

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 22 MAY 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)

"Mini Future" Certificates relating to a Share

SSPA product type: Mini-Future (2210)

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 on the Commencement Date	Redemption Date	Parity	SPECIFIED SECURITIES PURSUANT TO SECTION 871(m)
CH1352649417	10,000,000	10,000,000	CHF 2.29	Call	USD 140.9091	Upwards to the next 4 digits (0.0001 points)	USD 155.00	Upwards to the next 2 digits (0.01 points)	0%	20%	10%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	Yes
CH1352649425	10,000,000	10,000,000	CHF 1.88	Call	USD 145.4545	Upwards to the next 4 digits (0.0001 points)	USD 160.00	Upwards to the next 2 digits (0.01 points)	0%	20%	10%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	Yes
CH1352649433	10,000,000	10,000,000	CHF 1.21	Call	USD 72.7273	Upwards to the next 4 digits (0.0001 points)	USD 80.00	Upwards to the next 2 digits (0.01 points)	0%	20%	10%	100%	USDSOFR=	0%	8%	+5%	Open End	10	No
CH1352649441	10,000,000	10,000,000	CHF 1.04	Call	USD 74.5455	Upwards to the next 4 digits (0.0001 points)	USD 82.00	Upwards to the next 2 digits (0.01 points)	0%	20%	10%	100%	USDSOFR=	0%	8%	+5%	Open End	10	No
CH1352649458	10,000,000	10,000,000	CHF 0.88	Call	USD 76.3636	Upwards to the next 4 digits (0.0001 points)	USD 84.00	Upwards to the next 2 digits (0.01 points)	0%	20%	10%	100%	USDSOFR=	0%	8%	+5%	Open End	10	No
CH1352649466	10,000,000	10,000,000	CHF 1.49	Call	USD 161.9048	Upwards to the next 4 digits (0.0001 points)	USD 170.00	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	Yes
CH1352649474	10,000,000	10,000,000	CHF 2.46	Put	USD 205.2632	Downwards to the next 4 digits (0.0001 points)	USD 195.00	Downwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	USDSOFR=	0%	8%	-4.50%	Open End	10	No

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CH1352649482	10,000,000	10,000,000	CHF 1.33	Call	USD 176.1905	Upwards to the next 4 digits (0.0001 points)	USD 185.00	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	Yes
CH1352649490	10,000,000	10,000,000	CHF 3.46	Call	USD 181.8182	Upwards to the next 4 digits (0.0001 points)	USD 200.00	Upwards to the next 2 digits (0.01 points)	0%	20%	10%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	Yes
CH1352649508	10,000,000	10,000,000	CHF 2.63	Call	USD 190.9091	Upwards to the next 4 digits (0.0001 points)	USD 210.00	Upwards to the next 2 digits (0.01 points)	0%	20%	10%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	Yes
CH1352649516	10,000,000	10,000,000	CHF 4.26	Put	USD 266.6667	Downwards to the next 4 digits (0.0001 points)	USD 240.00	Downwards to the next 2 digits (0.01 points)	0%	20%	10%	100%	USDSOFR=	0%	8%	-4.50%	Open End	10	No
CH1352649524	10,000,000	10,000,000	CHF 6.09	Call	USD 252.1739	Upwards to the next 4 digits (0.0001 points)	USD 290.00	Upwards to the next 2 digits (0.01 points)	0%	20%	15%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	Yes
CH1352649532	10,000,000	10,000,000	CHF 5.30	Call	USD 260.8696	Upwards to the next 4 digits (0.0001 points)	USD 300.00	Upwards to the next 2 digits (0.01 points)	0%	20%	15%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	Yes
CH1352649540	10,000,000	10,000,000	CHF 4.51	Call	USD 269.5652	Upwards to the next 4 digits (0.0001 points)	USD 310.00	Upwards to the next 2 digits (0.01 points)	0%	20%	15%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	Yes
CH1352649557	10,000,000	10,000,000	CHF 6.29	Put	USD 388.2353	Downwards to the next 4 digits	USD 330.00	Downwards to the next 2 digits (0.01 points)	0%	20%	15%	100%	USDSOFR=	0%	8%	-4.50%	Open End	10	No

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						(0.0001 points)		points)											
CH1352649565	10,000,000	10,000,000	CHF 0.20	Call	CHF 1.5909	Upwards to the next 4 digits (0.0001 points)	CHF 1.75	Upwards to the next 2 digits (0.01 points)	0%	20%	10%	100%	SARON.S	0%	8%	+4.50%	Open End	1	No
CH1352649573	10,000,000	10,000,000	CHF 0.31	Call	CHF 35.2381	Upwards to the next 4 digits (0.0001 points)	CHF 37.00	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	SARON.S	0%	8%	+4.50%	Open End	10	No
CH1352649581	10,000,000	10,000,000	CHF 0.80	Put	CHF 46.3158	Downwards to the next 4 digits (0.0001 points)	CHF 44.00	Downwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	SARON.S	0%	8%	-4.50%	Open End	10	No
CH1352649599	10,000,000	10,000,000	CHF 1.45	Call	CHF 135.9223	Upwards to the next 4 digits (0.0001 points)	CHF 140.00	Upwards to the next 2 digits (0.01 points)	0%	20%	3%	100%	SARON.S	0%	8%	+4.50%	Open End	10	No
CH1352649607	10,000,000	10,000,000	CHF 1.43	Call	USD 16.1905	Upwards to the next 4 digits (0.0001 points)	USD 17.00	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	USDSOFR=	0%	8%	+4.50%	Open End	1	No
CH1352649615	10,000,000	10,000,000	CHF 1.55	Put	USD 19.4737	Downwards to the next 4 digits (0.0001 points)	USD 18.50	Downwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	USDSOFR=	0%	8%	-4.50%	Open End	1	No
CH1352649623	10,000,000	10,000,000	CHF 0.30	Put	EUR 31.2500	Downwards to the next 4 digits (0.0001 points)	EUR 30.00	Downwards to the next 2 digits (0.01 points)	0%	20%	4%	100%	EURIBOR1 MD=	0%	8%	-4.50%	Open End	10	No

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CH1352649631	10,000,000	10,000,000	CHF 1.41	Call	USD 171.4286	Upwards to the next 4 digits (0.0001 points)	USD 180.00	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	Yes
CH1352649649	10,000,000	10,000,000	CHF 1.59	Call	USD 1,238.0952	Upwards to the next 4 digits (0.0001 points)	USD 1,300.00	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	USDSOFR=	0%	8%	+4.50%	Open End	100	Yes
CH1352649656	10,000,000	10,000,000	CHF 1.16	Call	USD 1,285.7143	Upwards to the next 4 digits (0.0001 points)	USD 1,350.00	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	USDSOFR=	0%	8%	+4.50%	Open End	100	Yes
CH1352649664	10,000,000	10,000,000	CHF 1.99	Put	USD 1,631.5789	Downwards to the next 4 digits (0.0001 points)	USD 1,550.00	Downwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	USDSOFR=	0%	8%	-4.50%	Open End	100	No
CH1352649672	10,000,000	10,000,000	CHF 0.23	Call	CHF 359.2233	Upwards to the next 4 digits (0.0001 points)	CHF 370.00	Upwards to the next 2 digits (0.01 points)	0%	20%	3%	100%	SARON.S	0%	8%	+4.50%	Open End	100	No
CH1352649680	10,000,000	10,000,000	CHF 0.76	Call	USD 45.4545	Upwards to the next 4 digits (0.0001 points)	USD 50.00	Upwards to the next 2 digits (0.01 points)	0%	20%	10%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	No
CH1352649698	10,000,000	10,000,000	CHF 0.59	Call	USD 47.2727	Upwards to the next 4 digits (0.0001 points)	USD 52.00	Upwards to the next 2 digits (0.01 points)	0%	20%	10%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	No
CH1352649706	10,000,000	10,000,000	CHF 0.77	Put	USD 62.2222	Downwards to the next 4 digits	USD 56.00	Downwards to the next 2 digits (0.01 points)	0%	20%	10%	100%	USDSOFR=	0%	8%	-4.50%	Open End	10	No

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						(0.0001 points)		points)											
CH1352649714	10,000,000	10,000,000	CHF 0.97	Put	USD 64.4444	Downwards to the next 4 digits (0.0001 points)	USD 58.00	Downwards to the next 2 digits (0.01 points)	0%	20%	10%	100%	USDSOFR=	0%	8%	-4.50%	Open End	10	No
CH1352649722	10,000,000	10,000,000	CHF 1.92	Call	CHF 12.7273	Upwards to the next 4 digits (0.0001 points)	CHF 14.00	Upwards to the next 2 digits (0.01 points)	0%	20%	10%	100%	SARON.S	0%	8%	+4.50%	Open End	1	No
CH1352649730	10,000,000	10,000,000	CHF 0.92	Call	USD 65.4545	Upwards to the next 4 digits (0.0001 points)	USD 72.00	Upwards to the next 2 digits (0.01 points)	0%	20%	10%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	Yes
CH1352649748	10,000,000	10,000,000	CHF 0.75	Call	USD 67.2727	Upwards to the next 4 digits (0.0001 points)	USD 74.00	Upwards to the next 2 digits (0.01 points)	0%	20%	10%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	Yes
CH1352649755	10,000,000	10,000,000	CHF 1.63	Call	CHF 128.5714	Upwards to the next 4 digits (0.0001 points)	CHF 135.00	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	SARON.S	0%	8%	+4.50%	Open End	10	No
CH1352649763	10,000,000	10,000,000	CHF 1.15	Call	CHF 133.3333	Upwards to the next 4 digits (0.0001 points)	CHF 140.00	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	SARON.S	0%	8%	+4.50%	Open End	10	No
CH1352649771	10,000,000	10,000,000	CHF 10.26	Call	USD 681.8182	Upwards to the next 4 digits (0.0001 points)	USD 750.00	Upwards to the next 2 digits (0.01 points)	0%	20%	10%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	Yes

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CH1352649789	10,000,000	10,000,000	CHF 13.63	Put	USD 944.4444	Downwards to the next 4 digits (0.0001 points)	USD 850.00	Downwards to the next 2 digits (0.01 points)	0%	20%	10%	100%	USDSOFR=	0%	8%	-4.50%	Open End	10	No
CH1352649797	10,000,000	10,000,000	CHF 5.73	Call	USD 281.8182	Upwards to the next 4 digits (0.0001 points)	USD 310.00	Upwards to the next 2 digits (0.01 points)	0%	20%	10%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	Yes
CH1352649805	10,000,000	10,000,000	CHF 4.90	Call	USD 290.9091	Upwards to the next 4 digits (0.0001 points)	USD 320.00	Upwards to the next 2 digits (0.01 points)	0%	20%	10%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	Yes
CH1352649813	10,000,000	10,000,000	CHF 4.07	Call	USD 300.0000	Upwards to the next 4 digits (0.0001 points)	USD 330.00	Upwards to the next 2 digits (0.01 points)	0%	20%	10%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	Yes
CH1352649821	10,000,000	10,000,000	CHF 5.02	Put	USD 400.0000	Downwards to the next 4 digits (0.0001 points)	USD 360.00	Downwards to the next 2 digits (0.01 points)	0%	20%	10%	100%	USDSOFR=	0%	8%	-4.50%	Open End	10	No
CH1352649839	10,000,000	10,000,000	CHF 6.03	Put	USD 411.1111	Downwards to the next 4 digits (0.0001 points)	USD 370.00	Downwards to the next 2 digits (0.01 points)	0%	20%	10%	100%	USDSOFR=	0%	8%	-4.50%	Open End	10	No
CH1352649847	10,000,000	10,000,000	CHF 0.58	Call	EUR 24.7619	Upwards to the next 4 digits (0.0001 points)	EUR 26.00	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	EURIBOR1 MD=	0%	8%	+4.50%	Open End	10	No
CH1352649854	10,000,000	10,000,000	CHF 0.39	Call	EUR 26.6667	Upwards to the next 4 digits	EUR 28.00	Upwards to the next 2 digits (0.01	0%	20%	5%	100%	EURIBOR1 MD=	0%	8%	+4.50%	Open End	10	No

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						(0.0001 points)		points)											
CH1352649862	10,000,000	10,000,000	CHF 0.20	Call	EUR 28.5714	Upwards to the next 4 digits (0.0001 points)	EUR 30.00	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	EURIBOR1 MD=	0%	8%	+4.50%	Open End	10	No
CH1352649870	10,000,000	10,000,000	CHF 0.30	Put	EUR 33.6842	Downwards to the next 4 digits (0.0001 points)	EUR 32.00	Downwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	EURIBOR1 MD=	0%	8%	-4.50%	Open End	10	No
CH1352649888	10,000,000	10,000,000	CHF 1.16	Call	EUR 14.4231	Upwards to the next 4 digits (0.0001 points)	EUR 15.00	Upwards to the next 2 digits (0.01 points)	0%	20%	4%	100%	EURIBOR1 MD=	0%	8%	+4.50%	Open End	1	No
CH1352649896	10,000,000	10,000,000	CHF 1.26	Call	CHF 52.3810	Upwards to the next 4 digits (0.0001 points)	CHF 55.00	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	SARON.S	0%	8%	+4.50%	Open End	10	No
CH1352649904	10,000,000	10,000,000	CHF 0.66	Put	CHF 71.5789	Downwards to the next 4 digits (0.0001 points)	CHF 68.00	Downwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	SARON.S	0%	8%	-4.50%	Open End	10	No
CH1352649920	10,000,000	10,000,000	CHF 0.87	Put	CHF 73.6842	Downwards to the next 4 digits (0.0001 points)	CHF 70.00	Downwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	SARON.S	0%	8%	-4.50%	Open End	10	No
CH1352649938	10,000,000	10,000,000	CHF 0.78	Call	EUR 70.0935	Upwards to the next 4 digits (0.0001 points)	EUR 75.00	Upwards to the next 2 digits (0.01 points)	0%	20%	7%	100%	EURIBOR1 MD=	0%	8%	+4.50%	Open End	10	No

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CH1352649946	10,000,000	10,000,000	CHF 0.82	Call	USD 109.5238	Upwards to the next 4 digits (0.0001 points)	USD 115.00	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	Yes
CH1352649953	10,000,000	10,000,000	CHF 0.33	Call	CHF 67.9612	Upwards to the next 4 digits (0.0001 points)	CHF 70.00	Upwards to the next 2 digits (0.01 points)	0%	20%	3%	100%	SARON.S	0%	8%	+4.50%	Open End	20	No
CH1352649961	10,000,000	10,000,000	CHF 0.23	Call	CHF 69.9029	Upwards to the next 4 digits (0.0001 points)	CHF 72.00	Upwards to the next 2 digits (0.01 points)	0%	20%	3%	100%	SARON.S	0%	8%	+4.50%	Open End	20	No
CH1352649979	10,000,000	10,000,000	CHF 0.64	Call	CHF 63.1068	Upwards to the next 4 digits (0.0001 points)	CHF 65.00	Upwards to the next 2 digits (0.01 points)	0%	20%	3%	100%	SARON.S	0%	8%	+4.50%	Open End	10	No
CH1352649987	10,000,000	10,000,000	CHF 0.67	Call	USD 60.4651	Upwards to the next 4 digits (0.0001 points)	USD 65.00	Upwards to the next 2 digits (0.01 points)	0%	20%	7.50%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	Yes
CH1352649995	10,000,000	10,000,000	CHF 0.40	Call	CHF 3,809.5238	Upwards to the next 4 digits (0.0001 points)	CHF 4,000.00	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	SARON.S	0%	8%	+4.50%	Open End	1,000	No
CH1352650001	10,000,000	10,000,000	CHF 0.30	Call	CHF 3,904.7619	Upwards to the next 4 digits (0.0001 points)	CHF 4,100.00	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	SARON.S	0%	8%	+4.50%	Open End	1,000	No
CH1352650019	10,000,000	10,000,000	CHF 0.85	Put	CHF 5,052.6316	Downwards to the next 4 digits	CHF 4,800.00	Downwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	SARON.S	0%	8%	-4.50%	Open End	1,000	No

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						(0.0001 points)		points)											
CH1352650027	10,000,000	10,000,000	CHF 4.07	Call	EUR 32.6923	Upwards to the next 4 digits (0.0001 points)	EUR 34.00	Upwards to the next 2 digits (0.01 points)	0%	20%	4%	100%	EURIBOR1 MD=	0%	8%	+4.50%	Open End	1	No
CH1352650035	10,000,000	10,000,000	CHF 3.12	Call	EUR 33.6538	Upwards to the next 4 digits (0.0001 points)	EUR 35.00	Upwards to the next 2 digits (0.01 points)	0%	20%	4%	100%	EURIBOR1 MD=	0%	8%	+4.50%	Open End	1	No
CH1352650043	10,000,000	10,000,000	CHF 2.17	Call	EUR 34.6154	Upwards to the next 4 digits (0.0001 points)	EUR 36.00	Upwards to the next 2 digits (0.01 points)	0%	20%	4%	100%	EURIBOR1 MD=	0%	8%	+4.50%	Open End	1	No
CH1352650050	10,000,000	10,000,000	CHF 0.35	Put	EUR 368.4211	Downwards to the next 4 digits (0.0001 points)	EUR 350.00	Downwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	EURIBOR1 MD=	0%	8%	-4.50%	Open End	100	No
CH1352650068	10,000,000	10,000,000	CHF 1.07	Call	CHF 72.7273	Upwards to the next 4 digits (0.0001 points)	CHF 80.00	Upwards to the next 2 digits (0.01 points)	0%	20%	10%	100%	SARON.S	0%	8%	+4.50%	Open End	10	No
CH1352650076	10,000,000	10,000,000	CHF 0.40	Call	CHF 485.7143	Upwards to the next 4 digits (0.0001 points)	CHF 510.00	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	SARON.S	0%	8%	+4.50%	Open End	100	No
CH1352650084	10,000,000	10,000,000	CHF 0.61	Put	EUR 72.9167	Downwards to the next 4 digits (0.0001 points)	EUR 70.00	Downwards to the next 2 digits (0.01 points)	0%	20%	4%	100%	EURIBOR1 MD=	0%	8%	-4.50%	Open End	10	No

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CH1352650092	10,000,000	10,000,000	CHF 3.38	Put	USD 505.2632	Downwards to the next 4 digits (0.0001 points)	USD 480.00	Downwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	USDSOFR=	0%	8%	-4.50%	Open End	10	No
CH1352650100	10,000,000	10,000,000	CHF 2.82	Call	USD 109.0909	Upwards to the next 4 digits (0.0001 points)	USD 120.00	Upwards to the next 2 digits (0.01 points)	0%	20%	10%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	Yes
CH1352650118	10,000,000	10,000,000	CHF 2	Call	USD 118.1818	Upwards to the next 4 digits (0.0001 points)	USD 130.00	Upwards to the next 2 digits (0.01 points)	0%	20%	10%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	Yes
CH1352650126	10,000,000	10,000,000	CHF 1.58	Call	USD 122.7273	Upwards to the next 4 digits (0.0001 points)	USD 135.00	Upwards to the next 2 digits (0.01 points)	0%	20%	10%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	Yes
CH1352650134	10,000,000	10,000,000	CHF 5.83	Put	EUR 68.4211	Downwards to the next 4 digits (0.0001 points)	EUR 65.00	Downwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	EURIBOR1MD=	0%	8%	-4.50%	Open End	1	No
CH1352650142	10,000,000	10,000,000	CHF 0.62	Call	USD 571.4286	Upwards to the next 4 digits (0.0001 points)	USD 600.00	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	USDSOFR=	0%	8%	+4.50%	Open End	100	Yes
CH1352650159	10,000,000	10,000,000	CHF 1.41	Call	DKK 809.5238	Upwards to the next 4 digits (0.0001 points)	DKK 850.00	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	CIBOR1M=	0%	8%	+4.50%	Open End	10	No
CH1352650167	10,000,000	10,000,000	CHF 7.68	Call	USD 866.6667	Upwards to the next 4 digits	USD 910.00	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	Yes

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						(0.0001 points)		points)											
CH1352650175	10,000,000	10,000,000	CHF 0.77	Call	USD 866.6667	Upwards to the next 4 digits (0.0001 points)	USD 910.00	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	USDSOFR=	0%	8%	+4.50%	Open End	100	Yes
CH1352650183	10,000,000	10,000,000	CHF 7.24	Call	USD 871.4286	Upwards to the next 4 digits (0.0001 points)	USD 915.00	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	Yes
CH1352650191	10,000,000	10,000,000	CHF 0.72	Call	USD 871.4286	Upwards to the next 4 digits (0.0001 points)	USD 915.00	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	USDSOFR=	0%	8%	+4.50%	Open End	100	Yes
CH1352650209	10,000,000	10,000,000	CHF 6.81	Call	USD 876.1905	Upwards to the next 4 digits (0.0001 points)	USD 920.00	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	Yes
CH1352650217	10,000,000	10,000,000	CHF 0.68	Call	USD 876.1905	Upwards to the next 4 digits (0.0001 points)	USD 920.00	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	USDSOFR=	0%	8%	+4.50%	Open End	100	Yes
CH1352650225	10,000,000	10,000,000	CHF 6.38	Call	USD 880.9524	Upwards to the next 4 digits (0.0001 points)	USD 925.00	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	Yes
CH1352650233	10,000,000	10,000,000	CHF 0.64	Call	USD 880.9524	Upwards to the next 4 digits (0.0001 points)	USD 925.00	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	USDSOFR=	0%	8%	+4.50%	Open End	100	Yes

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CH1352650241	10,000,000	10,000,000	CHF 5.94	Call	USD 885.7143	Upwards to the next 4 digits (0.0001 points)	USD 930.00	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	Yes
CH1352650258	10,000,000	10,000,000	CHF 0.59	Call	USD 885.7143	Upwards to the next 4 digits (0.0001 points)	USD 930.00	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	USDSOFR=	0%	8%	+4.50%	Open End	100	Yes
CH1352650266	10,000,000	10,000,000	CHF 5.51	Call	USD 890.4762	Upwards to the next 4 digits (0.0001 points)	USD 935.00	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	Yes
CH1352650274	10,000,000	10,000,000	CHF 0.55	Call	USD 890.4762	Upwards to the next 4 digits (0.0001 points)	USD 935.00	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	USDSOFR=	0%	8%	+4.50%	Open End	100	Yes
CH1352650282	10,000,000	10,000,000	CHF 5.08	Call	USD 895.2381	Upwards to the next 4 digits (0.0001 points)	USD 940.00	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	Yes
CH1352650290	10,000,000	10,000,000	CHF 0.51	Call	USD 895.2381	Upwards to the next 4 digits (0.0001 points)	USD 940.00	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	USDSOFR=	0%	8%	+4.50%	Open End	100	Yes
CH1352650308	10,000,000	10,000,000	CHF 4.64	Call	USD 900.0000	Upwards to the next 4 digits (0.0001 points)	USD 945.00	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	Yes
CH1352650316	10,000,000	10,000,000	CHF 0.46	Call	USD 900.0000	Upwards to the next 4 digits	USD 945.00	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	USDSOFR=	0%	8%	+4.50%	Open End	100	Yes

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						(0.0001 points)		points)											
CH1352650324	10,000,000	10,000,000	CHF 5.89	Put	USD 1,015.7895	Downwards to the next 4 digits (0.0001 points)	USD 965.00	Downwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	USDSOFR=	0%	8%	-4.50%	Open End	10	No
CH1352650332	10,000,000	10,000,000	CHF 0.59	Put	USD 1,015.7895	Downwards to the next 4 digits (0.0001 points)	USD 965.00	Downwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	USDSOFR=	0%	8%	-4.50%	Open End	100	No
CH1352650340	10,000,000	10,000,000	CHF 15.95	Put	USD 1,126.3158	Downwards to the next 4 digits (0.0001 points)	USD 1,070.00	Downwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	USDSOFR=	0%	8%	-4.50%	Open End	10	No
CH1352650357	10,000,000	10,000,000	CHF 17.86	Put	USD 1,147.3684	Downwards to the next 4 digits (0.0001 points)	USD 1,090.00	Downwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	USDSOFR=	0%	8%	-4.50%	Open End	10	No
CH1352650365	10,000,000	10,000,000	CHF 0.73	Call	CHF 4.1905	Upwards to the next 4 digits (0.0001 points)	CHF 4.40	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	SARON.S	0%	8%	+4.50%	Open End	1	No
CH1352650373	10,000,000	10,000,000	CHF 0.54	Call	CHF 4.3810	Upwards to the next 4 digits (0.0001 points)	CHF 4.60	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	SARON.S	0%	8%	+4.50%	Open End	1	No
CH1352650381	10,000,000	10,000,000	CHF 0.34	Call	CHF 4.5714	Upwards to the next 4 digits (0.0001 points)	CHF 4.80	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	SARON.S	0%	8%	+4.50%	Open End	1	No

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CH1352650399	10,000,000	10,000,000	CHF 3.48	Call	USD 259.0909	Upwards to the next 4 digits (0.0001 points)	USD 285.00	Upwards to the next 2 digits (0.01 points)	0%	20%	10%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	Yes
CH1352650407	10,000,000	10,000,000	CHF 1.87	Call	USD 176.7442	Upwards to the next 4 digits (0.0001 points)	USD 190.00	Upwards to the next 2 digits (0.01 points)	0%	20%	7.50%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	Yes
CH1352650415	10,000,000	10,000,000	CHF 0.11	Call	USD 9.0909	Upwards to the next 4 digits (0.0001 points)	USD 10.00	Upwards to the next 2 digits (0.01 points)	0%	20%	10%	100%	USDSOFR=	0%	8%	+8%	Open End	10	Yes
CH1352650423	10,000,000	10,000,000	CHF 2.25	Call	CHF 214.2857	Upwards to the next 4 digits (0.0001 points)	CHF 225.00	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	SARON.S	0%	8%	+4.50%	Open End	10	No
CH1352650431	10,000,000	10,000,000	CHF 1.78	Call	CHF 219.0476	Upwards to the next 4 digits (0.0001 points)	CHF 230.00	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	SARON.S	0%	8%	+4.50%	Open End	10	No
CH1352650449	10,000,000	10,000,000	CHF 1.55	Call	EUR 163.4615	Upwards to the next 4 digits (0.0001 points)	EUR 170.00	Upwards to the next 2 digits (0.01 points)	0%	20%	4%	100%	EURIBOR1MD=	0%	8%	+4.50%	Open End	10	No
CH1352650456	10,000,000	10,000,000	CHF 0.37	Call	CHF 28.1818	Upwards to the next 4 digits (0.0001 points)	CHF 31.00	Upwards to the next 2 digits (0.01 points)	0%	20%	10%	100%	SARON.S	0%	8%	+4.50%	Open End	10	No
CH1352650464	10,000,000	10,000,000	CHF 0.38	Call	CHF 219.0476	Upwards to the next 4 digits	CHF 230.00	Upwards to the next 2 digits (0.01	0%	20%	5%	100%	SARON.S	0%	8%	+4.50%	Open End	50	No

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						(0.0001 points)		points)											
CH1352650472	10,000,000	10,000,000	CHF 0.29	Put	EUR 35.7895	Downwards to the next 4 digits (0.0001 points)	EUR 34.00	Downwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	EURIBOR1 MD=	0%	8%	-4.50%	Open End	10	No
CH1352650480	10,000,000	10,000,000	CHF 3.30	Call	CHF 247.6190	Upwards to the next 4 digits (0.0001 points)	CHF 260.00	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	SARON.S	0%	8%	+4.50%	Open End	10	No
CH1352650498	10,000,000	10,000,000	CHF 2.35	Call	CHF 257.1429	Upwards to the next 4 digits (0.0001 points)	CHF 270.00	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	SARON.S	0%	8%	+4.50%	Open End	10	No
CH1352650506	10,000,000	10,000,000	CHF 2.47	Put	CHF 305.2632	Downwards to the next 4 digits (0.0001 points)	CHF 290.00	Downwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	SARON.S	0%	8%	-4.50%	Open End	10	No
CH1352650514	10,000,000	10,000,000	CHF 0.63	Call	CHF 111.6505	Upwards to the next 4 digits (0.0001 points)	CHF 115.00	Upwards to the next 2 digits (0.01 points)	0%	20%	3%	100%	SARON.S	0%	8%	+4.50%	Open End	10	No
CH1352650522	10,000,000	10,000,000	CHF 1.39	Call	USD 745.4545	Upwards to the next 4 digits (0.0001 points)	USD 820.00	Upwards to the next 2 digits (0.01 points)	0%	20%	10%	100%	USDSOFR=	0%	8%	+4.50%	Open End	100	Yes
CH1352650530	10,000,000	10,000,000	CHF 1.23	Call	USD 763.6364	Upwards to the next 4 digits (0.0001 points)	USD 840.00	Upwards to the next 2 digits (0.01 points)	0%	20%	10%	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 on the Commencement Date	Redemption Date	Parity	SPECIFIED SECURITIES PURSUANT TO SECTION 871(m)
CH1352650548	10,000,000	10,000,000	CHF 1.06	Call	USD 781.8182	Upwards to the next 4 digits (0.0001 points)	USD 860.00	Upwards to the next 2 digits (0.01 points)	0%	20%	10%	100%	USDSOFR=	0%	8%	+4.50%	Open End	100	Yes
CH1352650555	10,000,000	10,000,000	CHF 0.90	Call	USD 800.0000	Upwards to the next 4 digits (0.0001 points)	USD 880.00	Upwards to the next 2 digits (0.01 points)	0%	20%	10%	100%	USDSOFR=	0%	8%	+4.50%	Open End	100	Yes
CH1352650563	10,000,000	10,000,000	CHF 1.13	Put	USD 1,022.2222	Downwards to the next 4 digits (0.0001 points)	USD 920.00	Downwards to the next 2 digits (0.01 points)	0%	20%	10%	100%	USDSOFR=	0%	8%	-4.50%	Open End	100	No
CH1352650571	10,000,000	10,000,000	CHF 1.33	Put	USD 1,044.4444	Downwards to the next 4 digits (0.0001 points)	USD 940.00	Downwards to the next 2 digits (0.01 points)	0%	20%	10%	100%	USDSOFR=	0%	8%	-4.50%	Open End	100	No
CH1352650589	10,000,000	10,000,000	CHF 1.53	Put	USD 1,066.6667	Downwards to the next 4 digits (0.0001 points)	USD 960.00	Downwards to the next 2 digits (0.01 points)	0%	20%	10%	100%	USDSOFR=	0%	8%	-4.50%	Open End	100	No
CH1352650597	10,000,000	10,000,000	CHF 1.73	Put	USD 1,088.8889	Downwards to the next 4 digits (0.0001 points)	USD 980.00	Downwards to the next 2 digits (0.01 points)	0%	20%	10%	100%	USDSOFR=	0%	8%	-4.50%	Open End	100	No
CH1352650605	10,000,000	10,000,000	CHF 1.72	Call	CHF 180.9524	Upwards to the next 4 digits (0.0001 points)	CHF 190.00	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	SARON.S	0%	8%	+4.50%	Open End	10	No
CH1352650613	10,000,000	10,000,000	CHF 4.40	Put	CHF 242.1053	Downwards to the next 4 digits	CHF 230.00	Downwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	SARON.S	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 on the Commencement Date	Redemption Date	Parity	SPECIFIED SECURITIES PURSUANT TO SECTION 871(m)
						(0.0001 points)		points)											
CH1352650621	10,000,000	10,000,000	CHF 0.55	Call	CHF 571.4286	Upwards to the next 4 digits (0.0001 points)	CHF 600.00	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	SARON.S	0%	8%	+4.50%	Open End	100	No
CH1352650639	10,000,000	10,000,000	CHF 0.93	Call	CHF 100.0000	Upwards to the next 4 digits (0.0001 points)	CHF 105.00	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	SARON.S	0%	8%	+4.50%	Open End	10	No
CH1352650647	10,000,000	10,000,000	CHF 2.88	Call	CHF 242.9907	Upwards to the next 4 digits (0.0001 points)	CHF 260.00	Upwards to the next 2 digits (0.01 points)	0%	20%	7%	100%	SARON.S	0%	8%	+4.50%	Open End	10	No
CH1352650654	10,000,000	10,000,000	CHF 0.91	Call	USD 163.8095	Upwards to the next 4 digits (0.0001 points)	USD 172.00	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	USDSOFR=	0%	8%	+5%	Open End	10	Yes
CH1352650662	10,000,000	10,000,000	CHF 0.09	Call	USD 163.8095	Upwards to the next 4 digits (0.0001 points)	USD 172.00	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	USDSOFR=	0%	8%	+5%	Open End	100	Yes
CH1352650670	10,000,000	10,000,000	CHF 1.05	Put	USD 185.2632	Downwards to the next 4 digits (0.0001 points)	USD 176.00	Downwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	USDSOFR=	0%	8%	-7%	Open End	10	No
CH1352650688	10,000,000	10,000,000	CHF 0.10	Put	USD 185.2632	Downwards to the next 4 digits (0.0001 points)	USD 176.00	Downwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	USDSOFR=	0%	8%	-7%	Open End	100	No

Series Number / ISIN Code	No. of Securities issued	No. of Securities	Issue Price per Security	Call / Put	Exercise Price	Capitalised Exercise Price Rounding Rule	Security Threshold on the Commencement Date	Security Threshold Rounding Rule	Minimum Security Percentage	Maximum Security Percentage	Security Percentage on the Commencement Date	Dividend Percentage	Interbank Rate 1 Screen Page	Minimum Financing Rate Percentage	Maximum Financing Rate Percentage	Financing Rate Percentage on the Commencement Date	Redemption Date	Parity	SPECIFIED SECURITIES PURSUANT TO SECTION 871(m)
CH1352650696	10,000,000	10,000,000	CHF 1.24	Put	USD 187.3684	Downwards to the next 4 digits (0.0001 points)	USD 178.00	Downwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	USDSOFR=	0%	8%	-7%	Open End	10	No
CH1352650704	10,000,000	10,000,000	CHF 0.12	Put	USD 187.3684	Downwards to the next 4 digits (0.0001 points)	USD 178.00	Downwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	USDSOFR=	0%	8%	-7%	Open End	100	No
CH1352650712	10,000,000	10,000,000	CHF 1.43	Put	USD 189.4737	Downwards to the next 4 digits (0.0001 points)	USD 180.00	Downwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	USDSOFR=	0%	8%	-7%	Open End	10	No
CH1352650720	10,000,000	10,000,000	CHF 0.14	Put	USD 189.4737	Downwards to the next 4 digits (0.0001 points)	USD 180.00	Downwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	USDSOFR=	0%	8%	-7%	Open End	100	No
CH1352650738	10,000,000	10,000,000	CHF 2.41	Call	USD 171.4286	Upwards to the next 4 digits (0.0001 points)	USD 180.00	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	Yes
CH1352650746	10,000,000	10,000,000	CHF 1.55	Call	USD 180.9524	Upwards to the next 4 digits (0.0001 points)	USD 190.00	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	Yes
CH1352650753	10,000,000	10,000,000	CHF 3.06	Put	USD 231.5789	Downwards to the next 4 digits (0.0001 points)	USD 220.00	Downwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	USDSOFR=	0%	8%	-4.50%	Open End	10	No
CH1352650761	10,000,000	10,000,000	CHF 3.44	Call	CHF 438.0952	Upwards to the next 4 digits	CHF 460.00	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	SARON.S	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 on the Commencement Date	Redemption Date	Parity	SPECIFIED SECURITIES PURSUANT TO SECTION 871(m)
						(0.0001 points)		points)											
CH1352650779	10,000,000	10,000,000	CHF 1.97	Call	USD 257.1429	Upwards to the next 4 digits (0.0001 points)	USD 270.00	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	Yes
CH1352650787	10,000,000	10,000,000	CHF 4.32	Call	CHF 428.5714	Upwards to the next 4 digits (0.0001 points)	CHF 450.00	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	SARON.S	0%	8%	+4.50%	Open End	10	No
CH1352650795	10,000,000	10,000,000	CHF 3.37	Call	CHF 438.0952	Upwards to the next 4 digits (0.0001 points)	CHF 460.00	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	SARON.S	0%	8%	+4.50%	Open End	10	No

Series Number / ISIN Code	Valoren Code	Type of Share	Share Company / Share	Share Currency	ISIN of Share	Reuters Code of Share	Share Company Website	Exchange	Exchange Website	Business Day Centre	Settlement Currency
CH1352649417	135264941	Registered	Advanced Micro Devices Inc	USD	US0079031078	AMD.OQ	www.amd.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1352649425	135264942	Registered	Advanced Micro Devices Inc	USD	US0079031078	AMD.OQ	www.amd.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1352649433	135264943	ADR	Alibaba Group Holding Ltd	USD	US01609W1027	BABA.N	www.alibabagroup.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF
CH1352649441	135264944	ADR	Alibaba Group Holding Ltd	USD	US01609W1027	BABA.N	www.alibabagroup.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF
CH1352649458	135264945	ADR	Alibaba Group Holding Ltd	USD	US01609W1027	BABA.N	www.alibabagroup.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF
CH1352649466	13526494	Class C	Alphabet Inc	USD	US02079K107	GOOG.OQ	www.abc.xyz.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	Share Company Website	Exchange	Exchange Website	Business Day Centre	Settlement Currency
	6				9						
CH1352649474	135264947	Class C	Alphabet Inc	USD	US02079K1079	GOOG.OQ	www.abc.xyz.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1352649482	135264948	Ordinary	Apple Inc	USD	US0378331005	AAPL.OQ	www.apple.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1352649490	135264949	Ordinary	Applied Materials Inc	USD	US0382221051	AMAT.OQ	www.appliedmaterials.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1352649508	135264950	Ordinary	Applied Materials Inc	USD	US0382221051	AMAT.OQ	www.appliedmaterials.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1352649516	135264951	Ordinary	Applied Materials Inc	USD	US0382221051	AMAT.OQ	www.appliedmaterials.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1352649524	135264952	Ordinary	Arista Networks Inc	USD	US0404131064	ANET.N	www.arista.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF
CH1352649532	135264953	Ordinary	Arista Networks Inc	USD	US0404131064	ANET.N	www.arista.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF
CH1352649540	135264954	Ordinary	Arista Networks Inc	USD	US0404131064	ANET.N	www.arista.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF
CH1352649557	135264955	Ordinary	Arista Networks Inc	USD	US0404131064	ANET.N	www.arista.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF
CH1352649565	135264956	Registered	Aryzta AG	CHF	CH0043238366	ARYN.S	www.aryzta.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1352649573	135264957	Registered	Avolta AG	CHF	CH0023405456	AVOL.S	www.avoltaworld.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1352649581	135264958	Registered	Avolta AG	CHF	CH0023405456	AVOL.S	www.avoltaworld.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1352649599	135264959	Registered	Bâloise Holding AG	CHF	CH0012410517	BALN.S	www.baloise.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1352649607	135264960	Registered	Barrick Gold Corp	USD	CA0679011084	GOLD.N	www.barrick.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF
CH1352649615	135264961	Registered	Barrick Gold Corp	USD	CA0679011084	GOLD.N	www.barrick.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF
CH1352649623	135264962	Registered	Bayer AG	EUR	DE000BAY0017	BAYGn.DE	www.bayer.de	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1352649631	135264963	Ordinary	The Boeing Co	USD	US0970231058	BA.N	www.boeing.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF
CH1352649649	135264964	Ordinary	Broadcom Inc	USD	US11135F101	AVGO.OQ	www.broadcom.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	Share Company Website	Exchange	Exchange Website	Business Day Centre	Settlement Currency
	4				2						
CH1352649656	135264965	Ordinary	Broadcom Inc	USD	US11135F1012	AVGO.OQ	www.broadcom.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1352649664	135264966	Ordinary	Broadcom Inc	USD	US11135F1012	AVGO.OQ	www.broadcom.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1352649672	135264967	Registered	Bucher Industries AG	CHF	CH0002432174	BUCN.S	www.bucherindustries.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1352649680	135264968	Ordinary	Cameco Corp	USD	CA13321L1085	CCJ.N	www.cameco.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF
CH1352649698	135264969	Ordinary	Cameco Corp	USD	CA13321L1085	CCJ.N	www.cameco.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF
CH1352649706	135264970	Ordinary	Cameco Corp	USD	CA13321L1085	CCJ.N	www.cameco.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF
CH1352649714	135264971	Ordinary	Cameco Corp	USD	CA13321L1085	CCJ.N	www.cameco.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF
CH1352649722	135264972	Registered	Clariant AG	CHF	CH0012142631	CLN.S	www.clariant.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1352649730	135264973	Class A	Cloudflare Inc	USD	US18915M1071	NET.N	www.cloudflare.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF
CH1352649748	135264974	Class A	Cloudflare Inc	USD	US18915M1071	NET.N	www.cloudflare.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF
CH1352649755	135264975	Registered	Cie Financiere Richemont SA	CHF	CH0210483332	CFR.S	www.richemont.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1352649763	135264976	Registered	Cie Financiere Richemont SA	CHF	CH0210483332	CFR.S	www.richemont.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1352649771	135264977	Ordinary	Costco Wholesale Corp	USD	US22160K1051	COST.OQ	www.costco.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1352649789	135264978	Ordinary	Costco Wholesale Corp	USD	US22160K1051	COST.OQ	www.costco.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1352649797	135264979	Class A	CrowdStrike Holdings Inc	USD	US22788C1053	CRWD.OQ	www.crowdstrike.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1352649805	135264980	Class A	CrowdStrike Holdings Inc	USD	US22788C1053	CRWD.OQ	www.crowdstrike.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1352649813	135264981	Class A	CrowdStrike Holdings Inc	USD	US22788C1053	CRWD.OQ	www.crowdstrike.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1352649821	135264982	Class A	CrowdStrike	USD	US22788C1053	CRWD.OQ	www.crowdstrike.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	Share Company Website	Exchange	Exchange Website	Business Day Centre	Settlement Currency
	2		Holdings Inc		3						
CH1352649839	135264983	Class A	CrowdStrike Holdings Inc	USD	US22788C1053	CRWD.OQ	www.crowdstrike.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1352649847	135264984	Ordinary	Delivery Hero SE	EUR	DE000A2E4K43	DMER.DE	www.deliveryhero.com	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1352649854	135264985	Ordinary	Delivery Hero SE	EUR	DE000A2E4K43	DMER.DE	www.deliveryhero.com	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1352649862	135264986	Ordinary	Delivery Hero SE	EUR	DE000A2E4K43	DMER.DE	www.deliveryhero.com	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1352649870	135264987	Ordinary	Delivery Hero SE	EUR	DE000A2E4K43	DMER.DE	www.deliveryhero.com	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1352649888	135264988	Registered	Deutsche Bank AG	EUR	DE0005140008	DBKGn.DE	www.db.com	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1352649896	135264989	Registered	DocMorris AG	CHF	CH0042615283	DOCM.S	www.zurrosegroup.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1352649904	135264990	Registered	DocMorris AG	CHF	CH0042615283	DOCM.S	www.zurrosegroup.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1352649920	135264992	Registered	DocMorris AG	CHF	CH0042615283	DOCM.S	www.zurrosegroup.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1352649938	135264993	Ordinary	Elmos Semiconductor SE	EUR	DE0005677108	ELGG.DE	www.elmos.com	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1352649946	135264994	Ordinary	Exxon Mobil Corp	USD	US30231G1022	XOM.N	www.exxonmobil.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF
CH1352649953	135264995	Ordinary	Galderma Group AG	CHF	CH1335392721	GALD.S	www.galderma.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1352649961	135264996	Ordinary	Galderma Group AG	CHF	CH1335392721	GALD.S	www.galderma.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1352649979	135264997	Registered	Georg Fischer AG	CHF	CH1169151003	GF.S	www.georgfischer.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1352649987	135264998	Ordinary	Gilead Sciences Inc	USD	US3755581036	GILD.OQ	www.gilead.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1352649995	135264999	Registered	Givaudan SA	CHF	CH0010645932	GIVN.S	www.givaudan.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1352650001	135265000	Registered	Givaudan SA	CHF	CH0010645932	GIVN.S	www.givaudan.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	Share Company Website	Exchange	Exchange Website	Business Day Centre	Settlement Currency
CH1352650019	135265001	Registered	Givaudan SA	CHF	CH0010645932	GIVN.S	www.givaudan.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1352650027	135265002	Ordinary	Infineon Technologies AG	EUR	DE0006231004	IFXGn.DE	www.infineon.de	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1352650035	135265003	Ordinary	Infineon Technologies AG	EUR	DE0006231004	IFXGn.DE	www.infineon.de	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1352650043	135265004	Ordinary	Infineon Technologies AG	EUR	DE0006231004	IFXGn.DE	www.infineon.de	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1352650050	135265005	Ordinary	Kering SA	EUR	FR0000121485	P RTP.PA	www.kering.com	Euronext Paris	www.euronext.com	Zurich	CHF
CH1352650068	135265006	Registered	Logitech International SA	CHF	CH0025751329	LOGN.S	www.logitech.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1352650076	135265007	Registered	Lonza Group AG	CHF	CH0013841017	LONN.S	www.lonzagroup.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1352650084	135265008	Registered	Mercedes-Benz Group AG	EUR	DE0007100000	MBGn.DE	group.mercedes-benz.com	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1352650092	135265009	Class A	Meta Platforms Inc	USD	US30303M1027	META.OQ	www.investor.fb.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1352650100	135265010	Ordinary	Moderna Inc	USD	US60770K1079	MRNA.OQ	www.modernatx.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1352650118	135265011	Ordinary	Moderna Inc	USD	US60770K1079	MRNA.OQ	www.modernatx.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1352650126	135265012	Ordinary	Moderna Inc	USD	US60770K1079	MRNA.OQ	www.modernatx.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1352650134	135265013	Ordinary	Moncler SpA	EUR	IT0004965148	MONC.MI	www.monclergroup.com	Borsa Italiana (MTA)	www.borsaitaliana.it	Zurich	CHF
CH1352650142	135265014	Ordinary	Netflix Inc	USD	US64110L1061	NFLX.OQ	www.netflix.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1352650159	135265015	Class B	Novo Nordisk A/S	DKK	DK0062498333	NOVOB.CO	www.novonordisk.com	NASDAQ Copenhagen A/S	www.nasdaqomxnordic.com	Zurich	CHF
CH1352650167	135265016	Ordinary	NVIDIA Corp	USD	US67066G1040	NVDA.OQ	www.nvidia.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1352650175	135265017	Ordinary	NVIDIA Corp	USD	US67066G1040	NVDA.OQ	www.nvidia.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	Share Company Website	Exchange	Exchange Website	Business Day Centre	Settlement Currency
CH1352650183	135265018	Ordinary	NVIDIA Corp	USD	US67066G1040	NVDA.OQ	www.nvidia.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1352650191	135265019	Ordinary	NVIDIA Corp	USD	US67066G1040	NVDA.OQ	www.nvidia.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1352650209	135265020	Ordinary	NVIDIA Corp	USD	US67066G1040	NVDA.OQ	www.nvidia.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1352650217	135265021	Ordinary	NVIDIA Corp	USD	US67066G1040	NVDA.OQ	www.nvidia.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1352650225	135265022	Ordinary	NVIDIA Corp	USD	US67066G1040	NVDA.OQ	www.nvidia.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1352650233	135265023	Ordinary	NVIDIA Corp	USD	US67066G1040	NVDA.OQ	www.nvidia.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1352650241	135265024	Ordinary	NVIDIA Corp	USD	US67066G1040	NVDA.OQ	www.nvidia.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1352650258	135265025	Ordinary	NVIDIA Corp	USD	US67066G1040	NVDA.OQ	www.nvidia.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1352650266	135265026	Ordinary	NVIDIA Corp	USD	US67066G1040	NVDA.OQ	www.nvidia.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1352650274	135265027	Ordinary	NVIDIA Corp	USD	US67066G1040	NVDA.OQ	www.nvidia.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1352650282	135265028	Ordinary	NVIDIA Corp	USD	US67066G1040	NVDA.OQ	www.nvidia.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1352650290	135265029	Ordinary	NVIDIA Corp	USD	US67066G1040	NVDA.OQ	www.nvidia.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1352650308	135265030	Ordinary	NVIDIA Corp	USD	US67066G1040	NVDA.OQ	www.nvidia.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1352650316	135265031	Ordinary	NVIDIA Corp	USD	US67066G1040	NVDA.OQ	www.nvidia.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1352650324	135265032	Ordinary	NVIDIA Corp	USD	US67066G1040	NVDA.OQ	www.nvidia.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1352650332	135265033	Ordinary	NVIDIA Corp	USD	US67066G1040	NVDA.OQ	www.nvidia.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1352650340	135265034	Ordinary	NVIDIA Corp	USD	US67066G1040	NVDA.OQ	www.nvidia.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1352650357	135265035	Ordinary	NVIDIA Corp	USD	US67066G1040	NVDA.OQ	www.nvidia.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	Share Company Website	Exchange	Exchange Website	Business Day Centre	Settlement Currency
CH1352650365	135265036	Registered	OC Oerlikon Corp AG	CHF	CH0000816824	OERL.S	www.oerlikon.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1352650373	135265037	Registered	OC Oerlikon Corp AG	CHF	CH0000816824	OERL.S	www.oerlikon.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1352650381	135265038	Registered	OC Oerlikon Corp AG	CHF	CH0000816824	OERL.S	www.oerlikon.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1352650399	135265039	Ordinary	Palo Alto Networks Inc	USD	US6974351057	PANW.OQ	www.paloaltonetworks.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1352650407	135265040	Ordinary	Qualcomm Inc	USD	US7475251036	QCOM.OQ	www.qualcomm.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1352650415	135265041	Class A	Rivian Automotive Inc	USD	US76954A1034	RIVN.OQ	www.rivian.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1352650423	135265042	Genusschein	Roche Holding AG	CHF	CH0012032048	ROG.S	www.roche.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1352650431	135265043	Genusschein	Roche Holding AG	CHF	CH0012032048	ROG.S	www.roche.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1352650449	135265044	Ordinary	SAP SE	EUR	DE0007164600	SAPG.DE	www.sap.de	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1352650456	135265045	Ordinary	Sandoz Group AG	CHF	CH1243598427	SDZ.S	www.sandoz.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1352650464	135265046	Participation Certificate	Schindler Holding AG	CHF	CH0024638196	SCHP.S	www.schindler.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1352650472	135265047	Ordinary	Shell plc	EUR	GB00BP6MXD84	SHEL.AS	www.shell.com	Euronext Amsterdam	www.euronext.com	Zurich	CHF
CH1352650480	135265048	Registered	Sonova Holding AG	CHF	CH0012549785	SOON.S	www.sonova.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1352650498	135265049	Registered	Sonova Holding AG	CHF	CH0012549785	SOON.S	www.sonova.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1352650506	135265050	Registered	Sonova Holding AG	CHF	CH0012549785	SOON.S	www.sonova.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1352650514	135265051	Registered	Sulzer AG	CHF	CH0038388911	SUN.S	www.sulzer.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1352650522	135265052	Ordinary	Super Micro Computer Inc	USD	US86800U1043	SMCI.OQ	www.supermicro.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1352650530	135265053	Ordinary	Super Micro Computer Inc	USD	US86800U1043	SMCI.OQ	www.supermicro.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	Share Company Website	Exchange	Exchange Website	Business Day Centre	Settlement Currency
CH1352650548	135265054	Ordinary	Super Micro Computer Inc	USD	US86800U1043	SMCI.OQ	www.supermicro.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1352650555	135265055	Ordinary	Super Micro Computer Inc	USD	US86800U1043	SMCI.OQ	www.supermicro.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1352650563	135265056	Ordinary	Super Micro Computer Inc	USD	US86800U1043	SMCI.OQ	www.supermicro.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1352650571	135265057	Ordinary	Super Micro Computer Inc	USD	US86800U1043	SMCI.OQ	www.supermicro.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1352650589	135265058	Ordinary	Super Micro Computer Inc	USD	US86800U1043	SMCI.OQ	www.supermicro.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1352650597	135265059	Ordinary	Super Micro Computer Inc	USD	US86800U1043	SMCI.OQ	www.supermicro.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1352650605	135265060	Ordinary	The Swatch Group AG	CHF	CH0012255151	UHR.S	www.swatchgroup.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1352650613	135265061	Ordinary	The Swatch Group AG	CHF	CH0012255151	UHR.S	www.swatchgroup.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1352650621	135265062	Registered	Swiss Life Holding AG	CHF	CH0014852781	SLHN.S	www.swisslife.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1352650639	135265063	Registered	Swiss Re AG	CHF	CH0126881561	SRENH.S	www.swissre.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1352650647	135265064	Registered	Swissquote Group Holding SA	CHF	CH0010675863	SQN.S	www.swissquote.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1352650654	135265065	Ordinary	Tesla Inc	USD	US88160R1014	TSLA.OQ	www.tesla.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1352650662	135265066	Ordinary	Tesla Inc	USD	US88160R1014	TSLA.OQ	www.tesla.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1352650670	135265067	Ordinary	Tesla Inc	USD	US88160R1014	TSLA.OQ	www.tesla.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1352650688	135265068	Ordinary	Tesla Inc	USD	US88160R1014	TSLA.OQ	www.tesla.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1352650696	135265069	Ordinary	Tesla Inc	USD	US88160R1014	TSLA.OQ	www.tesla.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1352650704	135265070	Ordinary	Tesla Inc	USD	US88160R1014	TSLA.OQ	www.tesla.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1352650712	135265071	Ordinary	Tesla Inc	USD	US88160R1014	TSLA.OQ	www.tesla.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	Share Company Website	Exchange	Exchange Website	Business Day Centre	Settlement Currency
CH1352650720	135265072	Ordinary	Tesla Inc	USD	US88160R1014	TSLA.OQ	www.tesla.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1352650738	135265073	Ordinary	Texas Instruments Inc	USD	US8825081040	TXN.OQ	www.ti.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1352650746	135265074	Ordinary	Texas Instruments Inc	USD	US8825081040	TXN.OQ	www.ti.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1352650753	135265075	Ordinary	Texas Instruments Inc	USD	US8825081040	TXN.OQ	www.ti.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1352650761	135265076	Registered	VAT Group AG	CHF	CH0311864901	VACN.S	www.vatvalve.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1352650779	135265077	Class A	Visa Inc	USD	US92826C8394	V.N	www.visa.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF
CH1352650787	135265078	Registered	Zurich Insurance Group AG	CHF	CH0011075394	ZURN.S	www.zurich.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1352650795	135265079	Registered	Zurich Insurance Group AG	CHF	CH0011075394	ZURN.S	www.zurich.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF

GENERAL PROVISIONS

The following terms apply to each series of Securities:

1. **Issuer:** BNP Paribas Issuance B.V.
2. **Guarantor:** BNP Paribas
3. **Trade Date:** 21 May 2024.
4. **Issue Date:** 22 May 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:** Capitalised Exercise Price applicable, in accordance with the OET Certificate Conditions.
- OET Website(s):
www.bnpparibasmarkets.ch
- Local Business Day Centre(s): Zurich.
- (e) **Capitalised Exercise Price Rounding Rule:** See the "Specific Provisions for each Series" above.
- (f) **Dividend Percentage:** See the "Specific Provisions for each Series" above.
- (g) **Financing Rate:**
- (i) **Interbank Rate 1 Screen Page:** See the "Specific Provisions for each Series" above.
- (ii) **Interbank Rate 1 Specified Time:** As per OET Certificate Conditions.
- (iii) **Interbank Rate 2 Screen Page:** Not applicable.
- (iv) **Interbank Rate 2 Specified Time:** Not applicable.
- (v) **Financing Rate Percentage:** See the "Specific Provisions for each Series" above.
- (vi) **Financing Rate Range:** See the "Specific Provisions for each Series" above.
- (h) **Automatic Early Redemption:** Applicable.
- (i) **Automatic Early Redemption Amount:** The Automatic Early Redemption Payout, in respect of each Certificate, shall be equal to :
- in respect of *Call* Certificates:
- $$\text{Max} \left(0; \left(\frac{\text{Final Price Early} - \text{Capitalised Exercise Price}}{\text{Parity} \times \text{Conversion Rate Early}} \right) \right);$$
- in respect of *Put* Certificates:
- $$\text{Max} \left(0; \left(\frac{\text{Capitalised Exercise Price} - \text{Final Price Early}}{\text{Parity} \times \text{Conversion Rate Early}} \right) \right).$$
- Where:
- Final Price Early** means as set out in OET Certificate Conditions.
- Capitalised Exercise Price** means as set out in OET Certificate Conditions.
- Parity** means as set out in "Specific Provisions for each Series" above;
- Conversion Rate Early** means the Conversion Rate on the relevant Automatic Early Redemption Valuation Date;
- (ii) **Automatic Early Redemption Date:** The fifth Business Days following the Valuation Date.

- (iii) **Observation Price:** 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:** The first calendar day in each month or any calendar day.
- (i) **Commencement Date:** As per OET Certificate Conditions.
- (j) **Other provisions:** Not applicable.
- 32. **Constant Leverage Securities:** Not applicable.
- 33. **Additional Disruption Events:** Applicable.
- 34. **Optional Additional Disruption Events:**
 - (a) The following Optional Additional Disruption Events apply to the Securities: Administrator/Benchmark Event
 - Increased Cost of Hedging
 - Currency Event
 - Loss of Stock Borrow
 - 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):**

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

-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 OET Certificate

Conditions.

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 OET Certificate Conditions.

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.

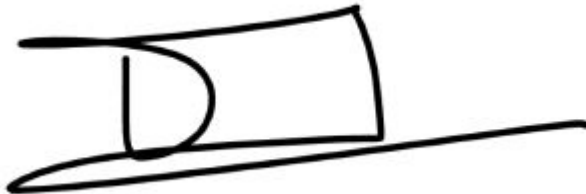
Payments on the Specified Securities are calculated by reference to Net Dividends. By purchasing a Specified Security, the parties agree that in calculating the relevant payment amount the Issuer has withheld, and the purchaser is deemed to have received 30 per cent. of any dividend equivalent payments (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 followed by a horizontal line that extends to the right and then curves slightly upwards at the end.

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 Mini Future Call or Put Certificate is an Open End Turbo ("OET") Certificate being a leveraged security with no fixed term, which gives investors a level of exposure from moderate to high to the price and performance of the relevant 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 higher than the Capitalised Exercise Price in respect of Call Certificates and lower than the Capitalised Exercise Price in respect of Put Certificates). Both the Capitalised Exercise Price and the Security Threshold are adjusted by the Calculation Agent on a daily basis according to the cost of financing (the "Financing Rate").

The closer the value of Security Threshold to the level of the Underlying 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 between zero and their residual value 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	"Mini Future" Certificates relating to a Share		
B.5	Issue Date	22 May 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
CH1352649417	Advanced Micro Devices Inc	CHF 2.29	CHF	Open End
CH1352649425	Advanced Micro Devices Inc	CHF 1.88	CHF	Open End

Series Number / ISIN Code	Share Company / Share	Issue Price per Security	Settlement Currency	Redemption Date
CH1352649433	Alibaba Group Holding Ltd	CHF 1.21	CHF	Open End
CH1352649441	Alibaba Group Holding Ltd	CHF 1.04	CHF	Open End
CH1352649458	Alibaba Group Holding Ltd	CHF 0.88	CHF	Open End
CH1352649466	Alphabet Inc	CHF 1.49	CHF	Open End
CH1352649474	Alphabet Inc	CHF 2.46	CHF	Open End
CH1352649482	Apple Inc	CHF 1.33	CHF	Open End
CH1352649490	Applied Materials Inc	CHF 3.46	CHF	Open End
CH1352649508	Applied Materials Inc	CHF 2.63	CHF	Open End
CH1352649516	Applied Materials Inc	CHF 4.26	CHF	Open End
CH1352649524	Arista Networks Inc	CHF 6.09	CHF	Open End
CH1352649532	Arista Networks Inc	CHF 5.30	CHF	Open End
CH1352649540	Arista Networks Inc	CHF 4.51	CHF	Open End
CH1352649557	Arista Networks Inc	CHF 6.29	CHF	Open End
CH1352649565	Aryzta AG	CHF 0.20	CHF	Open End
CH1352649573	Avolta AG	CHF 0.31	CHF	Open End
CH1352649581	Avolta AG	CHF 0.80	CHF	Open End
CH1352649599	Bâloise Holding AG	CHF 1.45	CHF	Open End
CH1352649607	Barrick Gold Corp	CHF 1.43	CHF	Open End
CH1352649615	Barrick Gold Corp	CHF 1.55	CHF	Open End
CH1352649623	Bayer AG	CHF 0.30	CHF	Open End
CH1352649631	The Boeing Co	CHF 1.41	CHF	Open End
CH1352649649	Broadcom Inc	CHF 1.59	CHF	Open End
CH1352649656	Broadcom Inc	CHF 1.16	CHF	Open End
CH1352649664	Broadcom Inc	CHF 1.99	CHF	Open End
CH1352649672	Bucher Industries AG	CHF 0.23	CHF	Open End
CH1352649680	Cameco Corp	CHF 0.76	CHF	Open End
CH1352649698	Cameco Corp	CHF 0.59	CHF	Open End
CH1352649706	Cameco Corp	CHF 0.77	CHF	Open End
CH1352649714	Cameco Corp	CHF 0.97	CHF	Open End
CH1352649722	Clariant AG	CHF 1.92	CHF	Open End
CH1352649730	Cloudflare Inc	CHF 0.92	CHF	Open End
CH1352649748	Cloudflare Inc	CHF 0.75	CHF	Open End
CH1352649755	Cie Financiere Richemont SA	CHF 1.63	CHF	Open End
CH1352649763	Cie Financiere Richemont SA	CHF 1.15	CHF	Open End
CH1352649771	Costco Wholesale Corp	CHF 10.26	CHF	Open End
CH1352649789	Costco Wholesale Corp	CHF 13.63	CHF	Open End
CH1352649797	CrowdStrike Holdings Inc	CHF 5.73	CHF	Open End
CH1352649805	CrowdStrike Holdings Inc	CHF 4.90	CHF	Open End
CH1352649813	CrowdStrike Holdings Inc	CHF 4.07	CHF	Open End
CH1352649821	CrowdStrike Holdings Inc	CHF 5.02	CHF	Open End
CH1352649839	CrowdStrike Holdings Inc	CHF 6.03	CHF	Open End
CH1352649847	Delivery Hero SE	CHF 0.58	CHF	Open End
CH1352649854	Delivery Hero SE	CHF 0.39	CHF	Open End
CH1352649862	Delivery Hero SE	CHF 0.20	CHF	Open End
CH1352649870	Delivery Hero SE	CHF 0.30	CHF	Open End
CH1352649888	Deutsche Bank AG	CHF 1.16	CHF	Open End
CH1352649896	DocMorris AG	CHF 1.26	CHF	Open End
CH1352649904	DocMorris AG	CHF 0.66	CHF	Open End
CH1352649920	DocMorris AG	CHF 0.87	CHF	Open End

Series Number / ISIN Code	Share Company / Share	Issue Price per Security	Settlement Currency	Redemption Date
CH1352649938	Elmos Semiconductor SE	CHF 0.78	CHF	Open End
CH1352649946	Exxon Mobil Corp	CHF 0.82	CHF	Open End
CH1352649953	Galderma Group AG	CHF 0.33	CHF	Open End
CH1352649961	Galderma Group AG	CHF 0.23	CHF	Open End
CH1352649979	Georg Fischer AG	CHF 0.64	CHF	Open End
CH1352649987	Gilead Sciences Inc	CHF 0.67	CHF	Open End
CH1352649995	Givaudan SA	CHF 0.40	CHF	Open End
CH1352650001	Givaudan SA	CHF 0.30	CHF	Open End
CH1352650019	Givaudan SA	CHF 0.85	CHF	Open End
CH1352650027	Infineon Technologies AG	CHF 4.07	CHF	Open End
CH1352650035	Infineon Technologies AG	CHF 3.12	CHF	Open End
CH1352650043	Infineon Technologies AG	CHF 2.17	CHF	Open End
CH1352650050	Kering SA	CHF 0.35	CHF	Open End
CH1352650068	Logitech International SA	CHF 1.07	CHF	Open End
CH1352650076	Lonza Group AG	CHF 0.40	CHF	Open End
CH1352650084	Mercedes-Benz Group AG	CHF 0.61	CHF	Open End
CH1352650092	Meta Platforms Inc	CHF 3.38	CHF	Open End
CH1352650100	Moderna Inc	CHF 2.82	CHF	Open End
CH1352650118	Moderna Inc	CHF 2	CHF	Open End
CH1352650126	Moderna Inc	CHF 1.58	CHF	Open End
CH1352650134	Moncler SpA	CHF 5.83	CHF	Open End
CH1352650142	Netflix Inc	CHF 0.62	CHF	Open End
CH1352650159	Novo Nordisk A/S	CHF 1.41	CHF	Open End
CH1352650167	NVIDIA Corp	CHF 7.68	CHF	Open End
CH1352650175	NVIDIA Corp	CHF 0.77	CHF	Open End
CH1352650183	NVIDIA Corp	CHF 7.24	CHF	Open End
CH1352650191	NVIDIA Corp	CHF 0.72	CHF	Open End
CH1352650209	NVIDIA Corp	CHF 6.81	CHF	Open End
CH1352650217	NVIDIA Corp	CHF 0.68	CHF	Open End
CH1352650225	NVIDIA Corp	CHF 6.38	CHF	Open End
CH1352650233	NVIDIA Corp	CHF 0.64	CHF	Open End
CH1352650241	NVIDIA Corp	CHF 5.94	CHF	Open End
CH1352650258	NVIDIA Corp	CHF 0.59	CHF	Open End
CH1352650266	NVIDIA Corp	CHF 5.51	CHF	Open End
CH1352650274	NVIDIA Corp	CHF 0.55	CHF	Open End
CH1352650282	NVIDIA Corp	CHF 5.08	CHF	Open End
CH1352650290	NVIDIA Corp	CHF 0.51	CHF	Open End
CH1352650308	NVIDIA Corp	CHF 4.64	CHF	Open End
CH1352650316	NVIDIA Corp	CHF 0.46	CHF	Open End
CH1352650324	NVIDIA Corp	CHF 5.89	CHF	Open End
CH1352650332	NVIDIA Corp	CHF 0.59	CHF	Open End
CH1352650340	NVIDIA Corp	CHF 15.95	CHF	Open End
CH1352650357	NVIDIA Corp	CHF 17.86	CHF	Open End
CH1352650365	OC Oerlikon Corp AG	CHF 0.73	CHF	Open End
CH1352650373	OC Oerlikon Corp AG	CHF 0.54	CHF	Open End
CH1352650381	OC Oerlikon Corp AG	CHF 0.34	CHF	Open End
CH1352650399	Palo Alto Networks Inc	CHF 3.48	CHF	Open End
CH1352650407	Qualcomm Inc	CHF 1.87	CHF	Open End
CH1352650415	Rivian Automotive Inc	CHF 0.11	CHF	Open End

Series Number / ISIN Code	Share Company / Share	Issue Price per Security	Settlement Currency	Redemption Date
CH1352650423	Roche Holding AG	CHF 2.25	CHF	Open End
CH1352650431	Roche Holding AG	CHF 1.78	CHF	Open End
CH1352650449	SAP SE	CHF 1.55	CHF	Open End
CH1352650456	Sandoz Group AG	CHF 0.37	CHF	Open End
CH1352650464	Schindler Holding AG	CHF 0.38	CHF	Open End
CH1352650472	Shell plc	CHF 0.29	CHF	Open End
CH1352650480	Sonova Holding AG	CHF 3.30	CHF	Open End
CH1352650498	Sonova Holding AG	CHF 2.35	CHF	Open End
CH1352650506	Sonova Holding AG	CHF 2.47	CHF	Open End
CH1352650514	Sulzer AG	CHF 0.63	CHF	Open End
CH1352650522	Super Micro Computer Inc	CHF 1.39	CHF	Open End
CH1352650530	Super Micro Computer Inc	CHF 1.23	CHF	Open End
CH1352650548	Super Micro Computer Inc	CHF 1.06	CHF	Open End
CH1352650555	Super Micro Computer Inc	CHF 0.90	CHF	Open End
CH1352650563	Super Micro Computer Inc	CHF 1.13	CHF	Open End
CH1352650571	Super Micro Computer Inc	CHF 1.33	CHF	Open End
CH1352650589	Super Micro Computer Inc	CHF 1.53	CHF	Open End
CH1352650597	Super Micro Computer Inc	CHF 1.73	CHF	Open End
CH1352650605	The Swatch Group AG	CHF 1.72	CHF	Open End
CH1352650613	The Swatch Group AG	CHF 4.40	CHF	Open End
CH1352650621	Swiss Life Holding AG	CHF 0.55	CHF	Open End
CH1352650639	Swiss Re AG	CHF 0.93	CHF	Open End
CH1352650647	Swissquote Group Holding SA	CHF 2.88	CHF	Open End
CH1352650654	Tesla Inc	CHF 0.91	CHF	Open End
CH1352650662	Tesla Inc	CHF 0.09	CHF	Open End
CH1352650670	Tesla Inc	CHF 1.05	CHF	Open End
CH1352650688	Tesla Inc	CHF 0.10	CHF	Open End
CH1352650696	Tesla Inc	CHF 1.24	CHF	Open End
CH1352650704	Tesla Inc	CHF 0.12	CHF	Open End
CH1352650712	Tesla Inc	CHF 1.43	CHF	Open End
CH1352650720	Tesla Inc	CHF 0.14	CHF	Open End
CH1352650738	Texas Instruments Inc	CHF 2.41	CHF	Open End
CH1352650746	Texas Instruments Inc	CHF 1.55	CHF	Open End
CH1352650753	Texas Instruments Inc	CHF 3.06	CHF	Open End
CH1352650761	VAT Group AG	CHF 3.44	CHF	Open End
CH1352650779	Visa Inc	CHF 1.97	CHF	Open End
CH1352650787	Zurich Insurance Group AG	CHF 4.32	CHF	Open End
CH1352650795	Zurich Insurance Group AG	CHF 3.37	CHF	Open End