

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 18 APRIL 2024

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

Legal entity identifier (LEI): 7245009UXRIGIRYOBR48

BNP Paribas
(incorporated in France)
(as Guarantor)

Legal entity identifier (LEI): R0MUWSFPU8MPRO8K5P83

(Note, Warrant and Certificate Programme)

"Factor Long" and "Factor Short" Certificates relating to a Share

SSPA product type: Constant Leverage (2300)

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	Long CV ₀ / Short CV ₀	Long / Short	Leverage Factor	Reset Threshold Percentage	Dividend Percentage	Fee / Fee Range	Interest Margin / Minimum Interest Margin / Maximum Interest Margin	Hedging Cost / Minimum Hedging Cost / Maximum Hedging Cost	Reference Floating Rate Option	Reference Floating Rate Option Page	Redemption Date	SPECIFIED SECURITIES PURSUANT TO SECTION 871(m)
CH1290993810	100,000	100,000	CHF 9.70	EUR 10	Long	10	9%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -10% / 10%	EURIBOR 1M	EURIBOR1MD=	Open-end	No
CH1290993828	100,000	100,000	CHF 9.10	USD 10	Short	8	11%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -10% / 10%	SOFR	USDSOFR=	Open-end	No
CH1290993836	100,000	100,000	CHF 9.10	USD 10	Short	6	15%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -10% / 10%	SOFR	USDSOFR=	Open-end	No
CH1290993844	100,000	100,000	CHF 9.10	USD 10	Short	4	22%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -10% / 10%	SOFR	USDSOFR=	Open-end	No
CH1290993851	100,000	100,000	CHF 9.10	USD 10	Long	4	22%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -10% / 10%	SOFR	USDSOFR=	Open-end	Yes
CH1290993869	100,000	100,000	CHF 9.10	USD 10	Long	6	15%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -10% / 10%	SOFR	USDSOFR=	Open-end	Yes
CH1290993877	100,000	100,000	CHF 9.10	USD 10	Long	8	11%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -10% / 10%	SOFR	USDSOFR=	Open-end	Yes
CH1290993885	100,000	100,000	CHF 9.10	USD 10	Long	12	7%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -10% / 10%	SOFR	USDSOFR=	Open-end	Yes
CH1290993893	100,000	100,000	CHF 9.10	USD 10	Long	6	15%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -10% / 10%	SOFR	USDSOFR=	Open-end	Yes
CH1290993901	100,000	100,000	CHF 9.70	EUR 10	Short	4	22%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -10% / 10%	EURIBOR 1M	EURIBOR1MD=	Open-end	No
CH1290993919	100,000	100,000	CHF 9.10	USD 10	Short	8	11%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -10% / 10%	SOFR	USDSOFR=	Open-end	No
CH1290993927	100,000	100,000	CHF 9.10	USD 10	Short	6	15%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -10% / 10%	SOFR	USDSOFR=	Open-end	No
CH1290993935	100,000	100,000	CHF 9.10	USD 10	Short	4	22%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -10% / 10%	SOFR	USDSOFR=	Open-end	No
CH1290993943	100,000	100,000	CHF 9.10	USD 10	Long	4	22%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -10% / 10%	SOFR	USDSOFR=	Open-end	Yes
CH1290993950	100,000	100,000	CHF 9.10	USD 10	Long	6	15%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -10% / 10%	SOFR	USDSOFR=	Open-end	Yes
CH1290993968	100,000	100,000	CHF 9.10	USD 10	Long	8	11%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -10% / 10%	SOFR	USDSOFR=	Open-end	Yes

Series Number / ISIN Code	No. of Securities issued	No. of Securities	Issue Price per Security	Long CV ₀ / Short CV ₀	Long / Short	Leverage Factor	Reset Threshold Percentage	Dividend Percentage	Fee / Fee Range	Interest Margin / Minimum Interest Margin / Maximum Interest Margin	Hedging Cost / Minimum Hedging Cost / Maximum Hedging Cost	Reference Floating Rate Option	Reference Floating Rate Option Page	Redemption Date	SPECIFIED SECURITIES PURSUANT TO SECTION 871(m)
CH1290993976	100,000	100,000	CHF 9.10	USD 10	Long	10	9%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -10% / 10%	SOFR	USDSOFR=	Open-end	Yes
CH1290993984	100,000	100,000	CHF 9.10	USD 10	Long	12	7%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -10% / 10%	SOFR	USDSOFR=	Open-end	Yes
CH1290993992	100,000	100,000	CHF 9.10	USD 10	Short	8	11%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -10% / 10%	SOFR	USDSOFR=	Open-end	No
CH1290994008	100,000	100,000	CHF 9.10	USD 10	Short	8	11%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -10% / 10%	SOFR	USDSOFR=	Open-end	No
CH1290994016	100,000	100,000	CHF 9.10	USD 10	Short	6	15%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -10% / 10%	SOFR	USDSOFR=	Open-end	No
CH1290994024	100,000	100,000	CHF 9.10	USD 10	Short	8	11%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -10% / 10%	SOFR	USDSOFR=	Open-end	No
CH1290994032	100,000	100,000	CHF 9.10	USD 10	Short	8	11%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -10% / 10%	SOFR	USDSOFR=	Open-end	No
CH1290994040	100,000	100,000	CHF 9.10	USD 10	Short	6	15%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -10% / 10%	SOFR	USDSOFR=	Open-end	No
CH1290994057	100,000	100,000	CHF 9.10	USD 10	Long	4	22%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -10% / 10%	SOFR	USDSOFR=	Open-end	Yes
CH1290994065	100,000	100,000	CHF 9.10	USD 10	Long	6	15%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -10% / 10%	SOFR	USDSOFR=	Open-end	Yes
CH1290994073	100,000	100,000	CHF 9.10	USD 10	Long	8	11%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -10% / 10%	SOFR	USDSOFR=	Open-end	Yes
CH1290994081	100,000	100,000	CHF 10	CHF 10	Short	8	11%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -10% / 10%	SARON	SARON.S	Open-end	No
CH1290994099	100,000	100,000	CHF 10	CHF 10	Long	10	9%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -10% / 10%	SARON	SARON.S	Open-end	No
CH1290994107	100,000	100,000	CHF 9.70	EUR 10	Short	8	11%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -10% / 10%	EURIBOR 1M	EURIBOR1MD=	Open-end	No
CH1290994115	100,000	100,000	CHF 9.70	EUR 10	Short	8	11%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -10% / 10%	EURIBOR 1M	EURIBOR1MD=	Open-end	No
CH1290994123	100,000	100,000	CHF 9.70	EUR 10	Long	10	9%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -10% / 10%	EURIBOR 1M	EURIBOR1MD=	Open-end	No
CH1290994131	100,000	100,000	CHF 9.70	EUR 10	Short	8	11%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -10% / 10%	EURIBOR 1M	EURIBOR1MD=	Open-end	No
CH1290994149	100,000	100,000	CHF 9.70	EUR 10	Long	10	9%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -10% / 10%	EURIBOR 1M	EURIBOR1MD=	Open-	No

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CH1290994156	100,000	100,000	CHF 9.10	USD 10	Short	8	11%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -10% / 10%	SOFR	USDSOFR=	Open-end	No
CH1290994164	100,000	100,000	CHF 9.10	USD 10	Long	10	9%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -10% / 10%	SOFR	USDSOFR=	Open-end	Yes
CH1290994172	100,000	100,000	CHF 9.10	USD 10	Short	8	11%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -10% / 10%	SOFR	USDSOFR=	Open-end	No
CH1290994180	100,000	100,000	CHF 9.10	USD 10	Short	8	11%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -10% / 10%	SOFR	USDSOFR=	Open-end	No
CH1290994198	100,000	100,000	CHF 10	CHF 10	Short	8	11%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -10% / 10%	SARON	SARON.S	Open-end	No
CH1290994206	100,000	100,000	CHF 10	CHF 10	Short	8	11%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -10% / 10%	SARON	SARON.S	Open-end	No
CH1290994214	100,000	100,000	CHF 10	CHF 10	Long	10	9%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -10% / 10%	SARON	SARON.S	Open-end	No
CH1290994222	100,000	100,000	CHF 10	CHF 10	Short	8	11%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -10% / 10%	SARON	SARON.S	Open-end	No
CH1290994230	100,000	100,000	CHF 10	CHF 10	Long	10	9%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -10% / 10%	SARON	SARON.S	Open-end	No
CH1290994248	100,000	100,000	CHF 10	CHF 10	Short	8	11%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -10% / 10%	SARON	SARON.S	Open-end	No
CH1290994255	100,000	100,000	CHF 10	CHF 10	Short	8	11%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -10% / 10%	SARON	SARON.S	Open-end	No
CH1290994263	100,000	100,000	CHF 10	CHF 10	Long	10	9%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -10% / 10%	SARON	SARON.S	Open-end	No
CH1290994271	100,000	100,000	CHF 10	CHF 10	Short	8	11%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -10% / 10%	SARON	SARON.S	Open-end	No
CH1290994289	100,000	100,000	CHF 9.70	EUR 10	Short	4	22%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -10% / 10%	EURIBOR 1M	EURIBOR1MD=	Open-end	No
CH1290994297	100,000	100,000	CHF 9.70	EUR 10	Short	8	11%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -10% / 10%	EURIBOR 1M	EURIBOR1MD=	Open-end	No
CH1290994305	100,000	100,000	CHF 9.70	EUR 10	Short	4	22%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -10% / 10%	EURIBOR 1M	EURIBOR1MD=	Open-end	No
CH1290994313	100,000	100,000	CHF 9.70	EUR 10	Short	8	11%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -10% / 10%	EURIBOR 1M	EURIBOR1MD=	Open-end	No

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CH1290994321	100,000	100,000	CHF 9.70	EUR 10	Long	10	9%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -10% / 10%	EURIBOR 1M	EURIBOR1MD=	Open-end	No
CH1290994339	100,000	100,000	CHF 9.70	EUR 10	Short	8	11%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -10% / 10%	EURIBOR 1M	EURIBOR1MD=	Open-end	No
CH1290994347	100,000	100,000	CHF 9.70	EUR 10	Long	10	9%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -10% / 10%	EURIBOR 1M	EURIBOR1MD=	Open-end	No
CH1290994354	100,000	100,000	CHF 9.70	EUR 10	Long	4	22%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -10% / 10%	EURIBOR 1M	EURIBOR1MD=	Open-end	No
CH1290994362	100,000	100,000	CHF 9.70	EUR 10	Short	8	11%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -10% / 10%	EURIBOR 1M	EURIBOR1MD=	Open-end	No
CH1290994370	100,000	100,000	CHF 9.70	EUR 10	Long	10	9%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -10% / 10%	EURIBOR 1M	EURIBOR1MD=	Open-end	No
CH1290994388	100,000	100,000	CHF 9.70	EUR 10	Short	8	11%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -10% / 10%	EURIBOR 1M	EURIBOR1MD=	Open-end	No
CH1290994396	100,000	100,000	CHF 9.70	EUR 10	Short	8	11%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -10% / 10%	EURIBOR 1M	EURIBOR1MD=	Open-end	No
CH1290994404	100,000	100,000	CHF 9.70	EUR 10	Long	10	9%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -10% / 10%	EURIBOR 1M	EURIBOR1MD=	Open-end	No
CH1290994412	100,000	100,000	CHF 9.70	EUR 10	Short	8	11%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -10% / 10%	EURIBOR 1M	EURIBOR1MD=	Open-end	No
CH1290994420	100,000	100,000	CHF 9.70	EUR 10	Long	10	9%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -10% / 10%	EURIBOR 1M	EURIBOR1MD=	Open-end	No
CH1290994438	100,000	100,000	CHF 9.70	EUR 10	Short	8	11%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -10% / 10%	EURIBOR 1M	EURIBOR1MD=	Open-end	No
CH1290994446	100,000	100,000	CHF 9.70	EUR 10	Long	10	9%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -10% / 10%	EURIBOR 1M	EURIBOR1MD=	Open-end	No
CH1290994453	100,000	100,000	CHF 9.10	USD 10	Short	8	11%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -10% / 10%	SOFR	USDSOFR=	Open-end	No
CH1290994461	100,000	100,000	CHF 9.10	USD 10	Short	8	11%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -10% / 10%	SOFR	USDSOFR=	Open-end	No
CH1290994479	100,000	100,000	CHF 9.10	USD 10	Long	10	9%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -10% / 10%	SOFR	USDSOFR=	Open-end	Yes
CH1290994487	100,000	100,000	CHF 10	CHF 10	Short	8	11%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -10% / 10%	SARON	SARON.S	Open-end	No
CH1290994495	100,000	100,000	CHF 10	CHF 10	Long	10	9%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -10% / 10%	SARON	SARON.S	Open-	No

Series Number / ISIN Code	No. of Securities issued	No. of Securities	Issue Price per Security	Long CV ₀ / Short CV ₀	Long / Short	Leverage Factor	Reset Threshold Percentage	Dividend Percentage	Fee / Fee Range	Interest Margin / Minimum Interest Margin / Maximum Interest Margin	Hedging Cost / Minimum Hedging Cost / Maximum Hedging Cost	Reference Floating Rate Option	Reference Floating Rate Option Page	Redemption Date	SPECIFIED SECURITIES PURSUANT TO SECTION 871(m)
														end	
CH1290994503	100,000	100,000	CHF 10	CHF 10	Short	8	11%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -10% / 10%	SARON	SARON.S	Open-end	No
CH1290994511	100,000	100,000	CHF 10	CHF 10	Long	10	9%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -10% / 10%	SARON	SARON.S	Open-end	No
CH1290994529	100,000	100,000	CHF 10	CHF 10	Short	8	11%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -10% / 10%	SARON	SARON.S	Open-end	No
CH1290994537	100,000	100,000	CHF 10	CHF 10	Short	6	15%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -10% / 10%	SARON	SARON.S	Open-end	No
CH1290994545	100,000	100,000	CHF 10	CHF 10	Long	8	11%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -10% / 10%	SARON	SARON.S	Open-end	No
CH1290994552	100,000	100,000	CHF 10	CHF 10	Long	10	9%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -10% / 10%	SARON	SARON.S	Open-end	No
CH1290994560	100,000	100,000	CHF 10	CHF 10	Short	8	11%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -10% / 10%	SARON	SARON.S	Open-end	No
CH1290994578	100,000	100,000	CHF 10	CHF 10	Long	10	9%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -10% / 10%	SARON	SARON.S	Open-end	No
CH1290994586	100,000	100,000	CHF 9.70	EUR 10	Short	8	11%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -10% / 10%	EURIBOR 1M	EURIBOR1MD=	Open-end	No
CH1290994594	100,000	100,000	CHF 9.70	EUR 10	Long	10	9%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -10% / 10%	EURIBOR 1M	EURIBOR1MD=	Open-end	No
CH1290994602	100,000	100,000	CHF 9.70	EUR 10	Short	8	11%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -10% / 10%	EURIBOR 1M	EURIBOR1MD=	Open-end	No
CH1290994610	100,000	100,000	CHF 9.70	EUR 10	Long	10	9%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -10% / 10%	EURIBOR 1M	EURIBOR1MD=	Open-end	No
CH1290994628	100,000	100,000	CHF 9.70	EUR 10	Short	8	11%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -10% / 10%	EURIBOR 1M	EURIBOR1MD=	Open-end	No
CH1290994636	100,000	100,000	CHF 9.70	EUR 10	Long	10	9%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -10% / 10%	EURIBOR 1M	EURIBOR1MD=	Open-end	No
CH1290994644	100,000	100,000	CHF 9.70	EUR 10	Short	8	11%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -10% / 10%	EURIBOR 1M	EURIBOR1MD=	Open-end	No
CH1345998335	100,000	100,000	CHF 9.70	EUR 10	Long	10	9%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -10% / 10%	EURIBOR 1M	EURIBOR1MD=	Open-end	No
CH1345998343	100,000	100,000	CHF 9.70	EUR 10	Short	8	11%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -10% / 10%	EURIBOR 1M	EURIBOR1MD=	Open-end	No

Series Number / ISIN Code	No. of Securities issued	No. of Securities	Issue Price per Security	Long CV ₀ / Short CV ₀	Long / Short	Leverage Factor	Reset Threshold Percentage	Dividend Percentage	Fee / Fee Range	Interest Margin / Minimum Interest Margin / Maximum Interest Margin	Hedging Cost / Minimum Hedging Cost / Maximum Hedging Cost	Reference Floating Rate Option	Reference Floating Rate Option Page	Redemption Date	SPECIFIED SECURITIES PURSUANT TO SECTION 871(m)
CH1345998350	100,000	100,000	CHF 9.70	EUR 10	Long	10	9%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -10% / 10%	EURIBOR 1M	EURIBOR1MD=	Open-end	No
CH1345998368	100,000	100,000	CHF 9.70	EUR 10	Short	8	11%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -10% / 10%	EURIBOR 1M	EURIBOR1MD=	Open-end	No
CH1345998376	100,000	100,000	CHF 9.70	EUR 10	Long	10	9%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -10% / 10%	EURIBOR 1M	EURIBOR1MD=	Open-end	No
CH1345998384	100,000	100,000	CHF 9.70	EUR 10	Short	8	11%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -10% / 10%	EURIBOR 1M	EURIBOR1MD=	Open-end	No
CH1345998392	100,000	100,000	CHF 9.10	USD 10	Short	8	11%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -10% / 10%	SOFR	USDSOFR=	Open-end	No
CH1345998400	100,000	100,000	CHF 10	CHF 10	Short	8	11%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -10% / 10%	SARON	SARON.S	Open-end	No
CH1345998418	100,000	100,000	CHF 11.83	USD 13	Short	8	11%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -10% / 10%	SOFR	USDSOFR=	Open-end	No
CH1345998426	100,000	100,000	CHF 12.74	USD 14	Short	8	11%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -10% / 10%	SOFR	USDSOFR=	Open-end	No
CH1345998434	100,000	100,000	CHF 12.74	USD 14	Long	10	9%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -10% / 10%	SOFR	USDSOFR=	Open-end	Yes
CH1345998442	100,000	100,000	CHF 13.65	USD 15	Short	8	11%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -10% / 10%	SOFR	USDSOFR=	Open-end	No
CH1345998459	100,000	100,000	CHF 13.65	USD 15	Long	10	9%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -10% / 10%	SOFR	USDSOFR=	Open-end	No
CH1345998467	100,000	100,000	CHF 9.70	EUR 10	Short	6	15%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -10% / 10%	EURIBOR 1M	EURIBOR1MD=	Open-end	No

Series Number / ISIN Code	Valoren Code	Type of Share	Share Company / Share	Share Currency	ISIN of Share	Share Company Website	Exchange	Exchange Website	Business Day Centre	Settlement Currency	Observation Price	Observation Price Source
CH1290993810	129099381	Registered	Deutsche Post AG	EUR	DE0005552004	www.deutschepost.de	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF	Traded price	Exchange
CH129099382	1290993	Ordinary	GE Aerospace	USD	US36960430	www.geaerospace.co	New York Stock	www.nyse.com	Zurich	CHF	Traded	Exchange

Series Number / ISIN Code	Valoren Code	Type of Share	Share Company / Share	Share Currency	ISIN of Share	Share Company Website	Exchange	Exchange Website	Business Day Centre	Settlement Currency	Observation Price	Observation Price Source
8	82				13	m	Exchange (NYSE)				price	
CH1290993836	129099383	Ordinary	GE Aerospace	USD	US3696043013	www.geaerospace.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF	Traded price	Exchange
CH1290993844	129099384	Ordinary	GE Aerospace	USD	US3696043013	www.geaerospace.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF	Traded price	Exchange
CH1290993851	129099385	Ordinary	GE Aerospace	USD	US3696043013	www.geaerospace.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF	Traded price	Exchange
CH1290993869	129099386	Ordinary	GE Aerospace	USD	US3696043013	www.geaerospace.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF	Traded price	Exchange
CH1290993877	129099387	Ordinary	GE Aerospace	USD	US3696043013	www.geaerospace.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF	Traded price	Exchange
CH1290993885	129099388	Ordinary	Apple Inc	USD	US0378331005	www.apple.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF	Traded price	Exchange
CH1290993893	129099389	Ordinary	Tesla Inc	USD	US88160R1014	www.tesla.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF	Traded price	Exchange
CH1290993901	129099390	Ordinary	Heidelberg Materials AG	EUR	DE0006047004	www.heidelbergmaterials.com	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF	Traded price	Exchange
CH1290993919	129099391	Ordinary	3M Company	USD	US88579Y1010	www.3m.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF	Traded price	Exchange
CH1290993927	129099392	Ordinary	3M Company	USD	US88579Y1010	www.3m.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF	Traded price	Exchange
CH1290993935	129099393	Ordinary	3M Company	USD	US88579Y1010	www.3m.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF	Traded price	Exchange
CH1290993943	129099394	Ordinary	3M Company	USD	US88579Y1010	www.3m.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF	Traded price	Exchange
CH1290993950	129099395	Ordinary	3M Company	USD	US88579Y1010	www.3m.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF	Traded price	Exchange
CH1290993968	129099396	Ordinary	3M Company	USD	US88579Y1010	www.3m.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF	Traded price	Exchange
CH1290993976	129099397	Ordinary	3M Company	USD	US88579Y1010	www.3m.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF	Traded price	Exchange
CH1290993984	129099398	Ordinary	3M Company	USD	US88579Y1010	www.3m.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF	Traded price	Exchange
CH1290993992	129099399	Class A	Airbnb Inc	USD	US0090661010	www.airbnb.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF	Traded price	Exchange

Series Number / ISIN Code	Valoren Code	Type of Share	Share Company / Share	Share Currency	ISIN of Share	Share Company Website	Exchange	Exchange Website	Business Day Centre	Settlement Currency	Observation Price	Observation Price Source
CH1290994008	129099400	Ordinary	Applied Materials Inc	USD	US0382221051	www.appliedmaterials.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF	Traded price	Exchange
CH1290994016	129099401	Ordinary	Applied Materials Inc	USD	US0382221051	www.appliedmaterials.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF	Traded price	Exchange
CH1290994024	129099402	Ordinary	The Walt Disney Co	USD	US2546871060	www.thewaltdisneycompany.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF	Traded price	Exchange
CH1290994032	129099403	Ordinary	Micron Technology Inc	USD	US5951121038	www.micron.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF	Traded price	Exchange
CH1290994040	129099404	Ordinary	Micron Technology Inc	USD	US5951121038	www.micron.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF	Traded price	Exchange
CH1290994057	129099405	Ordinary	Micron Technology Inc	USD	US5951121038	www.micron.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF	Traded price	Exchange
CH1290994065	129099406	Ordinary	Micron Technology Inc	USD	US5951121038	www.micron.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF	Traded price	Exchange
CH1290994073	129099407	Ordinary	Micron Technology Inc	USD	US5951121038	www.micron.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF	Traded price	Exchange
CH1290994081	129099408	Registered	Kuehne + Nagel International AG	CHF	CH0025238863	home.kuehne-nagel.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF	Traded price	Exchange
CH1290994099	129099409	Registered	Kuehne + Nagel International AG	CHF	CH0025238863	home.kuehne-nagel.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF	Traded price	Exchange
CH1290994107	129099410	Ordinary	RWE AG	EUR	DE0007037129	www.rwe.de	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF	Traded price	Exchange
CH1290994115	129099411	Ordinary	Banco Santander SA	EUR	ES0113900J37	www.gruposantander.com	SIBE - Mercado Continuo Español	www.bolsamadrid.es	Zurich	CHF	Traded price	Exchange
CH1290994123	129099412	Ordinary	Banco Santander SA	EUR	ES0113900J37	www.gruposantander.com	SIBE - Mercado Continuo Español	www.bolsamadrid.es	Zurich	CHF	Traded price	Exchange
CH1290994131	129099413	Ordinary	Crédit Agricole SA	EUR	FR0000045072	www.credit-agricole.com	Euronext Paris	www.euronext.com	Zurich	CHF	Traded price	Exchange
CH1290994149	129099414	Ordinary	Crédit Agricole SA	EUR	FR0000045072	www.credit-agricole.com	Euronext Paris	www.euronext.com	Zurich	CHF	Traded price	Exchange
CH1290994156	129099415	Ordinary	JPMorgan Chase & Co	USD	US46625H1005	www.jpmorgan.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF	Traded price	Exchange

Series Number / ISIN Code	Valoren Code	Type of Share	Share Company / Share	Share Currency	ISIN of Share	Share Company Website	Exchange	Exchange Website	Business Day Centre	Settlement Currency	Observation Price	Observation Price Source
CH1290994164	129099416	Ordinary	JPMorgan Chase & Co	USD	US46625H1005	www.jpmorgan.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF	Traded price	Exchange
CH1290994172	129099417	Ordinary	Newmont Corp	USD	US6516391066	www.newmont.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF	Traded price	Exchange
CH1290994180	129099418	Registered	Uber Technologies Inc	USD	US90353T1007	www.uber.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF	Traded price	Exchange
CH1290994198	129099419	Registered	Julius Baer Group Ltd	CHF	CH0102484968	www.juliusbaer.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF	Traded price	Exchange
CH1290994206	129099420	Registered	Cie Financiere Richemont SA	CHF	CH0210483332	www.richemont.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF	Traded price	Exchange
CH1290994214	129099421	Registered	Cie Financiere Richemont SA	CHF	CH0210483332	www.richemont.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF	Traded price	Exchange
CH1290994222	129099422	Registered	Givaudan SA	CHF	CH0010645932	www.givaudan.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF	Traded price	Exchange
CH1290994230	129099423	Registered	Givaudan SA	CHF	CH0010645932	www.givaudan.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF	Traded price	Exchange
CH1290994248	129099424	Registered	Nestle SA	CHF	CH0038863350	www.nestle.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF	Traded price	Exchange
CH1290994255	129099425	Registered	Partners Group Holding AG	CHF	CH0024608827	www.partnersgroup.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF	Traded price	Exchange
CH1290994263	129099426	Registered	Partners Group Holding AG	CHF	CH0024608827	www.partnersgroup.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF	Traded price	Exchange
CH1290994271	129099427	Registered	VAT Group AG	CHF	CH0311864901	www.vatvalve.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF	Traded price	Exchange
CH1290994289	129099428	Ordinary	Delivery Hero SE	EUR	DE000A2E4K43	www.deliveryhero.com	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF	Traded price	Exchange
CH1290994297	129099429	Registered	Deutsche Telekom AG	EUR	DE0005557508	www.telekom.com	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF	Traded price	Exchange
CH1290994305	129099430	Ordinary	Siemens Energy AG	EUR	DE000ENER6Y0	www.siemens-energy.com	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF	Traded price	Exchange
CH1290994313	129099431	Ordinary	Hannover Rück SE	EUR	DE0008402215	www.hannover-rueck.de	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF	Traded price	Exchange
CH129099432	1290994	Ordinary	Hannover	EUR	DE00084022	www.hannover-	Deutsche Börse AG	www.deutsche-	Zurich	CHF	Traded	Exchange

Series Number / ISIN Code	Valoren Code	Type of Share	Share Company / Share	Share Currency	ISIN of Share	Share Company Website	Exchange	Exchange Website	Business Day Centre	Settlement Currency	Observation Price	Observation Price Source
1	32		Rück SE		15	rueck.de		boerse.com			price	
CH1290994339	129099433	Ordinary	Infineon Technologies AG	EUR	DE0006231004	www.infineon.de	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF	Traded price	Exchange
CH1290994347	129099434	Ordinary	Infineon Technologies AG	EUR	DE0006231004	www.infineon.de	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF	Traded price	Exchange
CH1290994354	129099435	Ordinary	thyssenkrupp AG	EUR	DE0007500001	www.thyssenkrupp.de	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF	Traded price	Exchange
CH1290994362	129099436	Ordinary	BNP Paribas SA	EUR	FR0000131104	www.bnpparibas.com	Euronext Paris	www.euronext.com	Zurich	CHF	Traded price	Exchange
CH1290994370	129099437	Ordinary	BNP Paribas SA	EUR	FR0000131104	www.bnpparibas.com	Euronext Paris	www.euronext.com	Zurich	CHF	Traded price	Exchange
CH1290994388	129099438	Ordinary	Carrefour SA	EUR	FR0000120172	www.carrefour.com	Euronext Paris	www.euronext.com	Zurich	CHF	Traded price	Exchange
CH1290994396	129099439	Ordinary	Schneider Electric SE	EUR	FR0000121972	www.se.com	Euronext Paris	www.euronext.com	Zurich	CHF	Traded price	Exchange
CH1290994404	129099440	Ordinary	Schneider Electric SE	EUR	FR0000121972	www.se.com	Euronext Paris	www.euronext.com	Zurich	CHF	Traded price	Exchange
CH1290994412	129099441	Ordinary	TotalEnergies SE	EUR	FR0000120271	www.totalenergies.com	Euronext Paris	www.euronext.com	Zurich	CHF	Traded price	Exchange
CH1290994420	129099442	Ordinary	TotalEnergies SE	EUR	FR0000120271	www.totalenergies.com	Euronext Paris	www.euronext.com	Zurich	CHF	Traded price	Exchange
CH1290994438	129099443	Ordinary	Shell plc	EUR	GB00BP6MXD84	www.shell.com	Euronext Amsterdam	www.euronext.com	Zurich	CHF	Traded price	Exchange
CH1290994446	129099444	Ordinary	Shell plc	EUR	GB00BP6MXD84	www.shell.com	Euronext Amsterdam	www.euronext.com	Zurich	CHF	Traded price	Exchange
CH1290994453	129099445	Ordinary	PayPal Holdings Inc	USD	US70450Y1038	www.paypal.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF	Traded price	Exchange
CH1290994461	129099446	Ordinary	Walmart Inc	USD	US9311421039	www.walmart.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF	Traded price	Exchange
CH1290994479	129099447	Ordinary	Walmart Inc	USD	US9311421039	www.walmart.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF	Traded price	Exchange
CH1290994487	129099448	Registered	ABB Ltd	CHF	CH0012221716	www.abb.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF	Traded price	Exchange
CH129099449	1290994	Registered	ABB Ltd	CHF	CH00122217	www.abb.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF	Traded	Exchange

Series Number / ISIN Code	Valoren Code	Type of Share	Share Company / Share	Share Currency	ISIN of Share	Share Company Website	Exchange	Exchange Website	Business Day Centre	Settlement Currency	Observation Price	Observation Price Source
5	49				16						price	
CH1290994503	129099450	Registered	Holcim Ltd	CHF	CH0012214059	www.holcim.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF	Traded price	Exchange
CH1290994511	129099451	Registered	Holcim Ltd	CHF	CH0012214059	www.holcim.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF	Traded price	Exchange
CH1290994529	129099452	Registered	Lonza Group AG	CHF	CH0013841017	www.lonzagroup.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF	Traded price	Exchange
CH1290994537	129099453	Registered	Lonza Group AG	CHF	CH0013841017	www.lonzagroup.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF	Traded price	Exchange
CH1290994545	129099454	Registered	Lonza Group AG	CHF	CH0013841017	www.lonzagroup.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF	Traded price	Exchange
CH1290994552	129099455	Registered	Lonza Group AG	CHF	CH0013841017	www.lonzagroup.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF	Traded price	Exchange
CH1290994560	129099456	Registered	Swiss Re AG	CHF	CH0126881561	www.swissre.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF	Traded price	Exchange
CH1290994578	129099457	Registered	Swiss Re AG	CHF	CH0126881561	www.swissre.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF	Traded price	Exchange
CH1290994586	129099458	Registered	Bayer AG	EUR	DE000BAY0017	www.bayer.de	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF	Traded price	Exchange
CH1290994594	129099459	Registered	Bayer AG	EUR	DE000BAY0017	www.bayer.de	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF	Traded price	Exchange
CH1290994602	129099460	Ordinary	Bayerische Motoren Werke AG	EUR	DE0005190003	www.bmwgroup.com	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF	Traded price	Exchange
CH1290994610	129099461	Ordinary	Bayerische Motoren Werke AG	EUR	DE0005190003	www.bmwgroup.com	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF	Traded price	Exchange
CH1290994628	129099462	Registered	Deutsche Bank AG	EUR	DE0005140008	www.db.com	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF	Traded price	Exchange
CH1290994636	129099463	Registered	Deutsche Bank AG	EUR	DE0005140008	www.db.com	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF	Traded price	Exchange
CH1290994644	129099464	Ordinary	SAP SE	EUR	DE0007164600	www.sap.de	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF	Traded price	Exchange
CH1345998335	134599833	Ordinary	SAP SE	EUR	DE0007164600	www.sap.de	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF	Traded price	Exchange
CH134599834	134599834	Ordinary	Airbus SE	EUR	NL00002351	www.airbus.com	Euronext Paris	www.euronext.com	Zurich	CHF	Traded	Exchange

Series Number / ISIN Code	Valoren Code	Type of Share	Share Company / Share	Share Currency	ISIN of Share	Share Company Website	Exchange	Exchange Website	Business Day Centre	Settlement Currency	Observation Price	Observation Price Source
3	34				90	group.com					price	
CH1345998350	134599835	Ordinary	Airbus SE	EUR	NL0000235190	www.airbus-group.com	Euronext Paris	www.euronext.com	Zurich	CHF	Traded price	Exchange
CH1345998368	134599836	Ordinary	AXA SA	EUR	FR0000120628	www.axa.com	Euronext Paris	www.euronext.com	Zurich	CHF	Traded price	Exchange
CH1345998376	134599837	Ordinary	AXA SA	EUR	FR0000120628	www.axa.com	Euronext Paris	www.euronext.com	Zurich	CHF	Traded price	Exchange
CH1345998384	134599838	Ordinary	Vonovia SE	EUR	DE000A1ML7J1	www.vonovia.de	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF	Traded price	Exchange
CH1345998392	134599839	Ordinary	McDonald's Corp	USD	US5801351017	www.mcdonalds.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF	Traded price	Exchange
CH1345998400	134599840	Ordinary	Sandoz Group AG	CHF	CH1243598427	www.sandoz.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF	Traded price	Exchange
CH1345998418	134599841	Ordinary	Palo Alto Networks Inc	USD	US6974351057	www.paloaltonetworks.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF	Traded price	Exchange
CH1345998426	134599842	Ordinary	Broadcom Inc	USD	US11135F1012	www.broadcom.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF	Traded price	Exchange
CH1345998434	134599843	Ordinary	Broadcom Inc	USD	US11135F1012	www.broadcom.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF	Traded price	Exchange
CH1345998442	134599844	Ordinary	Linde plc	USD	IE000S9YS762	www.linde.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF	Traded price	Exchange
CH1345998459	134599845	Ordinary	Linde plc	USD	IE000S9YS762	www.linde.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF	Traded price	Exchange
CH1345998467	134599846	Ordinary	Anheuser-Busch InBev SA/NV	EUR	BE0974293251	www.ab-inbev.com	Euronext Brussels	www.euronext.com	Zurich	CHF	Traded price	Exchange

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:** 17 April 2024.
4. **Issue Date:** 18 April 2024.
5. **Consolidation:** Not applicable.
6. **Type of Securities:**
 - (a) Certificates.
 - (b) The Securities are Share Securities.
The Securities are Constant Leverage Certificates and are Constant Leverage Long or Constant Leverage Short Certificates.

The provisions of Annex 2 (*Additional Terms and Conditions for Share Securities*) and Annex 11 (*Additional Terms and Conditions for Constant Leverage Securities*) shall apply.
7. **Form of Securities:** Uncertificated Securities.
8. **Business Day Centre(s):** The applicable Business Day Centre for the purposes of the definition of "Business Day" in Condition 1 is as set out in Specific Provisions for each Series above.
9. **Settlement:** Settlement will be by way of cash payment (Cash Settled Securities).
10. **Variation of Settlement:**
 - (a) **Issuer's option to vary settlement:** The Issuer does not have the option to vary settlement in respect of the Securities.
11. **Relevant Asset(s):** Not applicable.
12. **Entitlement:** Not applicable.
13. **Exchange Rate:** The rate of exchange (including any rates of exchange pursuant to which the relevant rate of exchange is derived), determined by the Calculation Agent for conversion of any amount into the Settlement Currency or Calculation Currency, as applicable.
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 Securities:** Applicable.
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:	Not applicable.
32. Constant Leverage Securities:	The Certificates are Long Certificates and/or Short Certificates as specified in "Specific Provisions for each Series" above. Commencement Date: Issue Date.

	Specified Venue: SIX Swiss Exchange.
	Final Constant Leverage Valuation Date: Not applicable.
	Calculation Time: As per Constant Leverage Security Condition 1.
(a) Cut-off Time:	As per Constant Leverage Security Conditions.
(b) Fee:	See the "Specific Provisions for each Series" above. Fee Range: See the "Specific Provisions for each Series" above.
(c) Hedging Cost:	See the "Specific Provisions for each Series" above. Maximum Hedging Cost: See the "Specific Provisions for each Series" above. Minimum Hedging Cost: See the "Specific Provisions for each Series" above.
(d) Leverage Factor:	See the "Specific Provisions for each Series" above.
(e) Observation Price:	See the "Specific Provisions for each Series" above.
(f) Observation Price Source:	See the "Specific Provisions for each Series" above.
(g) Interest Margin:	See the "Specific Provisions for each Series" above. Maximum Interest Margin: See the "Specific Provisions for each Series" above. Minimum Interest Margin: See the "Specific Provisions for each Series" above.
(h) Reference Interest Rate (r_{t-1}^u):	
(i) Fixed Rate:	Not applicable.
(ii) Reference Floating Rate:	Applicable.
(A) Reference Floating Rate Option:	See the "Specific Provisions for each Series" above.
(B) Reference Floating Rate Option Page:	See the "Specific Provisions for each Series" above.
(C) Reference Floating Rate Option Time:	See the "Specific Provisions for each Series" above.
(i) Underlying Business Day:	As per Conditions.
(j) Reset Threshold Percentage:	See the "Specific Provisions for each Series" above.
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:** Applicable from one (1) calendar day after the Commencement Date.

(i) **Optional Redemption Date(s):** The day falling five (5) Business Days following the relevant Optional Redemption Valuation Date.

(ii) **Optional Redemption Valuation Date:** The date designated as such by the Issuer in the notice notifying the Holders that the Issuer will redeem early all the Certificates then

outstanding, provided that if such date is not a Relevant Business Day, the Optional Redemption Valuation Date will be the next following Relevant Business Day.

- (iii) **Optional Redemption Amount(s) and method, if any, of calculation of such amount(s):**

 - In respect of Long Certificates:
The Optional Redemption Amount in respect of each Certificate will be the "Long Cash Value" calculated on the same basis as the provisions of Condition 2. **Cash Settlement Amount** in Annex 11 (*Additional Terms and Conditions for Constant Leverage Securities*) save that the references to "Valuation Date" therein and in the related provisions shall be deemed to be references to "the relevant Optional Redemption Valuation Date".
 - In respect of Short Certificates:
The Optional Redemption Amount in respect of each Certificate will be the "Short Cash Value" calculated on the same basis as the provisions of Condition 2. **Cash Settlement Amount** in Annex 11 (*Additional Terms and Conditions for Constant Leverage Securities*) save that the references to "Valuation Date" therein and in the related provisions shall be deemed to be references to "the relevant Optional Redemption Valuation Date".
- (iv) **Notice Period (if different from those set out in the Conditions):**

Not less than one (1) calendar day prior to the contemplated Optional Redemption Valuation Date.
- (s) **Holder Put Option:**

Applicable.

 - (i) **Optional Redemption Date(s):** The day falling five (5) 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.
 - (iii) **Optional Redemption Amount(s) and method, if any, of calculation of such amount(s):**
 - In respect of Long Certificates:
The Optional Redemption Amount in respect of each Certificate will be the "Long Cash Value" calculated on the same basis as the provisions of Condition 2. **Cash Settlement Amount** in Annex 11 (*Additional Terms and Conditions for Constant Leverage Securities*) save that the references to "Valuation Date" therein and in the related provisions shall be deemed to be references to "the relevant Optional Redemption Valuation Date".
 - In respect of Short Certificates:
The Optional Redemption Amount in respect of each Certificate will be the "Short Cash Value" calculated on the same basis as the provisions of Condition 2. **Cash Settlement Amount** in Annex 11 (*Additional Terms and Conditions for Constant Leverage Securities*) save that the references to "Valuation Date" therein and in the related provisions shall be deemed to be references to "the relevant Optional Redemption Valuation Date".
 - (iv) **Notice Period (if different from those set out in the Conditions):** Not less than thirty (30) calendar days prior to the next occurring Optional Redemption Valuation Date.
- (t) **Automatic Early Redemption:**

Not applicable.
- (u) **Cash Settlement Amount:**

 - In respect of the Cash Settlement Amount in relation to Issuer Call Option, please refer to item 38(r)(iii).
 - In respect of the Cash Settlement Amount in relation to Holder Put Option, please refer to item 38(s)(iii).
- (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:



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

Factor Long Certificates and Factor Short Certificates are Share Securities being leveraged securities with no fixed term, which give investors a level of exposure from moderate to high to the price and performance of the relevant Underlying Share as described in Part A "Product Specific Provisions (all Securities)" (Item 23) that is greater than the capital invested. The leveraged nature of the Certificates means that any movement in the value of the relevant Share will have a magnified effect on the value of the Certificates, both positively and negatively.

With regard to Factor Long Certificates the Certificates will increase in value when the relevant Underlying Share increases in value and decrease in value when the relevant Underlying Share decreases in value. With regard to Factor Short Certificates the Certificates will increase in value when the relevant Share decreases in value and decrease in value when the relevant Underlying Share increases in value.

The Certificates are "Share Securities" Certificates. The Certificates feature a constant Leverage Factor and a Reset Threshold. With regard to Factor Long Certificates a Reset Event occurs if, on any Underlying Business Day, in the determination of the Calculation Agent the traded price of the relevant Underlying Share is at one or more time during any Observation Time Period, equal to or less than the Reset Threshold. With regard to Factor Short Certificates a Reset Event occurs if, on any Underlying Business Day, in the determination of the Calculation Agent the traded price of the relevant Underlying Share is at one or more time during any Observation Time Period, equal to or greater than the Reset Threshold. After a Reset Event the Reset Threshold will be reset intraday until the next Reset Event or the next Underlying Business Day whichever comes first.

While the use of leverage allows for potential multiples of a return (assuming a return is achieved) when the Underlying Share moves in the anticipated direction, it will conversely magnify losses when the Underlying Share moves against expectations.

The Certificates have no fixed redemption date and the Issuer may choose to redeem them at any time upon giving notice to Holders.

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	"Factor Long" and "Factor Short" Certificates relating to a Share		
B.5	Issue Date	18 April 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
CH1290993810	Deutsche Post AG	CHF 9.70	CHF	Open End
CH1290993828	GE Aerospace	CHF 9.10	CHF	Open End

Series Number / ISIN Code	Share Company / Share	Issue Price per Security	Settlement Currency	Redemption Date
CH1290993836	GE Aerospace	CHF 9.10	CHF	Open End
CH1290993844	GE Aerospace	CHF 9.10	CHF	Open End
CH1290993851	GE Aerospace	CHF 9.10	CHF	Open End
CH1290993869	GE Aerospace	CHF 9.10	CHF	Open End
CH1290993877	GE Aerospace	CHF 9.10	CHF	Open End
CH1290993885	Apple Inc	CHF 9.10	CHF	Open End
CH1290993893	Tesla Inc	CHF 9.10	CHF	Open End
CH1290993901	Heidelberg Materials AG	CHF 9.70	CHF	Open End
CH1290993919	3M Company	CHF 9.10	CHF	Open End
CH1290993927	3M Company	CHF 9.10	CHF	Open End
CH1290993935	3M Company	CHF 9.10	CHF	Open End
CH1290993943	3M Company	CHF 9.10	CHF	Open End
CH1290993950	3M Company	CHF 9.10	CHF	Open End
CH1290993968	3M Company	CHF 9.10	CHF	Open End
CH1290993976	3M Company	CHF 9.10	CHF	Open End
CH1290993984	3M Company	CHF 9.10	CHF	Open End
CH1290993992	Airbnb Inc	CHF 9.10	CHF	Open End
CH1290994008	Applied Materials Inc	CHF 9.10	CHF	Open End
CH1290994016	Applied Materials Inc	CHF 9.10	CHF	Open End
CH1290994024	The Walt Disney Co	CHF 9.10	CHF	Open End
CH1290994032	Micron Technology Inc	CHF 9.10	CHF	Open End
CH1290994040	Micron Technology Inc	CHF 9.10	CHF	Open End
CH1290994057	Micron Technology Inc	CHF 9.10	CHF	Open End
CH1290994065	Micron Technology Inc	CHF 9.10	CHF	Open End
CH1290994073	Micron Technology Inc	CHF 9.10	CHF	Open End
CH1290994081	Kuehne + Nagel International AG	CHF 10	CHF	Open End
CH1290994099	Kuehne + Nagel International AG	CHF 10	CHF	Open End
CH1290994107	RWE AG	CHF 9.70	CHF	Open End
CH1290994115	Banco Santander SA	CHF 9.70	CHF	Open End
CH1290994123	Banco Santander SA	CHF 9.70	CHF	Open End
CH1290994131	Crédit Agricole SA	CHF 9.70	CHF	Open End
CH1290994149	Crédit Agricole SA	CHF 9.70	CHF	Open End
CH1290994156	JPMorgan Chase & Co	CHF 9.10	CHF	Open End
CH1290994164	JPMorgan Chase & Co	CHF 9.10	CHF	Open End
CH1290994172	Newmont Corp	CHF 9.10	CHF	Open End
CH1290994180	Uber Technologies Inc	CHF 9.10	CHF	Open End
CH1290994198	Julius Baer Group Ltd	CHF 10	CHF	Open End
CH1290994206	Cie Financiere Richemont SA	CHF 10	CHF	Open End
CH1290994214	Cie Financiere Richemont SA	CHF 10	CHF	Open End
CH1290994222	Givaudan SA	CHF 10	CHF	Open End
CH1290994230	Givaudan SA	CHF 10	CHF	Open End
CH1290994248	Nestle SA	CHF 10	CHF	Open End
CH1290994255	Partners Group Holding AG	CHF 10	CHF	Open End
CH1290994263	Partners Group Holding AG	CHF 10	CHF	Open End
CH1290994271	VAT Group AG	CHF 10	CHF	Open End
CH1290994289	Delivery Hero SE	CHF 9.70	CHF	Open End
CH1290994297	Deutsche Telekom AG	CHF 9.70	CHF	Open End
CH1290994305	Siemens Energy AG	CHF 9.70	CHF	Open End
CH1290994313	Hannover Rück SE	CHF 9.70	CHF	Open End

Series Number / ISIN Code	Share Company / Share	Issue Price per Security	Settlement Currency	Redemption Date
CH1290994321	Hannover Rück SE	CHF 9.70	CHF	Open End
CH1290994339	Infineon Technologies AG	CHF 9.70	CHF	Open End
CH1290994347	Infineon Technologies AG	CHF 9.70	CHF	Open End
CH1290994354	thyssenkrupp AG	CHF 9.70	CHF	Open End
CH1290994362	BNP Paribas SA	CHF 9.70	CHF	Open End
CH1290994370	BNP Paribas SA	CHF 9.70	CHF	Open End
CH1290994388	Carrefour SA	CHF 9.70	CHF	Open End
CH1290994396	Schneider Electric SE	CHF 9.70	CHF	Open End
CH1290994404	Schneider Electric SE	CHF 9.70	CHF	Open End
CH1290994412	TotalEnergies SE	CHF 9.70	CHF	Open End
CH1290994420	TotalEnergies SE	CHF 9.70	CHF	Open End
CH1290994438	Shell plc	CHF 9.70	CHF	Open End
CH1290994446	Shell plc	CHF 9.70	CHF	Open End
CH1290994453	PayPal Holdings Inc	CHF 9.10	CHF	Open End
CH1290994461	Walmart Inc	CHF 9.10	CHF	Open End
CH1290994479	Walmart Inc	CHF 9.10	CHF	Open End
CH1290994487	ABB Ltd	CHF 10	CHF	Open End
CH1290994495	ABB Ltd	CHF 10	CHF	Open End
CH1290994503	Holcim Ltd	CHF 10	CHF	Open End
CH1290994511	Holcim Ltd	CHF 10	CHF	Open End
CH1290994529	Lonza Group AG	CHF 10	CHF	Open End
CH1290994537	Lonza Group AG	CHF 10	CHF	Open End
CH1290994545	Lonza Group AG	CHF 10	CHF	Open End
CH1290994552	Lonza Group AG	CHF 10	CHF	Open End
CH1290994560	Swiss Re AG	CHF 10	CHF	Open End
CH1290994578	Swiss Re AG	CHF 10	CHF	Open End
CH1290994586	Bayer AG	CHF 9.70	CHF	Open End
CH1290994594	Bayer AG	CHF 9.70	CHF	Open End
CH1290994602	Bayerische Motoren Werke AG	CHF 9.70	CHF	Open End
CH1290994610	Bayerische Motoren Werke AG	CHF 9.70	CHF	Open End
CH1290994628	Deutsche Bank AG	CHF 9.70	CHF	Open End
CH1290994636	Deutsche Bank AG	CHF 9.70	CHF	Open End
CH1290994644	SAP SE	CHF 9.70	CHF	Open End
CH1345998335	SAP SE	CHF 9.70	CHF	Open End
CH1345998343	Airbus SE	CHF 9.70	CHF	Open End
CH1345998350	Airbus SE	CHF 9.70	CHF	Open End
CH1345998368	AXA SA	CHF 9.70	CHF	Open End
CH1345998376	AXA SA	CHF 9.70	CHF	Open End
CH1345998384	Vonovia SE	CHF 9.70	CHF	Open End
CH1345998392	McDonald's Corp	CHF 9.10	CHF	Open End
CH1345998400	Sandoz Group AG	CHF 10	CHF	Open End
CH1345998418	Palo Alto Networks Inc	CHF 11.83	CHF	Open End
CH1345998426	Broadcom Inc	CHF 12.74	CHF	Open End
CH1345998434	Broadcom Inc	CHF 12.74	CHF	Open End
CH1345998442	Linde plc	CHF 13.65	CHF	Open End
CH1345998459	Linde plc	CHF 13.65	CHF	Open End
CH1345998467	Anheuser-Busch InBev SA/NV	CHF 9.70	CHF	Open End