,000,000	CHF 0.72	Call	USD 70.000	Upwards to the next 3 digits (0.0010 points)	USD 70.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	Yes
CH1326204877	10,000,000	10,000,000	CHF 0.28	Call	USD 75.000	Upwards to the next 3 digits (0.0010 points)	USD 75.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	Yes
CH1326204885	10,000,000	10,000,000	CHF 1.79	Call	USD 220.000	Upwards to the next 3 digits (0.0010 points)	USD 220.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	No
CH1326204	10,000,000	10,000,000	CHF 0.92	Call	USD	Upwards to	USD	Upwards to	N/A	N/A	0%	100%	USDSOFR=	0%	8%	+4.50%	Open	10	No

Series Number / ISIN Code	No. of Securities issued	No. of Securities	Issue Price per Security	Call / Put	Exercise Price	Capitalised Exercise Price Rounding Rule	Security Threshold on the Commencement Date	Security Threshold Rounding Rule	Minimum Security Percentage	Maximum Security Percentage	Security Percentage on the Commencement Date	Dividend Percentage	Interbank Rate 1 Screen Page	Minimum Financing Rate Percentage	Maximum Financing Rate Percentage	Financing Rate Percentage	Redemption Date	Parity	SPECIFIED SECURITIES PURSUANT TO SECTION 871(m)
893	00	00			230.000	the next 3 digits (0.0010 points)	230.000	the next 3 digits (0.0010 points)									End		
CH1326204901	10,000,000	10,000,000	CHF 2.22	Put	EUR 25.000	Downwards to the next 3 digits (0.0010 points)	EUR 25.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	-4.50%	Open End	1	No
CH1326204919	10,000,000	10,000,000	CHF 3.42	Call	CHF 180.000	Upwards to the next 3 digits (0.0010 points)	CHF 180.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	SARON.S	0%	8%	+4.50%	Open End	10	No
CH1326204927	10,000,000	10,000,000	CHF 1.42	Call	CHF 200.000	Upwards to the next 3 digits (0.0010 points)	CHF 200.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	SARON.S	0%	8%	+4.50%	Open End	10	No
CH1326204935	10,000,000	10,000,000	CHF 1.99	Put	CHF 120.000	Downwards to the next 3 digits (0.0010 points)	CHF 120.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	SARON.S	0%	8%	-4.50%	Open End	10	No
CH1326204943	10,000,000	10,000,000	CHF 0.21	Call	CHF 480.000	Upwards to the next 3 digits (0.0010 points)	CHF 480.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	SARON.S	0%	8%	+4.50%	Open End	100	No
CH1326204950	10,000,000	10,000,000	CHF 1.28	Call	CHF 210.000	Upwards to the next 3 digits (0.0010 points)	CHF 210.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	SARON.S	0%	8%	+4.50%	Open End	10	No
CH1326204968	10,000,000	10,000,000	CHF 1.18	Call	USD 120.000	Upwards to the next 3 digits (0.0010 points)	USD 120.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	No

Series Number / ISIN Code	No. of Securities issued	No. of Securities	Issue Price per Security	Call / Put	Exercise Price	Capitalised Exercise Price Rounding Rule	Security Threshold on the Commencement Date	Security Threshold Rounding Rule	Minimum Security Percentage	Maximum Security Percentage	Security Percentage on the Commencement Date	Dividend Percentage	Interbank Rate 1 Screen Page	Minimum Financing Rate Percentage	Maximum Financing Rate Percentage	Financing Rate Percentage	Redemption Date	Parity	SPECIFIED SECURITIES PURSUANT TO SECTION 871(m)
						points)		points)											
CH1326204976	10,000,000	10,000,000	CHF 0.07	Call	EUR 14.000	Upwards to the next 3 digits (0.0010 points)	EUR 14.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	+4.50%	Open End	10	No
CH1326204984	10,000,000	10,000,000	CHF 0.15	Put	CHF 360.000	Downwards to the next 3 digits (0.0010 points)	CHF 360.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	SARON.S	0%	8%	-4.50%	Open End	100	No
CH1326204992	10,000,000	10,000,000	CHF 0.85	Call	CHF 80.000	Upwards to the next 3 digits (0.0010 points)	CHF 80.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	SARON.S	0%	8%	+4.50%	Open End	10	No
CH1326205007	10,000,000	10,000,000	CHF 0.35	Call	CHF 85.000	Upwards to the next 3 digits (0.0010 points)	CHF 85.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	SARON.S	0%	8%	+4.50%	Open End	10	No
CH1326205015	10,000,000	10,000,000	CHF 0.40	Call	USD 190.000	Upwards to the next 3 digits (0.0010 points)	USD 190.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	+8%	Open End	10	Yes
CH1326205023	10,000,000	10,000,000	CHF 0.04	Call	USD 190.000	Upwards to the next 3 digits (0.0010 points)	USD 190.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	+8%	Open End	100	Yes
CH1326205031	10,000,000	10,000,000	CHF 0.23	Call	USD 192.000	Upwards to the next 3 digits (0.0010 points)	USD 192.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	+8%	Open End	10	Yes
CH1326205	10,000,000	10,000,000	CHF 0.02	Call	USD	Upwards to	USD	Upwards to	N/A	N/A	0%	100%	USDSOFR=	0%	8%	+8%	Open	100	Yes

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049	00	00			192.000	the next 3 digits (0.0010 points)	192.000	the next 3 digits (0.0010 points)									End		
CH1326205056	10,000,000	10,000,000	CHF 0.65	Put	USD 202.000	Downwards to the next 3 digits (0.0010 points)	USD 202.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	-8%	Open End	10	No
CH1326205064	10,000,000	10,000,000	CHF 0.06	Put	USD 202.000	Downwards to the next 3 digits (0.0010 points)	USD 202.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	-8%	Open End	100	No
CH1326205072	10,000,000	10,000,000	CHF 3.97	Put	USD 240.000	Downwards to the next 3 digits (0.0010 points)	USD 240.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	-8%	Open End	10	No
CH1326205080	10,000,000	10,000,000	CHF 0.40	Put	USD 240.000	Downwards to the next 3 digits (0.0010 points)	USD 240.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	-8%	Open End	100	No
CH1326205098	10,000,000	10,000,000	CHF 0.60	Put	USD 170.000	Downwards to the next 3 digits (0.0010 points)	USD 170.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	-4.50%	Open End	10	No
CH1326205106	10,000,000	10,000,000	CHF 1.41	Put	EUR 75.000	Downwards to the next 3 digits (0.0010 points)	EUR 75.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	-4.50%	Open End	10	No
CH1326205114	10,000,000	10,000,000	CHF 0.23	Put	EUR 25.000	Downwards to the next 3 digits (0.0010 points)	EUR 25.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	-4.50%	Open End	10	No

Series Number / ISIN Code	No. of Securities issued	No. of Securities	Issue Price per Security	Call / Put	Exercise Price	Capitalised Exercise Price Rounding Rule	Security Threshold on the Commencement Date	Security Threshold Rounding Rule	Minimum Security Percentage	Maximum Security Percentage	Security Percentage on the Commencement Date	Dividend Percentage	Interbank Rate 1 Screen Page	Minimum Financing Rate Percentage	Maximum Financing Rate Percentage	Financing Rate Percentage	Redemption Date	Parity	SPECIFIED SECURITIES PURSUANT TO SECTION 871(m)
						points)		points)											
CH1326205122	10,000,000	10,000,000	CHF 0.78	Put	USD 80.000	Downwards to the next 3 digits (0.0010 points)	USD 80.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	-6%	Open End	10	No
CH1326205130	10,000,000	10,000,000	CHF 1.20	Call	EUR 28.000	Upwards to the next 3 digits (0.0010 points)	EUR 28.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	+4.50%	Open End	1	No
CH1326205148	10,000,000	10,000,000	CHF 0.13	Call	EUR 20.000	Upwards to the next 3 digits (0.0010 points)	EUR 20.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	+4.50%	Open End	10	No
CH1326205155	10,000,000	10,000,000	CHF 1.52	Call	EUR 100.000	Upwards to the next 3 digits (0.0010 points)	EUR 100.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	+4.50%	Open End	10	No
CH1326205163	10,000,000	10,000,000	CHF 0.08	Put	GBP 70.000	Downwards to the next 3 digits (0.0010 points)	GBP 70.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	SONIAOSR =	0%	8%	-4.50%	Open End	1	No
CH1326205171	10,000,000	10,000,000	CHF 0.60	Call	CHF 40.000	Upwards to the next 3 digits (0.0010 points)	CHF 40.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	SARON.S	0%	8%	+4.50%	Open End	20	No
CH1326205189	10,000,000	10,000,000	CHF 0.20	Call	CHF 48.000	Upwards to the next 3 digits (0.0010 points)	CHF 48.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	SARON.S	0%	8%	+4.50%	Open End	20	No
CH1326205	10,000,000	10,000,000	CHF 0.10	Put	CHF 54.000	Downwards	CHF 54.000	Downwards	N/A	N/A	0%	100%	SARON.S	0%	8%	-4.50%	Open	20	No

Series Number / ISIN Code	No. of Securities issued	No. of Securities	Issue Price per Security	Call / Put	Exercise Price	Capitalised Exercise Price Rounding Rule	Security Threshold on the Commencement Date	Security Threshold Rounding Rule	Minimum Security Percentage	Maximum Security Percentage	Security Percentage on the Commencement Date	Dividend Percentage	Interbank Rate 1 Screen Page	Minimum Financing Rate Percentage	Maximum Financing Rate Percentage	Financing Rate Percentage	Redemption Date	Parity	SPECIFIED SECURITIES PURSUANT TO SECTION 871(m)
197	00	00				to the next 3 digits (0.0010 points)		to the next 3 digits (0.0010 points)									End		
CH1326205205	10,000,000	10,000,000	CHF 0.20	Put	CHF 56.000	Downwards to the next 3 digits (0.0010 points)	CHF 56.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	SARON.S	0%	8%	-4.50%	Open End	20	No
CH1326205213	10,000,000	10,000,000	CHF 0.90	Call	EUR 90.000	Upwards to the next 3 digits (0.0010 points)	EUR 90.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	+4.50%	Open End	10	No
CH1326205221	10,000,000	10,000,000	CHF 0.42	Call	EUR 95.000	Upwards to the next 3 digits (0.0010 points)	EUR 95.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	+4.50%	Open End	10	No
CH1326205239	10,000,000	10,000,000	CHF 0.71	Call	USD 100.000	Upwards to the next 3 digits (0.0010 points)	USD 100.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	Yes
CH1326205247	10,000,000	10,000,000	CHF 0.14	Call	EUR 18.000	Upwards to the next 3 digits (0.0010 points)	EUR 18.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	+4.50%	Open End	10	No
CH1326205254	10,000,000	10,000,000	CHF 0.24	Put	EUR 22.000	Downwards to the next 3 digits (0.0010 points)	EUR 22.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	-4.50%	Open End	10	No
CH1326205262	10,000,000	10,000,000	CHF 1.39	Call	USD 50.000	Upwards to the next 3 digits (0.0010 points)	USD 50.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	Yes

Series Number / ISIN Code	No. of Securities issued	No. of Securities	Issue Price per Security	Call / Put	Exercise Price	Capitalised Exercise Price Rounding Rule	Security Threshold on the Commencement Date	Security Threshold Rounding Rule	Minimum Security Percentage	Maximum Security Percentage	Security Percentage on the Commencement Date	Dividend Percentage	Interbank Rate 1 Screen Page	Minimum Financing Rate Percentage	Maximum Financing Rate Percentage	Financing Rate Percentage	Redemption Date	Parity	SPECIFIED SECURITIES PURSUANT TO SECTION 871(m)
						points)		points)											
CH1326205270	10,000,000	10,000,000	CHF 0.95	Call	USD 55.000	Upwards to the next 3 digits (0.0010 points)	USD 55.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	Yes
CH1326205288	10,000,000	10,000,000	CHF 0.32	Put	EUR 6.000	Downwards to the next 3 digits (0.0010 points)	EUR 6.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	-4.50%	Open End	1	No

Series Number / ISIN Code	Valoren Code	Type of Share	Share Company / Share	Share Currency	ISIN of Share	Reuters Code of Share / Reuters Screen Page	Share Company Website	Exchange	Exchange Website	Business Day Centre	Settlement Currency
CH1326203176	132620317	Registered	Advanced Micro Devices Inc	USD	US0079031078	AMD.OQ	www.amd.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1326203184	132620318	Ordinary	ASM International NV	EUR	NL0000334118	ASMI.AS	www.asminternational.org	Euronext Amsterdam	www.euronext.com	Zurich	CHF
CH1326203192	132620319	Ordinary	ASM International NV	EUR	NL0000334118	ASMI.AS	www.asminternational.org	Euronext Amsterdam	www.euronext.com	Zurich	CHF
CH1326203200	132620320	Ordinary	ASM International NV	EUR	NL0000334118	ASMI.AS	www.asminternational.org	Euronext Amsterdam	www.euronext.com	Zurich	CHF
CH1326203218	132620321	Ordinary	Accelleron Industries AG	CHF	CH1169360919	ACLN.S	www.acceleron-industries.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1326203226	132620322	Registered	Adecco Group AG	CHF	CH0012138605	ADEN.S	www.adecco.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1326203234	132620323	Ordinary	adidas AG	EUR	DE000A1EWW0	ADSGn.DE	www.adidas-group.com	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1326203242	13262032	Ordinary	adidas AG	EUR	DE000A1EWW	ADSGn.DE	www.adidas-group.com	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF

Series Number / ISIN Code	Valoren Code	Type of Share	Share Company / Share	Share Currency	ISIN of Share	Reuters Code of Share / Reuters Screen Page	Share Company Website	Exchange	Exchange Website	Business Day Centre	Settlement Currency
	4				WW0				boerse.com		
CH1326203259	132620325	Ordinary	Adobe Inc	USD	US00724F1012	ADBE.OQ	www.adobe.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1326203267	132620326	Registered	Allianz SE	EUR	DE0008404005	ALVG.DE	www.allianz.com	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1326203275	132620327	Class C	Alphabet Inc	USD	US02079K1079	GOOG.OQ	www.abc.xyz.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1326203283	132620328	Ordinary	Amazon.com Inc	USD	US0231351067	AMZN.OQ	www.amazon.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1326203291	132620329	Ordinary	American Express Co	USD	US0258161092	AXP.N	www.americanexpress.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF
CH1326203309	132620330	Ordinary	Amgen Inc	USD	US0311621009	AMGN.OQ	www.amgen.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1326203317	132620331	Ordinary	Amgen Inc	USD	US0311621009	AMGN.OQ	www.amgen.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1326203325	132620332	Ordinary	Applied Materials Inc	USD	US0382221051	AMAT.OQ	www.appliedmaterials.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1326203333	132620333	Ordinary	Applied Materials Inc	USD	US0382221051	AMAT.OQ	www.appliedmaterials.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1326203341	132620334	Ordinary	Applied Materials Inc	USD	US0382221051	AMAT.OQ	www.appliedmaterials.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1326203358	132620335	Ordinary	Applied Materials Inc	USD	US0382221051	AMAT.OQ	www.appliedmaterials.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1326203366	132620336	Ordinary	ArcelorMittal SA	EUR	LU1598757687	MT.AS	www.arcelormittal.com	Euronext Amsterdam	www.euronext.com	Zurich	CHF
CH1326203374	132620337	Ordinary	ArcelorMittal SA	EUR	LU1598757687	MT.AS	www.arcelormittal.com	Euronext Amsterdam	www.euronext.com	Zurich	CHF
CH1326203382	132620338	ADR	Arm Holdings Ltd	USD	US0420682058	ARM.OQ	www.arm.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1326203390	132620339	ADR	Arm Holdings Ltd	USD	US0420682058	ARM.OQ	www.arm.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1326203408	132620340	ADR	Arm Holdings Ltd	USD	US0420682058	ARM.OQ	www.arm.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1326203416	132620341	ADR	Arm Holdings Ltd	USD	US0420682058	ARM.OQ	www.arm.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF

Series Number / ISIN Code	Valoren Code	Type of Share	Share Company / Share	Share Currency	ISIN of Share	Reuters Code of Share / Reuters Screen Page	Share Company Website	Exchange	Exchange Website	Business Day Centre	Settlement Currency
CH1326203424	132620342	Registered	BB Biotech AG	CHF	CH0038389992	BION.S	www.bbbiotech.ch	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1326203432	132620343	Registered	BB Biotech AG	CHF	CH0038389992	BION.S	www.bbbiotech.ch	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1326203440	132620344	Ordinary	BHP Group LTD	GBp	AU000000BHP4	BHPB.L	www.bhp.com	London Stock Exchange	www.londonstockexchange.com	Zurich	CHF
CH1326203457	132620345	Ordinary	BP plc	GBp	GB0007980591	BP.L	www.bp.com	London Stock Exchange	www.londonstockexchange.com	Zurich	CHF
CH1326203465	132620346	Registered	Bachem Holding AG	CHF	CH1176493729	BANB.S	www.bachem.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1326203473	132620347	Registered	Barrick Gold Corp	USD	CA0679011084	GOLD.N	www.barrick.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF
CH1326203481	132620348	Registered	Bayer AG	EUR	DE000BAY0017	BAYGn.DE	www.bayer.de	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1326203499	132620349	Class B	Berkshire Hathaway Inc B	USD	US0846707026	BRKb.N	www.berkshirehathaway.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF
CH1326203507	132620350	Class B	Berkshire Hathaway Inc B	USD	US0846707026	BRKb.N	www.berkshirehathaway.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF
CH1326203515	132620351	Class B	Berkshire Hathaway Inc B	USD	US0846707026	BRKb.N	www.berkshirehathaway.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF
CH1326203523	132620352	Class B	Berkshire Hathaway Inc B	USD	US0846707026	BRKb.N	www.berkshirehathaway.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF
CH1326203531	132620353	Class B	Berkshire Hathaway Inc B	USD	US0846707026	BRKb.N	www.berkshirehathaway.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF
CH1326203549	132620354	ADR	BioNTech SE	USD	US09075V1026	BNTX.OQ	www.biontech.de	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1326203556	132620355	ADR	BioNTech SE	USD	US09075V1026	BNTX.OQ	www.biontech.de	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1326203564	132620356	Ordinary	Blackstone Inc	USD	US09260D1072	BX.N	www.blackstone.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF
CH1326203572	132620357	Ordinary	Blackstone Inc	USD	US09260D1072	BX.N	www.blackstone.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF
CH1326203580	132620358	Ordinary	Blackstone Inc	USD	US09260D1072	BX.N	www.blackstone.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF
CH1326203598	132620359	Ordinary	Booking Holdings Inc	USD	US09857L1089	BKNG.OQ	www.bookingholdings.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF

Series Number / ISIN Code	Valoren Code	Type of Share	Share Company / Share	Share Currency	ISIN of Share	Reuters Code of Share / Reuters Screen Page	Share Company Website	Exchange	Exchange Website	Business Day Centre	Settlement Currency
CH1326203606	132620360	Ordinary	Booking Holdings Inc	USD	US09857L1089	BKNG.OQ	www.bookingholdings.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1326203614	132620361	Ordinary	Booking Holdings Inc	USD	US09857L1089	BKNG.OQ	www.bookingholdings.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1326203622	132620362	Ordinary	CD Projekt SA	PLN	PLOPTTC00011	CDR.WA	www.cdprojekt.com	Warsaw Stock Exchange	www.gpw.pl	Zurich	CHF
CH1326203630	132620363	Ordinary	Cameco Corp	USD	CA13321L1085	CCJ.N	www.cameco.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF
CH1326203648	132620364	Ordinary	Cameco Corp	USD	CA13321L1085	CCJ.N	www.cameco.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF
CH1326203655	132620365	Ordinary	Canadian Solar Inc	USD	CA1366351098	CSIQ.OQ	www.canadiansolar.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1326203663	132620366	Ordinary	Canadian Solar Inc	USD	CA1366351098	CSIQ.OQ	www.canadiansolar.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1326203671	132620367	Ordinary	Capgemini SE	EUR	FR0000125338	CAPP.PA	www.capgemini.com	Euronext Paris	www.euronext.com	Zurich	CHF
CH1326203689	132620368	Ordinary	Capgemini SE	EUR	FR0000125338	CAPP.PA	www.capgemini.com	Euronext Paris	www.euronext.com	Zurich	CHF
CH1326203697	132620369	Ordinary	Commerzbank AG	EUR	DE000CBK1001	CBKG.DE	www.commerzbank.com	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1326203705	132620370	Ordinary	Compugroup Medical SE & Co. KGaA	EUR	DE000A288904	COP1n.DE	www.cgm.com	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1326203713	132620371	Ordinary	Costco Wholesale Corp	USD	US22160K1051	COST.OQ	www.costco.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1326203721	132620372	Ordinary	Costco Wholesale Corp	USD	US22160K1051	COST.OQ	www.costco.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1326203739	132620373	Ordinary	Delivery Hero SE	EUR	DE000A2E4K43	DMER.DE	www.deliveryhero.com	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1326203747	132620374	Ordinary	Delivery Hero SE	EUR	DE000A2E4K43	DMER.DE	www.deliveryhero.com	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1326203754	132620375	Ordinary	Delta Air Lines Inc	USD	US2473617023	DAL.N	www.delta.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF
CH1326203762	132620376	Registered	Deutsche Post AG	EUR	DE0005552004	DHLn.DE	www.deutschepost.de	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1326203770	132620377	Registered	Deutsche Post	EUR	DE0005552004	DHLn.DE	www.deutschepost.de	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF

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	7		AG		4				boerse.com		
CH1326203788	132620378	Ordinary	ENI SpA	EUR	IT0003132476	ENI.MI	www.eni.com	Borsa Italiana (MTA)	www.borsaitaliana.it	Zurich	CHF
CH1326203796	132620379	Ordinary	eBay Inc	USD	US2786421030	EBAY.OQ	www.ebay.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1326203804	132620380	Ordinary	Elmos Semiconductor SE	EUR	DE0005677108	ELGG.DE	www.elmos.com	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1326203812	132620381	Ordinary	Elmos Semiconductor SE	EUR	DE0005677108	ELGG.DE	www.elmos.com	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1326203820	132620382	Ordinary	EssilorLuxottica SA	EUR	FR0000121667	ESLX.PA	www.essilorluxottica.com	Euronext Paris	www.euronext.com	Zurich	CHF
CH1326203838	132620383	Ordinary	Etsy Inc	USD	US29786A1060	ETSY.OQ	www.etsy.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1326203846	132620384	Ordinary	Fielmann Group AG	EUR	DE0005772206	FIEG.DE	www.fielmann.de	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1326203853	132620385	Ordinary	Fugro NV	EUR	NL00150003E1	FUGR.AS	www.fugro.com	Euronext Amsterdam	www.euronext.com	Zurich	CHF
CH1326203861	132620386	Ordinary	Fugro NV	EUR	NL00150003E1	FUGR.AS	www.fugro.com	Euronext Amsterdam	www.euronext.com	Zurich	CHF
CH1326203879	132620387	Ordinary	General Motors Co	USD	US37045V1008	GM.N	www.gm.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF
CH1326203887	132620388	Ordinary	Gerresheimer AG	EUR	DE000A0LD6E6	GXIG.DE	www.gerresheimer.de	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1326203895	132620389	Registered	Givaudan SA	CHF	CH0010645932	GIVN.S	www.givaudan.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1326203903	132620390	Ordinary	Glencore plc	GBp	JE00B4T3BW64	GLEN.L	www.glencore.com	London Stock Exchange	www.londonstockexchange.com	Zurich	CHF
CH1326203911	132620391	Ordinary	Glencore plc	GBp	JE00B4T3BW64	GLEN.L	www.glencore.com	London Stock Exchange	www.londonstockexchange.com	Zurich	CHF
CH1326203929	132620392	Ordinary	HOCHTIEF AG	EUR	DE0006070006	HOTG.DE	www.hochtief.de	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1326203937	132620393	Ordinary	Heidelberg Materials AG	EUR	DE0006047004	HEIG.DE	www.heidelbergmaterials.com	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1326203945	132620394	Ordinary	Heidelberg	EUR	DE0006047004	HEIG.DE	www.heidelbergmaterials.com	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF

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	4		Materials AG		4		ls.com		boerse.com		
CH1326203952	132620395	Ordinary	Hermes International	EUR	FR0000052292	HRMS.PA	www.hermes.com	Euronext Paris	www.euronext.com	Zurich	CHF
CH1326203960	132620396	Ordinary	Hermes International	EUR	FR0000052292	HRMS.PA	www.hermes.com	Euronext Paris	www.euronext.com	Zurich	CHF
CH1326203978	132620397	Ordinary	Hermes International	EUR	FR0000052292	HRMS.PA	www.hermes.com	Euronext Paris	www.euronext.com	Zurich	CHF
CH1326203986	132620398	Ordinary	Hermes International	EUR	FR0000052292	HRMS.PA	www.hermes.com	Euronext Paris	www.euronext.com	Zurich	CHF
CH1326203994	132620399	Ordinary	IBM	USD	US4592001014	IBM.N	www.ibm.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF
CH1326204000	132620400	Ordinary	Intel Corp	USD	US4581401001	INTC.OQ	www.intel.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1326204018	132620401	Registered	Julius Baer Group Ltd	CHF	CH0102484968	BAER.S	www.juliusbaer.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1326204026	132620402	Ordinary	Just Eat Takeaway.com NV	EUR	NL0012015705	TKWY.AS	corporate.takeaway.com	Euronext Amsterdam	www.euronext.com	Zurich	CHF
CH1326204034	132620403	Ordinary	Kering	EUR	FR0000121485	P RTP.PA	www.kering.com	Euronext Paris	www.euronext.com	Zurich	CHF
CH1326204042	132620404	Registered	Kuehne + Nagel International AG	CHF	CH0025238863	KNIN.S	home.kuehne-nagel.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1326204059	132620405	Ordinary	Merck KGaA	EUR	DE0006599905	MRCG.DE	www.merck.de	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1326204067	132620406	Ordinary	Merck KGaA	EUR	DE0006599905	MRCG.DE	www.merck.de	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1326204075	132620407	Ordinary	Merck KGaA	EUR	DE0006599905	MRCG.DE	www.merck.de	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1326204083	132620408	Ordinary	Merck KGaA	EUR	DE0006599905	MRCG.DE	www.merck.de	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1326204091	132620409	Ordinary	Merck KGaA	EUR	DE0006599905	MRCG.DE	www.merck.de	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1326204109	132620410	Ordinary	Merck KGaA	EUR	DE0006599905	MRCG.DE	www.merck.de	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1326204117	132620411	Ordinary	Micron Technology Inc	USD	US5951121038	MU.OQ	www.micron.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF

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CH1326204125	132620412	Ordinary	MTU Aero Engines AG	EUR	DE000A0D9PT0	MTXGn.DE	www.mtu.de	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1326204133	132620413	Ordinary	MTU Aero Engines AG	EUR	DE000A0D9PT0	MTXGn.DE	www.mtu.de	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1326204141	132620414	Ordinary	MTU Aero Engines AG	EUR	DE000A0D9PT0	MTXGn.DE	www.mtu.de	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1326204158	132620415	Ordinary	MercadoLibre Inc	USD	US58733R1023	MELI.OQ	www.mercadolibre.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1326204166	132620416	Ordinary	MercadoLibre Inc	USD	US58733R1023	MELI.OQ	www.mercadolibre.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1326204174	132620417	Class A	Meta Platforms Inc	USD	US30303M1027	META.OQ	www.investor.fb.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1326204182	132620418	Ordinary	Microsoft Corp	USD	US5949181045	MSFT.OQ	www.microsoft.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1326204190	132620419	Ordinary	Microsoft Corp	USD	US5949181045	MSFT.OQ	www.microsoft.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1326204208	132620420	Ordinary	Moncler SpA	EUR	IT0004965148	MONC.MI	www.monclergroup.com	Borsa Italiana (MTA)	www.borsaitaliana.it	Zurich	CHF
CH1326204216	132620421	Registered	Münchener Rückversicherungs-Gesellschaft Aktiengesellschaft in München	EUR	DE0008430026	MUVGn.DE	www.munichre.com	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1326204224	132620422	Registered	Münchener Rückversicherungs-Gesellschaft Aktiengesellschaft in München	EUR	DE0008430026	MUVGn.DE	www.munichre.com	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1326204232	132620423	Registered	Münchener Rückversicherungs-Gesellschaft Aktiengesellschaft in München	EUR	DE0008430026	MUVGn.DE	www.munichre.com	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1326204240	132620424	Ordinary	NEL ASA	NOK	NO0010081235	NEL.OL	www.nelhydrogen.com	Euronext Oslo	www.euronext.com	Zurich	CHF

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CH1326204257	132620425	Ordinary	Newmont Corp	USD	US6516391066	NEM.N	www.newmont.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF
CH1326204265	132620426	Ordinary	Newmont Corp	USD	US6516391066	NEM.N	www.newmont.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF
CH1326204273	132620427	Ordinary	Newmont Corp	USD	US6516391066	NEM.N	www.newmont.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF
CH1326204281	132620428	Class B	NIKE Inc	USD	US6541061031	NKE.N	www.nike.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF
CH1326204299	132620429	Registered	Novartis AG	CHF	CH0012005267	NOVN.S	www.novartis.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1326204307	132620430	Class B	Novo Nordisk A/S	DKK	DK0062498333	NOVOB.CO	www.novonordisk.com	NASDAQ Copenhagen A/S	www.nasdaqomxnordic.com	Zurich	CHF
CH1326204315	132620431	Ordinary	NVIDIA Corp	USD	US67066G1040	NVDA.OQ	www.nvidia.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1326204323	132620432	Ordinary	NVIDIA Corp	USD	US67066G1040	NVDA.OQ	www.nvidia.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1326204331	132620433	Ordinary	NVIDIA Corp	USD	US67066G1040	NVDA.OQ	www.nvidia.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1326204349	132620434	Ordinary	NVIDIA Corp	USD	US67066G1040	NVDA.OQ	www.nvidia.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1326204356	132620435	Ordinary	NVIDIA Corp	USD	US67066G1040	NVDA.OQ	www.nvidia.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1326204364	132620436	Ordinary	NVIDIA Corp	USD	US67066G1040	NVDA.OQ	www.nvidia.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1326204372	132620437	Ordinary	NVIDIA Corp	USD	US67066G1040	NVDA.OQ	www.nvidia.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1326204380	132620438	Ordinary	NVIDIA Corp	USD	US67066G1040	NVDA.OQ	www.nvidia.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1326204398	132620439	Ordinary	NVIDIA Corp	USD	US67066G1040	NVDA.OQ	www.nvidia.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1326204406	132620440	Ordinary	NVIDIA Corp	USD	US67066G1040	NVDA.OQ	www.nvidia.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1326204414	132620441	Ordinary	NVIDIA Corp	USD	US67066G1040	NVDA.OQ	www.nvidia.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1326204422	132620442	Ordinary	NVIDIA Corp	USD	US67066G1040	NVDA.OQ	www.nvidia.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF

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CH1326204430	132620443	Ordinary	NVIDIA Corp	USD	US67066G1040	NVDA.OQ	www.nvidia.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1326204448	132620444	Ordinary	NVIDIA Corp	USD	US67066G1040	NVDA.OQ	www.nvidia.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1326204455	132620445	Ordinary	NVIDIA Corp	USD	US67066G1040	NVDA.OQ	www.nvidia.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1326204463	132620446	Ordinary	NVIDIA Corp	USD	US67066G1040	NVDA.OQ	www.nvidia.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1326204471	132620447	Ordinary	NVIDIA Corp	USD	US67066G1040	NVDA.OQ	www.nvidia.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1326204489	132620448	Ordinary	NVIDIA Corp	USD	US67066G1040	NVDA.OQ	www.nvidia.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1326204497	132620449	Ordinary	NVIDIA Corp	USD	US67066G1040	NVDA.OQ	www.nvidia.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1326204505	132620450	Ordinary	NVIDIA Corp	USD	US67066G1040	NVDA.OQ	www.nvidia.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1326204513	132620451	Ordinary	NVIDIA Corp	USD	US67066G1040	NVDA.OQ	www.nvidia.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1326204521	132620452	Ordinary	NVIDIA Corp	USD	US67066G1040	NVDA.OQ	www.nvidia.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1326204539	132620453	Ordinary	NVIDIA Corp	USD	US67066G1040	NVDA.OQ	www.nvidia.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1326204547	132620454	Ordinary	NVIDIA Corp	USD	US67066G1040	NVDA.OQ	www.nvidia.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1326204554	132620455	Ordinary	NVIDIA Corp	USD	US67066G1040	NVDA.OQ	www.nvidia.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1326204562	132620456	Registered	OC Oerlikon Corp AG	CHF	CH0000816824	OERL.S	www.oerlikon.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1326204570	132620457	Ordinary	PUMA SE	EUR	DE0006969603	PUMG.DE	www.puma.com	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1326204588	132620458	Ordinary	PUMA SE	EUR	DE0006969603	PUMG.DE	www.puma.com	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1326204596	132620459	Ordinary	Koninklijke Philips NV	EUR	NL0000009538	PHG.AS	www.philips.com	Euronext Amsterdam	www.euronext.com	Zurich	CHF
CH1326204604	132620460	Ordinary	Koninklijke Philips NV	EUR	NL0000009538	PHG.AS	www.philips.com	Euronext Amsterdam	www.euronext.com	Zurich	CHF

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CH1326204612	132620461	Class A	Pinterest Inc	USD	US72352L1061	PINS.N	www.pinterest.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF
CH1326204620	132620462	Ordinary	RWE AG	EUR	DE0007037129	RWEG.DE	www.rwe.de	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1326204638	132620463	Ordinary	RWE AG	EUR	DE0007037129	RWEG.DE	www.rwe.de	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1326204646	132620464	Ordinary	RWE AG	EUR	DE0007037129	RWEG.DE	www.rwe.de	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1326204653	132620465	Registered	SGS SA	CHF	CH1256740924	SGSN.S	www.sgs.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1326204661	132620466	Registered	SGS SA	CHF	CH1256740924	SGSN.S	www.sgs.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1326204679	132620467	Registered	SIG Group AG	CHF	CH0435377954	SIGNC.S	www.sig.biz	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1326204687	132620468	Ordinary	Sixt SE	EUR	DE0007231326	SIXG.DE	www.ag.sixt.de	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1326204695	132620469	Ordinary	SMA Solar Technology AG	EUR	DE000A0DJ6J9	S92G.DE	www.sma.de	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1326204703	132620470	Ordinary	Salesforce Inc	USD	US79466L3024	CRM.N	www.salesforce.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF
CH1326204711	132620471	Ordinary	Salesforce Inc	USD	US79466L3024	CRM.N	www.salesforce.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF
CH1326204729	132620472	Ordinary	Salesforce Inc	USD	US79466L3024	CRM.N	www.salesforce.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF
CH1326204737	132620473	Ordinary	Salesforce Inc	USD	US79466L3024	CRM.N	www.salesforce.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF
CH1326204745	132620474	Ordinary	Salesforce Inc	USD	US79466L3024	CRM.N	www.salesforce.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF
CH1326204752	132620475	Ordinary	Salesforce Inc	USD	US79466L3024	CRM.N	www.salesforce.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF
CH1326204760	132620476	Ordinary	Sandoz Group AG	CHF	CH1243598427	SDZ.S	www.sandoz.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1326204778	132620477	Ordinary	Sartorius Stedim Biotech SA	EUR	FR0013154002	STDM.PA	www.sartorius.com	Euronext Paris	www.euronext.com	Zurich	CHF
CH1326204786	132620478	Participation	Schindler	CHF	CH002463819	SCHP.S	www.schindler.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF

Series Number / ISIN Code	Valoren Code	Type of Share	Share Company / Share	Share Currency	ISIN of Share	Reuters Code of Share / Reuters Screen Page	Share Company Website	Exchange	Exchange Website	Business Day Centre	Settlement Currency
	8	Certificate	Holding AG		6						
CH1326204794	132620479	Ordinary	Schneider Electric SE	EUR	FR0000121972	SCHN.PA	www.se.com	Euronext Paris	www.euronext.com	Zurich	CHF
CH1326204802	132620480	Ordinary	Schneider Electric SE	EUR	FR0000121972	SCHN.PA	www.se.com	Euronext Paris	www.euronext.com	Zurich	CHF
CH1326204810	132620481	Ordinary	ServiceNow Inc	USD	US81762P1021	NOW.N	www.servicenow.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF
CH1326204828	132620482	Class A	Shopify Inc	USD	CA82509L1076	SHOP.N	www.shopify.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF
CH1326204836	132620483	Registered	Siegfried Holding AG	CHF	CH0014284498	SFZN.S	www.siegfried.ch	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1326204844	132620484	Ordinary	Snap Inc	USD	US83304A1060	SNAP.N	www.snap.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF
CH1326204851	132620485	Registered	SoftwareONE Holding AG	CHF	CH0496451508	SWON.S	www.softwareone.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1326204869	132620486	Ordinary	SolarEdge Technologies Inc	USD	US83417M1045	SEDG.OQ	www.solaredge.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1326204877	132620487	Ordinary	SolarEdge Technologies Inc	USD	US83417M1045	SEDG.OQ	www.solaredge.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1326204885	132620488	Ordinary	Spotify Technology SA	USD	LU1778762911	SPOT.N	www.spotify.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF
CH1326204893	132620489	Ordinary	Spotify Technology SA	USD	LU1778762911	SPOT.N	www.spotify.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF
CH1326204901	132620490	Ordinary	Stellantis NV	EUR	NL00150001Q9	STLAM.MI	www.stellantis.com	Borsa Italiana (MTA)	www.borsaitaliana.it	Zurich	CHF
CH1326204919	132620491	Ordinary	The Swatch Group AG	CHF	CH0012255151	UHR.S	www.swatchgroup.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1326204927	132620492	Ordinary	The Swatch Group AG	CHF	CH0012255151	UHR.S	www.swatchgroup.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1326204935	132620493	Registered	Swiss Re AG	CHF	CH0126881561	SRENH.S	www.swissre.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1326204943	132620494	Registered	Swisscom AG	CHF	CH0008742519	SCMN.S	www.swisscom.ch	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1326204950	13262049	Registered	Swissquote	CHF	CH001067586	SQN.S	www.swissquote.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF

Series Number / ISIN Code	Valoren Code	Type of Share	Share Company / Share	Share Currency	ISIN of Share	Reuters Code of Share / Reuters Screen Page	Share Company Website	Exchange	Exchange Website	Business Day Centre	Settlement Currency
	5		Group Holding SA		3						
CH1326204968	132620496	ADR	Taiwan Semiconductor Manufacturing Company Ltd	USD	US8740391003	TSM.N	www.tsmc.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF
CH1326204976	132620497	Ordinary	TeamViewer SE	EUR	DE000A2YN900	TMV.DE	www.teamviewer.com	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1326204984	132620498	Registered	Tecan Group AG	CHF	CH0012100191	TECN.S	www.tecan.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1326204992	132620499	Registered	Temenos AG	CHF	CH0012453913	TEMN.S	www.temenos.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1326205007	132620500	Registered	Temenos AG	CHF	CH0012453913	TEMN.S	www.temenos.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1326205015	132620501	Ordinary	Tesla Inc	USD	US88160R1014	TSLA.OQ	www.tesla.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1326205023	132620502	Ordinary	Tesla Inc	USD	US88160R1014	TSLA.OQ	www.tesla.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1326205031	132620503	Ordinary	Tesla Inc	USD	US88160R1014	TSLA.OQ	www.tesla.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1326205049	132620504	Ordinary	Tesla Inc	USD	US88160R1014	TSLA.OQ	www.tesla.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1326205056	132620505	Ordinary	Tesla Inc	USD	US88160R1014	TSLA.OQ	www.tesla.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1326205064	132620506	Ordinary	Tesla Inc	USD	US88160R1014	TSLA.OQ	www.tesla.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1326205072	132620507	Ordinary	Tesla Inc	USD	US88160R1014	TSLA.OQ	www.tesla.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1326205080	132620508	Ordinary	Tesla Inc	USD	US88160R1014	TSLA.OQ	www.tesla.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1326205098	132620509	Ordinary	Texas Instruments Inc	USD	US8825081040	TXN.OQ	www.ti.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1326205106	132620510	Ordinary	TotalEnergies SE	EUR	FR0000120271	TTEF.PA	www.totalenergies.com	Euronext Paris	www.euronext.com	Zurich	CHF
CH1326205114	132620511	Ordinary	TRATON SE	EUR	DE000TRAT0N7	8TRA.DE	www.traton.com	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF

Series Number / ISIN Code	Valoren Code	Type of Share	Share Company / Share	Share Currency	ISIN of Share	Reuters Code of Share / Reuters Screen Page	Share Company Website	Exchange	Exchange Website	Business Day Centre	Settlement Currency
CH1326205122	132620512	Registered	Uber Technologies Inc	USD	US90353T1007	UBER.N	www.uber.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF
CH1326205130	132620513	Ordinary	UniCredit SpA	EUR	IT0005239360	CRDI.MI	www.unicreditgroup.eu	Borsa Italiana (MTA)	www.borsaitaliana.it	Zurich	CHF
CH1326205148	132620514	Ordinary	Verbio SE	EUR	DE000A0JL9W6	VBKG.DE	www.verbio.de	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1326205155	132620515	Ordinary	Vinci SA	EUR	FR0000125486	SGEF.PA	www.vinci.com	Euronext Paris	www.euronext.com	Zurich	CHF
CH1326205163	132620516	Ordinary	Vodafone Group plc	GBp	GB00BH4HKS39	VOD.L	www.vodafone.com	London Stock Exchange	www.londonstockexchange.com	Zurich	CHF
CH1326205171	132620517	Registered	Vontobel Holding AG	CHF	CH0012335540	VONN.S	www.vontobel.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1326205189	132620518	Registered	Vontobel Holding AG	CHF	CH0012335540	VONN.S	www.vontobel.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1326205197	132620519	Registered	Vontobel Holding AG	CHF	CH0012335540	VONN.S	www.vontobel.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1326205205	132620520	Registered	Vontobel Holding AG	CHF	CH0012335540	VONN.S	www.vontobel.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1326205213	132620521	Ordinary	Wacker Chemie AG	EUR	DE000WCH8881	WCHG.DE	www.wacker.com	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1326205221	132620522	Ordinary	Wacker Chemie AG	EUR	DE000WCH8881	WCHG.DE	www.wacker.com	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1326205239	132620523	Ordinary	The Walt Disney Co	USD	US2546871060	DIS.N	www.thewaltdisneycompany.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF
CH1326205247	132620524	Ordinary	Zalando SE	EUR	DE000ZAL1111	ZALG.DE	www.corporate.zalando.de	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1326205254	132620525	Ordinary	Zalando SE	EUR	DE000ZAL1111	ZALG.DE	www.corporate.zalando.de	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1326205262	132620526	Class A	Zoom Video Communications Inc	USD	US98980L1017	ZM.OQ	www.zoom.us	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1326205270	132620527	Class A	Zoom Video Communications Inc	USD	US98980L1017	ZM.OQ	www.zoom.us	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1326205288	132620528	Ordinary	thyssenkrupp	EUR	DE000750000	TKAG.DE	www.thyssenkrupp.de	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF

Series Number / ISIN Code	Valoren Code	Type of Share	Share Company / Share	Share Currency	ISIN of Share	Reuters Code of Share / Reuters Screen Page	Share Company Website	Exchange	Exchange Website	Business Day Centre	Settlement Currency
	8		AG		1				boerse.com		

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:** 12 February 2024.
4. **Issue Date:** 13 February 2024.
5. **Consolidation:** Not applicable.
6. **Type of Securities:**
 - (a) Certificates.
 - (b) The Securities are Share Securities.
The Certificates are OET Certificates and are OET Call Certificates or OET Put Certificates.

The provisions of Annex 2 (*Additional Terms and Conditions for Share 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 Share 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:** Not applicable.
23. **Share Securities/ETI Share** Applicable.

Securities:	Share Securities: Applicable.
(a) Share(s)/Share Company/Basket Company/GDR/ADR/ETI Interest/Basket of ETI Interests:	In respect of a Series, the share specified in the Type of Share and issued by the Share Company in each case in respect of such Series in "Specific Provisions for each Series" above (each a " Share ").
(b) Relative Performance Basket:	Not applicable.
(c) Share/ETI Interest Currency:	See the "Specific Provisions for each Series" above.
(d) Exchange(s):	See the "Specific Provisions for each Series" above.
(e) Related Exchange(s):	All Exchanges.
(f) Exchange Business Day:	Single Share Basis.
(g) Scheduled Trading Day:	Single Share Basis.
(h) Weighting:	Not applicable.
(i) Settlement Price:	Official closing price.
(j) Disrupted Day:	As per Conditions.
(k) Specified Maximum Days of Disruption:	Twenty (20) Scheduled Trading Days.
(l) Valuation Time:	The Scheduled Closing Time as defined in Condition 1.
(m) Delayed Redemption of Occurrence of an Extraordinary Event:	Not applicable.
(n) Share/ETI Interest Correction Period:	As per Conditions.
(o) Dividend Payment:	Not applicable.
(p) Listing Change:	Applicable.
(q) Listing Suspension:	Applicable.
(r) Illiquidity:	Applicable.
(s) Tender Offer:	Applicable.
(t) Hedging Liquidity Event:	Not applicable.
(u) Other terms or special conditions:	Not applicable.
24. ETI Securities:	Not applicable.
25. Debt Securities:	Not applicable.
26. Commodity Securities:	Not applicable.
27. Inflation Index Securities:	Not applicable.
28. Currency Securities:	Not applicable.
29. Fund Securities:	Not applicable.
30. Futures Securities:	Not applicable.
31. OET Certificates:	Applicable.
(a) Final Price:	As per OET Certificate Conditions.

- (b) **Valuation Date:** As per OET Certificate Conditions.
- (c) **Exercise Price:** See the "Specific Provisions for each Series" above.
- (d) **Capitalised Exercise Price:** Unrounded Capitalised Exercise Price applicable, in accordance with the OET Certificate Conditions.
- OET Website(s):
www.bnpparibasmarkets.ch
- Local Business Day Centre(s): Zurich.
- (e) **Capitalised Exercise Price Rounding Rule:** See the "Specific Provisions for each Series" above.
- (f) **Dividend Percentage:** See the "Specific Provisions for each Series" above.
- (g) **Financing Rate:**
- (i) **Interbank Rate 1 Screen Page:** See the "Specific Provisions for each Series" above.
 - (ii) **Interbank Rate 1 Specified Time:** As per OET Certificate Conditions.
 - (iii) **Interbank Rate 2 Screen Page:** Not applicable.
 - (iv) **Interbank Rate 2 Specified Time:** Not applicable.
 - (v) **Financing Rate Percentage:** See the "Specific Provisions for each Series" above.
 - (vi) **Financing Rate Range:** See the "Specific Provisions for each Series" above.
- (h) **Automatic Early Redemption:** Applicable.
- (i) **Automatic Early Redemption Amount:** The Automatic Early Redemption Payout, in respect of each Certificate, shall be equal to 0 (zero).
 - (ii) **Automatic Early Redemption Date:** Not applicable.
 - (iii) **Observation Price:** Traded price.
 - (iv) **Observation Price Source:** Exchange.
 - (v) **Observation Time(s):** At any time during the opening hours of the Exchange.
 - (vi) **Security Threshold:** As per OET Certificate Conditions.
- The Security Threshold in respect of a Relevant Business Day will be published as soon as practicable after its determination on the OET Website(s), as set out in § 31(d)
- (vii) **Security Threshold Rounding Rule:** See the "Specific Provisions for each Series" above.
 - (viii) **Security Percentage:** See the "Specific Provisions for each Series" above.
 - (ix) **Minimum Security Percentage:** See the "Specific Provisions for each Series" above.
 - (x) **Maximum Security Percentage:** See the "Specific Provisions for each Series" above.

- (xi) **Reset Date:** Every calendar day.
- (i) **Commencement Date:** As per OET Certificate Conditions.
- (j) **Other provisions:** Not applicable.
- 32. **Constant Leverage Securities:** Not applicable.
- 33. **Additional Disruption Events:** Applicable.
- 34. **Optional Additional Disruption Events:**
 - (a) The following Optional Additional Disruption Events apply to the Securities: Administrator/Benchmark Event
 - Increased Cost of Hedging
 - Currency Event
 - Loss of Stock Borrow
 - Insolvency Filing
 - Increased Cost of Stock Borrow
 - (b) The Maximum Stock Loan Rate is 25%.
The Initial Stock Loan Rate is 25%.
 - (c) Delayed Redemption on Occurrence of an Additional Disruption Event and/or Optional Additional Disruption Event: Not applicable.
- 35. **Knock-in Event:** Not applicable.
- 36. **Knock-out Event:** Not applicable.

PROVISIONS RELATING TO WARRANTS

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

PROVISIONS RELATING TO CERTIFICATES

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

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

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

Where:

Final Price means as set out in OET Certificate Conditions.

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

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

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

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

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

DISTRIBUTION AND US SALES ELIGIBILITY (ALL SECURITIES)

40. **Selling Restrictions:**

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

41. **Additional U.S. Federal income tax considerations:**

The Securities may be Specified Securities for the purpose of Section 871(m) of the U.S. Internal Revenue Code of 1986 as stated in "Specific Provisions for each Series" above. If the Securities are Specified Securities, then the following provisions will apply.

Additional information regarding the application of Section 871(m) to the Securities will be available at markets.ch@bnpparibas.com. The Issuer will arrange for withholding under Section 871(m) to be imposed on any dividend equivalent payment at a rate of 30 per cent.

Payments on the Specified Securities are calculated by reference to Net Dividends. By purchasing a Specified Security, the parties agree that in calculating the relevant payment amount the Issuer has withheld, and the purchaser is deemed to have received 30 per cent. of any dividend equivalent payments (as defined in Section 871(m) of the U.S. Internal Revenue Code of 1986, as amended) in respect of the relevant U.S. securities. The Issuer will not pay any additional amounts to the holder on account of the Section 871(m) amount deemed withheld.

For this purpose, "**Net Dividends**" means the dividends paid by an issuer of a security net of 30 per cent. U.S. federal withholding tax.

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 with a horizontal line extending to the right and a curved line underneath.

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 Share Knock-Out Warrant Call or Put Certificate is an Open End Turbo ("OET") Certificate being a leveraged security with no fixed term, which gives investors a level of exposure from moderate to high to the price and performance of the relevant Share as described in Part A "Specific Provisions for each Series" (the "Underlying Share") that is greater than the capital invested. The leveraged nature of the Certificates means that any movement in the value of the Underlying Share 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 Share increases in value and decrease in value when the Underlying Share decreases in value.

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

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

The closer the value of Security Threshold to the level of the Underlying Share from time to time, the higher the leverage effect will be and the higher the risk that the Security Threshold will be reached. The Certificates will be automatically early redeemed at a price equal to zero if the level of the Underlying Share 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 Share, the Capitalised Exercise Price, the Financing Rate and, if applicable, the performance of the Conversion Rate between the Share Currency and the Settlement Currency.

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

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

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

SHARE DISCLAIMER

The issue of the Securities is not sponsored or promoted by any Share Company and is under the sole responsibility of BNP Paribas. No Share Company makes any representation whatsoever nor promotes the growth of the Securities in relation to their Shares and consequently does not have any financial or legal obligation with respect to the Securities. In addition, Securities do not give the right to dividends distributed by the Share Company or voting rights or any other right with respect of the Share Company.

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	Certificates.		
B.4	Product Name	"Knock-Out Warrant" Certificates relating to a Share		
B.5	Issue Date	13 February 2024		
B.6	Redemption Date	As set out in table below.		
B.7	Issue Price	As set out in table below.		
B.8	Underlyings	As set out in table below.		
B.9	Settlement	Settlement type: cash settlement. Settlement currency: As set out in table below.		
Part C – Offer and Admission to Trading				
C.1	Public Offer	The Securities may be offered, sold or advertised, directly or indirectly, in Switzerland to retail clients (<i>Privatkundinnen und -kunden</i>) within the meaning of FinSA (" Retail Clients ") in accordance with FinSA starting from the Issue Date.		
C.2	Admission to Trading/listing	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	Share Company / Share	Issue Price per Security	Settlement Currency	Redemption Date
CH1326203176	Advanced Micro Devices Inc	CHF 0.31	CHF	Open End
CH1326203184	ASM International NV	CHF 0.68	CHF	Open End

Series Number / ISIN Code	Share Company / Share	Issue Price per Security	Settlement Currency	Redemption Date
CH1326203192	ASM International NV	CHF 0.26	CHF	Open End
CH1326203200	ASM International NV	CHF 1.20	CHF	Open End
CH1326203218	Accelleron Industries AG	CHF 0.12	CHF	Open End
CH1326203226	Adecco Group AG	CHF 0.14	CHF	Open End
CH1326203234	adidas AG	CHF 1.09	CHF	Open End
CH1326203242	adidas AG	CHF 0.80	CHF	Open End
CH1326203259	Adobe Inc	CHF 2.50	CHF	Open End
CH1326203267	Allianz SE	CHF 5.28	CHF	Open End
CH1326203275	Alphabet Inc	CHF 0.42	CHF	Open End
CH1326203283	Amazon.com Inc	CHF 0.85	CHF	Open End
CH1326203291	American Express Co	CHF 1.07	CHF	Open End
CH1326203309	Amgen Inc	CHF 0.93	CHF	Open End
CH1326203317	Amgen Inc	CHF 2.57	CHF	Open End
CH1326203325	Applied Materials Inc	CHF 1.47	CHF	Open End
CH1326203333	Applied Materials Inc	CHF 0.59	CHF	Open End
CH1326203341	Applied Materials Inc	CHF 2.91	CHF	Open End
CH1326203358	Applied Materials Inc	CHF 3.78	CHF	Open End
CH1326203366	ArcelorMittal SA	CHF 0.18	CHF	Open End
CH1326203374	ArcelorMittal SA	CHF 0.09	CHF	Open End
CH1326203382	Arm Holdings Ltd	CHF 2.31	CHF	Open End
CH1326203390	Arm Holdings Ltd	CHF 1.43	CHF	Open End
CH1326203408	Arm Holdings Ltd	CHF 0.99	CHF	Open End
CH1326203416	Arm Holdings Ltd	CHF 0.56	CHF	Open End
CH1326203424	BB Biotech AG	CHF 0.23	CHF	Open End
CH1326203432	BB Biotech AG	CHF 0.37	CHF	Open End
CH1326203440	BHP Group LTD	CHF 0.13	CHF	Open End
CH1326203457	BP plc	CHF 0.24	CHF	Open End
CH1326203465	Bachem Holding AG	CHF 0.09	CHF	Open End
CH1326203473	Barrick Gold Corp	CHF 0.30	CHF	Open End
CH1326203481	Bayer AG	CHF 0.61	CHF	Open End
CH1326203499	Berkshire Hathaway Inc B	CHF 8.58	CHF	Open End
CH1326203507	Berkshire Hathaway Inc B	CHF 3.33	CHF	Open End
CH1326203515	Berkshire Hathaway Inc B	CHF 3.67	CHF	Open End
CH1326203523	Berkshire Hathaway Inc B	CHF 5.42	CHF	Open End
CH1326203531	Berkshire Hathaway Inc B	CHF 7.17	CHF	Open End
CH1326203549	BioNTech SE	CHF 0.28	CHF	Open End
CH1326203556	BioNTech SE	CHF 0.59	CHF	Open End
CH1326203564	Blackstone Inc	CHF 0.67	CHF	Open End
CH1326203572	Blackstone Inc	CHF 1.08	CHF	Open End
CH1326203580	Blackstone Inc	CHF 1.95	CHF	Open End
CH1326203598	Booking Holdings Inc	CHF 2.78	CHF	Open End
CH1326203606	Booking Holdings Inc	CHF 4.22	CHF	Open End
CH1326203614	Booking Holdings Inc	CHF 6.85	CHF	Open End
CH1326203622	CD Projekt SA	CHF 0.27	CHF	Open End
CH1326203630	Cameco Corp	CHF 0.17	CHF	Open End
CH1326203648	Cameco Corp	CHF 0.35	CHF	Open End
CH1326203655	Canadian Solar Inc	CHF 0.26	CHF	Open End
CH1326203663	Canadian Solar Inc	CHF 0.08	CHF	Open End
CH1326203671	Capgemini SE	CHF 2.78	CHF	Open End

Series Number / ISIN Code	Share Company / Share	Issue Price per Security	Settlement Currency	Redemption Date
CH1326203689	Capgemini SE	CHF 2.88	CHF	Open End
CH1326203697	Commerzbank AG	CHF 0.44	CHF	Open End
CH1326203705	Compugroup Medical SE & Co. KGaA	CHF 0.67	CHF	Open End
CH1326203713	Costco Wholesale Corp	CHF 2.10	CHF	Open End
CH1326203721	Costco Wholesale Corp	CHF 15.41	CHF	Open End
CH1326203739	Delivery Hero SE	CHF 0.15	CHF	Open End
CH1326203747	Delivery Hero SE	CHF 0.23	CHF	Open End
CH1326203754	Delta Air Lines Inc	CHF 0.48	CHF	Open End
CH1326203762	Deutsche Post AG	CHF 0.17	CHF	Open End
CH1326203770	Deutsche Post AG	CHF 0.26	CHF	Open End
CH1326203788	ENI SpA	CHF 0.59	CHF	Open End
CH1326203796	eBay Inc	CHF 0.21	CHF	Open End
CH1326203804	Elmos Semiconductor SE	CHF 0.25	CHF	Open End
CH1326203812	Elmos Semiconductor SE	CHF 0.22	CHF	Open End
CH1326203820	EssilorLuxottica SA	CHF 0.85	CHF	Open End
CH1326203838	Etsy Inc	CHF 0.73	CHF	Open End
CH1326203846	Fielmann Group AG	CHF 0.53	CHF	Open End
CH1326203853	Fugro NV	CHF 1.22	CHF	Open End
CH1326203861	Fugro NV	CHF 3.10	CHF	Open End
CH1326203879	General Motors Co	CHF 0.32	CHF	Open End
CH1326203887	Gerresheimer AG	CHF 0.34	CHF	Open End
CH1326203895	Givaudan SA	CHF 0.11	CHF	Open End
CH1326203903	Glencore plc	CHF 1	CHF	Open End
CH1326203911	Glencore plc	CHF 0.45	CHF	Open End
CH1326203929	HOCHTIEF AG	CHF 1.04	CHF	Open End
CH1326203937	Heidelberg Materials AG	CHF 0.35	CHF	Open End
CH1326203945	Heidelberg Materials AG	CHF 0.60	CHF	Open End
CH1326203952	Hermes International	CHF 1.88	CHF	Open End
CH1326203960	Hermes International	CHF 0.94	CHF	Open End
CH1326203978	Hermes International	CHF 1.89	CHF	Open End
CH1326203986	Hermes International	CHF 2.83	CHF	Open End
CH1326203994	IBM	CHF 0.56	CHF	Open End
CH1326204000	Intel Corp	CHF 0.57	CHF	Open End
CH1326204018	Julius Baer Group Ltd	CHF 0.31	CHF	Open End
CH1326204026	Just Eat Takeaway.com NV	CHF 0.14	CHF	Open End
CH1326204034	Kering	CHF 0.15	CHF	Open End
CH1326204042	Kuehne + Nagel International AG	CHF 1.33	CHF	Open End
CH1326204059	Merck KGaA	CHF 3.09	CHF	Open End
CH1326204067	Merck KGaA	CHF 2.14	CHF	Open End
CH1326204075	Merck KGaA	CHF 1.20	CHF	Open End
CH1326204083	Merck KGaA	CHF 1.63	CHF	Open End
CH1326204091	Merck KGaA	CHF 2.57	CHF	Open End
CH1326204109	Merck KGaA	CHF 3.51	CHF	Open End
CH1326204117	Micron Technology Inc	CHF 0.49	CHF	Open End
CH1326204125	MTU Aero Engines AG	CHF 1.83	CHF	Open End
CH1326204133	MTU Aero Engines AG	CHF 0.89	CHF	Open End
CH1326204141	MTU Aero Engines AG	CHF 1	CHF	Open End
CH1326204158	MercadoLibre Inc	CHF 1.28	CHF	Open End
CH1326204166	MercadoLibre Inc	CHF 2.23	CHF	Open End

Series Number / ISIN Code	Share Company / Share	Issue Price per Security	Settlement Currency	Redemption Date
CH1326204174	Meta Platforms Inc	CHF 1.03	CHF	Open End
CH1326204182	Microsoft Corp	CHF 0.94	CHF	Open End
CH1326204190	Microsoft Corp	CHF 8.68	CHF	Open End
CH1326204208	Moncler SpA	CHF 1.70	CHF	Open End
CH1326204216	Münchener Rückversicherungs-Gesellschaft Aktiengesellschaft in München	CHF 1.69	CHF	Open End
CH1326204224	Münchener Rückversicherungs-Gesellschaft Aktiengesellschaft in München	CHF 4.52	CHF	Open End
CH1326204232	Münchener Rückversicherungs-Gesellschaft Aktiengesellschaft in München	CHF 9.23	CHF	Open End
CH1326204240	NEL ASA	CHF 0.09	CHF	Open End
CH1326204257	Newmont Corp	CHF 0.24	CHF	Open End
CH1326204265	Newmont Corp	CHF 0.11	CHF	Open End
CH1326204273	Newmont Corp	CHF 0.19	CHF	Open End
CH1326204281	NIKE Inc	CHF 0.39	CHF	Open End
CH1326204299	Novartis AG	CHF 0.29	CHF	Open End
CH1326204307	Novo Nordisk A/S	CHF 0.45	CHF	Open End
CH1326204315	NVIDIA Corp	CHF 2.41	CHF	Open End
CH1326204323	NVIDIA Corp	CHF 0.24	CHF	Open End
CH1326204331	NVIDIA Corp	CHF 1.97	CHF	Open End
CH1326204349	NVIDIA Corp	CHF 0.20	CHF	Open End
CH1326204356	NVIDIA Corp	CHF 1.54	CHF	Open End
CH1326204364	NVIDIA Corp	CHF 0.15	CHF	Open End
CH1326204372	NVIDIA Corp	CHF 1.10	CHF	Open End
CH1326204380	NVIDIA Corp	CHF 0.11	CHF	Open End
CH1326204398	NVIDIA Corp	CHF 0.66	CHF	Open End
CH1326204406	NVIDIA Corp	CHF 0.07	CHF	Open End
CH1326204414	NVIDIA Corp	CHF 0.65	CHF	Open End
CH1326204422	NVIDIA Corp	CHF 0.07	CHF	Open End
CH1326204430	NVIDIA Corp	CHF 1.53	CHF	Open End
CH1326204448	NVIDIA Corp	CHF 0.15	CHF	Open End
CH1326204455	NVIDIA Corp	CHF 2.40	CHF	Open End
CH1326204463	NVIDIA Corp	CHF 0.24	CHF	Open End
CH1326204471	NVIDIA Corp	CHF 9.84	CHF	Open End
CH1326204489	NVIDIA Corp	CHF 1.07	CHF	Open End
CH1326204497	NVIDIA Corp	CHF 11.59	CHF	Open End
CH1326204505	NVIDIA Corp	CHF 12.47	CHF	Open End
CH1326204513	NVIDIA Corp	CHF 1.25	CHF	Open End
CH1326204521	NVIDIA Corp	CHF 13.34	CHF	Open End
CH1326204539	NVIDIA Corp	CHF 1.33	CHF	Open End
CH1326204547	NVIDIA Corp	CHF 15.09	CHF	Open End
CH1326204554	NVIDIA Corp	CHF 1.51	CHF	Open End
CH1326204562	OC Oerlikon Corp AG	CHF 0.15	CHF	Open End
CH1326204570	PUMA SE	CHF 0.14	CHF	Open End
CH1326204588	PUMA SE	CHF 0.33	CHF	Open End
CH1326204596	Koninklijke Philips NV	CHF 0.11	CHF	Open End
CH1326204604	Koninklijke Philips NV	CHF 0.08	CHF	Open End
CH1326204612	Pinterest Inc	CHF 0.62	CHF	Open End
CH1326204620	RWE AG	CHF 0.25	CHF	Open End
CH1326204638	RWE AG	CHF 0.13	CHF	Open End

Series Number / ISIN Code	Share Company / Share	Issue Price per Security	Settlement Currency	Redemption Date
CH1326204646	RWE AG	CHF 0.22	CHF	Open End
CH1326204653	SGS SA	CHF 0.81	CHF	Open End
CH1326204661	SGS SA	CHF 0.31	CHF	Open End
CH1326204679	SIG Group AG	CHF 0.06	CHF	Open End
CH1326204687	Sixt SE	CHF 1.07	CHF	Open End
CH1326204695	SMA Solar Technology AG	CHF 0.39	CHF	Open End
CH1326204703	Salesforce Inc	CHF 2.78	CHF	Open End
CH1326204711	Salesforce Inc	CHF 1.90	CHF	Open End
CH1326204729	Salesforce Inc	CHF 1.03	CHF	Open End
CH1326204737	Salesforce Inc	CHF 2.47	CHF	Open End
CH1326204745	Salesforce Inc	CHF 4.22	CHF	Open End
CH1326204752	Salesforce Inc	CHF 5.97	CHF	Open End
CH1326204760	Sandoz Group AG	CHF 0.13	CHF	Open End
CH1326204778	Sartorius Stedim Biotech SA	CHF 0.11	CHF	Open End
CH1326204786	Schindler Holding AG	CHF 0.13	CHF	Open End
CH1326204794	Schneider Electric SE	CHF 1.44	CHF	Open End
CH1326204802	Schneider Electric SE	CHF 2.34	CHF	Open End
CH1326204810	ServiceNow Inc	CHF 1.07	CHF	Open End
CH1326204828	Shopify Inc	CHF 0.10	CHF	Open End
CH1326204836	Siegfried Holding AG	CHF 0.36	CHF	Open End
CH1326204844	Snap Inc	CHF 1.03	CHF	Open End
CH1326204851	SoftwareONE Holding AG	CHF 0.13	CHF	Open End
CH1326204869	SolarEdge Technologies Inc	CHF 0.72	CHF	Open End
CH1326204877	SolarEdge Technologies Inc	CHF 0.28	CHF	Open End
CH1326204885	Spotify Technology SA	CHF 1.79	CHF	Open End
CH1326204893	Spotify Technology SA	CHF 0.92	CHF	Open End
CH1326204901	Stellantis NV	CHF 2.22	CHF	Open End
CH1326204919	The Swatch Group AG	CHF 3.42	CHF	Open End
CH1326204927	The Swatch Group AG	CHF 1.42	CHF	Open End
CH1326204935	Swiss Re AG	CHF 1.99	CHF	Open End
CH1326204943	Swisscom AG	CHF 0.21	CHF	Open End
CH1326204950	Swissquote Group Holding SA	CHF 1.28	CHF	Open End
CH1326204968	Taiwan Semiconductor Manufacturing Company Ltd	CHF 1.18	CHF	Open End
CH1326204976	TeamViewer SE	CHF 0.07	CHF	Open End
CH1326204984	Tecan Group AG	CHF 0.15	CHF	Open End
CH1326204992	Temenos AG	CHF 0.85	CHF	Open End
CH1326205007	Temenos AG	CHF 0.35	CHF	Open End
CH1326205015	Tesla Inc	CHF 0.40	CHF	Open End
CH1326205023	Tesla Inc	CHF 0.04	CHF	Open End
CH1326205031	Tesla Inc	CHF 0.23	CHF	Open End
CH1326205049	Tesla Inc	CHF 0.02	CHF	Open End
CH1326205056	Tesla Inc	CHF 0.65	CHF	Open End
CH1326205064	Tesla Inc	CHF 0.06	CHF	Open End
CH1326205072	Tesla Inc	CHF 3.97	CHF	Open End
CH1326205080	Tesla Inc	CHF 0.40	CHF	Open End
CH1326205098	Texas Instruments Inc	CHF 0.60	CHF	Open End
CH1326205106	TotalEnergies SE	CHF 1.41	CHF	Open End
CH1326205114	TRATON SE	CHF 0.23	CHF	Open End

Series Number / ISIN Code	Share Company / Share	Issue Price per Security	Settlement Currency	Redemption Date
CH1326205122	Uber Technologies Inc	CHF 0.78	CHF	Open End
CH1326205130	UniCredit SpA	CHF 1.20	CHF	Open End
CH1326205148	Verbio SE	CHF 0.13	CHF	Open End
CH1326205155	Vinci SA	CHF 1.52	CHF	Open End
CH1326205163	Vodafone Group plc	CHF 0.08	CHF	Open End
CH1326205171	Vontobel Holding AG	CHF 0.60	CHF	Open End
CH1326205189	Vontobel Holding AG	CHF 0.20	CHF	Open End
CH1326205197	Vontobel Holding AG	CHF 0.10	CHF	Open End
CH1326205205	Vontobel Holding AG	CHF 0.20	CHF	Open End
CH1326205213	Wacker Chemie AG	CHF 0.90	CHF	Open End
CH1326205221	Wacker Chemie AG	CHF 0.42	CHF	Open End
CH1326205239	The Walt Disney Co	CHF 0.71	CHF	Open End
CH1326205247	Zalando SE	CHF 0.14	CHF	Open End
CH1326205254	Zalando SE	CHF 0.24	CHF	Open End
CH1326205262	Zoom Video Communications Inc	CHF 1.39	CHF	Open End
CH1326205270	Zoom Video Communications Inc	CHF 0.95	CHF	Open End
CH1326205288	thyssenkrupp AG	CHF 0.32	CHF	Open End