

**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 27 OCTOBER 2023

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

Legal entity identifier (LEI): 7245009UXRIGIRYOBR48

**BNP Paribas**  
(incorporated in France)  
(as Guarantor)

Legal entity identifier (LEI): R0MUWSFPU8MPRO8K5P83

(Note, Warrant and Certificate Programme)

### "Knock-Out Warrant" Certificates relating to a Share

SSPA product type: Knock-Out Warrant (2200)

**BNP Paribas 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](http://www.bnpparibasmarkets.ch) or any other website specified in the applicable Final Terms.

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

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

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

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

**SPECIFIC PROVISIONS FOR EACH SERIES**

Series Number / ISIN Code	No. of Securities issued	No. of Securities	Issue Price per Security	Call / Put	Exercise Price	Capitalised Exercise Price Rounding Rule	Security Threshold on the Commencement Date	Security Threshold Rounding Rule	Minimum Security Percentage	Maximum Security Percentage	Security Percentage on the Commencement Date	Dividend Percentage	Interbank Rate 1 Screen Page	Minimum Financing Rate Percentage	Maximum Financing Rate Percentage	Financing Rate Percentage	Redemption Date	Parity	SPECIFIED SECURITIES PURSUANT TO SECTION 871(m)
CH1302906271	10,000,000	10,000,000	CHF 0.99	Put	USD 100.000	Downwards to the next 3 digits (0.0010 points)	USD 100.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	-4.50%	Open End	10	No
CH1302906289	10,000,000	10,000,000	CHF 0.12	Put	CHF 30.000	Downwards to the next 3 digits (0.0010 points)	CHF 30.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	SARON.S	0%	8%	-4.50%	Open End	5	No
CH1302906297	10,000,000	10,000,000	CHF 0.49	Put	USD 100.000	Downwards to the next 3 digits (0.0010 points)	USD 100.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	-4.50%	Open End	10	No
CH1302906305	10,000,000	10,000,000	CHF 0.41	Call	EUR 350.000	Upwards to the next 3 digits (0.0010 points)	EUR 350.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	+4.50%	Open End	100	No
CH1302906313	10,000,000	10,000,000	CHF 0.12	Call	EUR 380.000	Upwards to the next 3 digits (0.0010 points)	EUR 380.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	+4.50%	Open End	100	No
CH1302906321	10,000,000	10,000,000	CHF 0.36	Call	CHF 30.000	Upwards to the next 3 digits (0.0010 points)	CHF 30.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	SARON.S	0%	8%	+4.50%	Open End	10	No
CH1302906339	10,000,000	10,000,000	CHF 0.16	Call	CHF 32.000	Upwards to the next 3 digits (0.0010 points)	CHF 32.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	SARON.S	0%	8%	+4.50%	Open End	10	No

Series Number / ISIN Code	No. of Securities issued	No. of Securities	Issue Price per Security	Call / Put	Exercise Price	Capitalised Exercise Price Rounding Rule	Security Threshold on the Commencement Date	Security Threshold Rounding Rule	Minimum Security Percentage	Maximum Security Percentage	Security Percentage on the Commencement Date	Dividend Percentage	Interbank Rate 1 Screen Page	Minimum Financing Rate Percentage	Maximum Financing Rate Percentage	Financing Rate Percentage	Redemption Date	Parity	SPECIFIED SECURITIES PURSUANT TO SECTION 871(m)
CH1302906347	10,000,000	10,000,000	CHF 0.73	Call	EUR 160.000	Upwards to the next 3 digits (0.0010 points)	EUR 160.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	+4.50%	Open End	10	No
CH1302906354	10,000,000	10,000,000	CHF 2.15	Call	USD 500.000	Upwards to the next 3 digits (0.0010 points)	USD 500.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	Yes
CH1302906362	10,000,000	10,000,000	CHF 1.51	Call	EUR 500.000	Upwards to the next 3 digits (0.0010 points)	EUR 500.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	+4.50%	Open End	100	No
CH1302906370	10,000,000	10,000,000	CHF 0.86	Put	EUR 750.000	Downwards to the next 3 digits (0.0010 points)	EUR 750.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	-4.50%	Open End	100	No
CH1302906388	10,000,000	10,000,000	CHF 1.33	Put	EUR 800.000	Downwards to the next 3 digits (0.0010 points)	EUR 800.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	-4.50%	Open End	100	No
CH1302906396	10,000,000	10,000,000	CHF 0.53	Call	EUR 120.000	Upwards to the next 3 digits (0.0010 points)	EUR 120.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	+4.50%	Open End	10	No
CH1302906404	10,000,000	10,000,000	CHF 0.15	Call	USD 80.000	Upwards to the next 3 digits (0.0010 points)	USD 80.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	+8%	Open End	10	No
CH1302906412	10,000,000	10,000,000	CHF 0.50	Put	USD 130.000	Downwards to the next 3 digits	USD 130.000	Downwards to the next 3 digits	N/A	N/A	0%	100%	USDSOFR=	0%	8%	-4.50%	Open End	10	No

Series Number / ISIN Code	No. of Securities issued	No. of Securities	Issue Price per Security	Call / Put	Exercise Price	Capitalised Exercise Price Rounding Rule	Security Threshold on the Commencement Date	Security Threshold Rounding Rule	Minimum Security Percentage	Maximum Security Percentage	Security Percentage on the Commencement Date	Dividend Percentage	Interbank Rate 1 Screen Page	Minimum Financing Rate Percentage	Maximum Financing Rate Percentage	Financing Rate Percentage	Redemption Date	Parity	SPECIFIED SECURITIES PURSUANT TO SECTION 871(m)
						(0.0010 points)		(0.0010 points)											
CH1302906420	10,000,000	10,000,000	CHF 0.95	Put	USD 135.000	Downwards to the next 3 digits (0.0010 points)	USD 135.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	-4.50%	Open End	10	No
CH1302906438	10,000,000	10,000,000	CHF 0.78	Put	USD 124.000	Downwards to the next 3 digits (0.0010 points)	USD 124.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	-4.50%	Open End	5	No
CH1302906446	10,000,000	10,000,000	CHF 0.63	Put	USD 150.000	Downwards to the next 3 digits (0.0010 points)	USD 150.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	-4.50%	Open End	10	No
CH1302906453	10,000,000	10,000,000	CHF 1.14	Call	USD 260.000	Upwards to the next 3 digits (0.0010 points)	USD 260.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	Yes
CH1302906461	10,000,000	10,000,000	CHF 0.48	Put	USD 175.000	Downwards to the next 3 digits (0.0010 points)	USD 175.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	-4.50%	Open End	10	No
CH1302906479	10,000,000	10,000,000	CHF 0.55	Put	USD 135.000	Downwards to the next 3 digits (0.0010 points)	USD 135.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	-4.50%	Open End	10	No
CH1302906487	10,000,000	10,000,000	CHF 0.10	Call	EUR 20.000	Upwards to the next 3 digits (0.0010 points)	EUR 20.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	+4.50%	Open End	10	No

Series Number / ISIN Code	No. of Securities issued	No. of Securities	Issue Price per Security	Call / Put	Exercise Price	Capitalised Exercise Price Rounding Rule	Security Threshold on the Commencement Date	Security Threshold Rounding Rule	Minimum Security Percentage	Maximum Security Percentage	Security Percentage on the Commencement Date	Dividend Percentage	Interbank Rate 1 Screen Page	Minimum Financing Rate Percentage	Maximum Financing Rate Percentage	Financing Rate Percentage	Redemption Date	Parity	SPECIFIED SECURITIES PURSUANT TO SECTION 871(m)
CH1302906495	10,000,000	10,000,000	CHF 0.32	Call	EUR 85.000	Upwards to the next 3 digits (0.0010 points)	EUR 85.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	+4.50%	Open End	10	No
CH1302906503	10,000,000	10,000,000	CHF 1.10	Put	EUR 100.000	Downwards to the next 3 digits (0.0010 points)	EUR 100.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	-4.50%	Open End	10	No
CH1302906511	10,000,000	10,000,000	CHF 0.27	Put	GBP 560.000	Downwards to the next 3 digits (0.0010 points)	GBP 560.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	SONIAOSR =	0%	8%	-4.50%	Open End	1	No
CH1302906529	10,000,000	10,000,000	CHF 0.10	Put	CHF 70.000	Downwards to the next 3 digits (0.0010 points)	CHF 70.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	SARON.S	0%	8%	-4.50%	Open End	100	No
CH1302906537	10,000,000	10,000,000	CHF 1.69	Call	CHF 1,200.000	Upwards to the next 3 digits (0.0010 points)	CHF 1,200.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	SARON.S	0%	8%	+4.50%	Open End	100	No
CH1302906545	10,000,000	10,000,000	CHF 0.13	Put	EUR 42.000	Downwards to the next 3 digits (0.0010 points)	EUR 42.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	-4.50%	Open End	10	No
CH1302906552	10,000,000	10,000,000	CHF 0.41	Put	EUR 45.000	Downwards to the next 3 digits (0.0010 points)	EUR 45.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	-4.50%	Open End	10	No
CH1302906560	10,000,000	10,000,000	CHF 0.13	Put	EUR 42.000	Downwards to the next 3 digits	EUR 42.000	Downwards to the next 3 digits	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	-4.50%	Open End	10	No

Series Number / ISIN Code	No. of Securities issued	No. of Securities	Issue Price per Security	Call / Put	Exercise Price	Capitalised Exercise Price Rounding Rule	Security Threshold on the Commencement Date	Security Threshold Rounding Rule	Minimum Security Percentage	Maximum Security Percentage	Security Percentage on the Commencement Date	Dividend Percentage	Interbank Rate 1 Screen Page	Minimum Financing Rate Percentage	Maximum Financing Rate Percentage	Financing Rate Percentage	Redemption Date	Parity	SPECIFIED SECURITIES PURSUANT TO SECTION 871(m)
						(0.0010 points)		(0.0010 points)											
CH1302906578	10,000,000	10,000,000	CHF 1.36	Call	USD 80.000	Upwards to the next 3 digits (0.0010 points)	USD 80.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	No
CH1302906586	10,000,000	10,000,000	CHF 0.46	Call	USD 90.000	Upwards to the next 3 digits (0.0010 points)	USD 90.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	No
CH1302906594	10,000,000	10,000,000	CHF 0.43	Put	USD 100.000	Downwards to the next 3 digits (0.0010 points)	USD 100.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	-4.50%	Open End	10	No
CH1302906602	10,000,000	10,000,000	CHF 0.70	Put	USD 100.000	Downwards to the next 3 digits (0.0010 points)	USD 100.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	-4.50%	Open End	10	No
CH1302906610	10,000,000	10,000,000	CHF 1.13	Put	USD 2,900.000	Downwards to the next 3 digits (0.0010 points)	USD 2,900.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	-4.50%	Open End	100	No
CH1302906628	10,000,000	10,000,000	CHF 2.03	Put	USD 3,000.000	Downwards to the next 3 digits (0.0010 points)	USD 3,000.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	-4.50%	Open End	100	No
CH1302906636	10,000,000	10,000,000	CHF 1.43	Put	USD 260.000	Downwards to the next 3 digits (0.0010 points)	USD 260.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	-4.50%	Open End	10	No



Series Number / ISIN Code	No. of Securities issued	No. of Securities	Issue Price per Security	Call / Put	Exercise Price	Capitalised Exercise Price Rounding Rule	Security Threshold on the Commencement Date	Security Threshold Rounding Rule	Minimum Security Percentage	Maximum Security Percentage	Security Percentage on the Commencement Date	Dividend Percentage	Interbank Rate 1 Screen Page	Minimum Financing Rate Percentage	Maximum Financing Rate Percentage	Financing Rate Percentage	Redemption Date	Parity	SPECIFIED SECURITIES PURSUANT TO SECTION 871(m)
CH1302906644	10,000,000	10,000,000	CHF 0.13	Put	USD 25.000	Downwards to the next 3 digits (0.0010 points)	USD 25.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	-4.50%	Open End	10	No
CH1302906651	10,000,000	10,000,000	CHF 0.42	Put	USD 160.000	Downwards to the next 3 digits (0.0010 points)	USD 160.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	-4.50%	Open End	10	No
CH1302906669	10,000,000	10,000,000	CHF 0.18	Call	USD 54.000	Upwards to the next 3 digits (0.0010 points)	USD 54.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	Yes
CH1302906677	10,000,000	10,000,000	CHF 0.32	Put	CHF 108.000	Downwards to the next 3 digits (0.0010 points)	CHF 108.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	SARON.S	0%	8%	-4.50%	Open End	10	No
CH1302906685	10,000,000	10,000,000	CHF 0.34	Put	USD 35.000	Downwards to the next 3 digits (0.0010 points)	USD 35.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	-4.50%	Open End	10	No
CH1302906693	10,000,000	10,000,000	CHF 0.15	Put	EUR 38.000	Downwards to the next 3 digits (0.0010 points)	EUR 38.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	-4.50%	Open End	10	No
CH1302906701	10,000,000	10,000,000	CHF 0.34	Put	EUR 40.000	Downwards to the next 3 digits (0.0010 points)	EUR 40.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	-4.50%	Open End	10	No
CH1302906719	10,000,000	10,000,000	CHF 0.11	Put	CHF 32.000	Downwards to the next 3 digits	CHF 32.000	Downwards to the next 3 digits	N/A	N/A	0%	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	Redemption Date	Parity	SPECIFIED SECURITIES PURSUANT TO SECTION 871(m)
						(0.0010 points)		(0.0010 points)											
CH1302906727	10,000,000	10,000,000	CHF 1.48	Call	CHF 450.000	Upwards to the next 3 digits (0.0010 points)	CHF 450.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	SARON.S	0%	8%	+4.50%	Open End	100	No
CH1302906735	10,000,000	10,000,000	CHF 0.57	Call	CHF 540.000	Upwards to the next 3 digits (0.0010 points)	CHF 540.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	SARON.S	0%	8%	+4.50%	Open End	100	No
CH1302906743	10,000,000	10,000,000	CHF 0.38	Call	CHF 560.000	Upwards to the next 3 digits (0.0010 points)	CHF 560.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	SARON.S	0%	8%	+4.50%	Open End	100	No
CH1302906750	10,000,000	10,000,000	CHF 0.17	Call	CHF 580.000	Upwards to the next 3 digits (0.0010 points)	CHF 580.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	SARON.S	0%	8%	+4.50%	Open End	100	No
CH1302906768	10,000,000	10,000,000	CHF 1.37	Call	EUR 14.000	Upwards to the next 3 digits (0.0010 points)	EUR 14.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	+4.50%	Open End	1	No
CH1302906776	10,000,000	10,000,000	CHF 0.22	Call	EUR 10.000	Upwards to the next 3 digits (0.0010 points)	EUR 10.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	+4.50%	Open End	10	No
CH1302906784	10,000,000	10,000,000	CHF 0.27	Put	EUR 6.000	Downwards to the next 3 digits (0.0010 points)	EUR 6.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	-4.50%	Open End	1	No

Series Number / ISIN Code	No. of Securities issued	No. of Securities	Issue Price per Security	Call / Put	Exercise Price	Capitalised Exercise Price Rounding Rule	Security Threshold on the Commencement Date	Security Threshold Rounding Rule	Minimum Security Percentage	Maximum Security Percentage	Security Percentage on the Commencement Date	Dividend Percentage	Interbank Rate 1 Screen Page	Minimum Financing Rate Percentage	Maximum Financing Rate Percentage	Financing Rate Percentage	Redemption Date	Parity	SPECIFIED SECURITIES PURSUANT TO SECTION 871(m)
CH1302906792	10,000,000	10,000,000	CHF 0.34	Put	EUR 35.000	Downwards to the next 3 digits (0.0010 points)	EUR 35.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	-4.50%	Open End	10	No
CH1302906800	10,000,000	10,000,000	CHF 0.10	Call	USD 28.000	Upwards to the next 3 digits (0.0010 points)	USD 28.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	Yes
CH1302906818	10,000,000	10,000,000	CHF 1.13	Call	CHF 35.000	Upwards to the next 3 digits (0.0010 points)	CHF 35.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	SARON.S	0%	8%	+4.50%	Open End	10	No
CH1302906826	10,000,000	10,000,000	CHF 0.23	Call	CHF 44.000	Upwards to the next 3 digits (0.0010 points)	CHF 44.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	SARON.S	0%	8%	+4.50%	Open End	10	No
CH1302906834	10,000,000	10,000,000	CHF 0.17	Put	CHF 48.000	Downwards to the next 3 digits (0.0010 points)	CHF 48.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	SARON.S	0%	8%	-4.50%	Open End	10	No
CH1302906842	10,000,000	10,000,000	CHF 0.91	Put	EUR 100.000	Downwards to the next 3 digits (0.0010 points)	EUR 100.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	-4.50%	Open End	10	No
CH1302906859	10,000,000	10,000,000	CHF 0.22	Call	GBP 420.000	Upwards to the next 3 digits (0.0010 points)	GBP 420.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	SONIAOSR =	0%	8%	+4.50%	Open End	1	No
CH1302906867	10,000,000	10,000,000	CHF 0.22	Put	GBP 460.000	Downwards to the next 3 digits	GBP 460.000	Downwards to the next 3 digits	N/A	N/A	0%	100%	SONIAOSR =	0%	8%	-4.50%	Open End	1	No

Series Number / ISIN Code	No. of Securities issued	No. of Securities	Issue Price per Security	Call / Put	Exercise Price	Capitalised Exercise Price Rounding Rule	Security Threshold on the Commencement Date	Security Threshold Rounding Rule	Minimum Security Percentage	Maximum Security Percentage	Security Percentage on the Commencement Date	Dividend Percentage	Interbank Rate 1 Screen Page	Minimum Financing Rate Percentage	Maximum Financing Rate Percentage	Financing Rate Percentage	Redemption Date	Parity	SPECIFIED SECURITIES PURSUANT TO SECTION 871(m)
						(0.0010 points)		(0.0010 points)											
CH1302906875	10,000,000	10,000,000	CHF 1.32	Put	USD 310.000	Downwards to the next 3 digits (0.0010 points)	USD 310.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	-4.50%	Open End	10	No
CH1302906883	10,000,000	10,000,000	CHF 2.22	Put	USD 320.000	Downwards to the next 3 digits (0.0010 points)	USD 320.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	-4.50%	Open End	10	No
CH1302906891	10,000,000	10,000,000	CHF 0.24	Call	EUR 65.000	Upwards to the next 3 digits (0.0010 points)	EUR 65.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	+4.50%	Open End	10	No
CH1302906909	10,000,000	10,000,000	CHF 0.23	Put	EUR 70.000	Downwards to the next 3 digits (0.0010 points)	EUR 70.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	-4.50%	Open End	10	No
CH1302906917	10,000,000	10,000,000	CHF 1.19	Call	EUR 28.000	Upwards to the next 3 digits (0.0010 points)	EUR 28.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	+4.50%	Open End	1	No
CH1302906925	10,000,000	10,000,000	CHF 0.13	Put	USD 34.000	Downwards to the next 3 digits (0.0010 points)	USD 34.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	-4.50%	Open End	10	No
CH1302906933	10,000,000	10,000,000	CHF 0.23	Put	CHF 55.000	Downwards to the next 3 digits (0.0010 points)	CHF 55.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	SARON.S	0%	8%	-4.50%	Open End	10	No

Series Number / ISIN Code	No. of Securities issued	No. of Securities	Issue Price per Security	Call / Put	Exercise Price	Capitalised Exercise Price Rounding Rule	Security Threshold on the Commencement Date	Security Threshold Rounding Rule	Minimum Security Percentage	Maximum Security Percentage	Security Percentage on the Commencement Date	Dividend Percentage	Interbank Rate 1 Screen Page	Minimum Financing Rate Percentage	Maximum Financing Rate Percentage	Financing Rate Percentage	Redemption Date	Parity	SPECIFIED SECURITIES PURSUANT TO SECTION 871(m)
CH1302906941	10,000,000	10,000,000	CHF 0.19	Put	EUR 18.000	Downwards to the next 3 digits (0.0010 points)	EUR 18.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	-4.50%	Open End	10	No
CH1302906958	10,000,000	10,000,000	CHF 0.80	Call	EUR 300.000	Upwards to the next 3 digits (0.0010 points)	EUR 300.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	+4.50%	Open End	100	No
CH1302906966	10,000,000	10,000,000	CHF 0.61	Call	EUR 320.000	Upwards to the next 3 digits (0.0010 points)	EUR 320.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	+4.50%	Open End	100	No
CH1302906974	10,000,000	10,000,000	CHF 0.13	Call	EUR 370.000	Upwards to the next 3 digits (0.0010 points)	EUR 370.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	+4.50%	Open End	100	No
CH1302906982	10,000,000	10,000,000	CHF 0.15	Put	EUR 400.000	Downwards to the next 3 digits (0.0010 points)	EUR 400.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	-4.50%	Open End	100	No
CH1302906990	10,000,000	10,000,000	CHF 1.55	Call	CHF 220.000	Upwards to the next 3 digits (0.0010 points)	CHF 220.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	SARON.S	0%	8%	+4.50%	Open End	10	No
CH1302907006	10,000,000	10,000,000	CHF 2.45	Put	CHF 260.000	Downwards to the next 3 digits (0.0010 points)	CHF 260.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	SARON.S	0%	8%	-4.50%	Open End	10	No
CH1302907014	10,000,000	10,000,000	CHF 0.28	Call	USD 12.000	Upwards to the next 3 digits	USD 12.000	Upwards to the next 3 digits	N/A	N/A	0%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	Yes

Series Number / ISIN Code	No. of Securities issued	No. of Securities	Issue Price per Security	Call / Put	Exercise Price	Capitalised Exercise Price Rounding Rule	Security Threshold on the Commencement Date	Security Threshold Rounding Rule	Minimum Security Percentage	Maximum Security Percentage	Security Percentage on the Commencement Date	Dividend Percentage	Interbank Rate 1 Screen Page	Minimum Financing Rate Percentage	Maximum Financing Rate Percentage	Financing Rate Percentage	Redemption Date	Parity	SPECIFIED SECURITIES PURSUANT TO SECTION 871(m)
						(0.0010 points)		(0.0010 points)											
CH1302907022	10,000,000	10,000,000	CHF 0.10	Call	USD 14.000	Upwards to the next 3 digits (0.0010 points)	USD 14.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	Yes
CH1302907030	10,000,000	10,000,000	CHF 0.10	Call	USD 14.500	Upwards to the next 3 digits (0.0010 points)	USD 14.500	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	Yes
CH1302907048	10,000,000	10,000,000	CHF 0.10	Put	USD 16.000	Downwards to the next 3 digits (0.0010 points)	USD 16.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	-4.50%	Open End	10	No
CH1302907055	10,000,000	10,000,000	CHF 0.26	Put	USD 18.000	Downwards to the next 3 digits (0.0010 points)	USD 18.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	-4.50%	Open End	10	No
CH1302907063	10,000,000	10,000,000	CHF 0.23	Call	CHF 66.000	Upwards to the next 3 digits (0.0010 points)	CHF 66.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	SARON.S	0%	8%	+4.50%	Open End	10	No
CH1302907071	10,000,000	10,000,000	CHF 0.17	Put	CHF 70.000	Downwards to the next 3 digits (0.0010 points)	CHF 70.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	SARON.S	0%	8%	-4.50%	Open End	10	No
CH1302907089	10,000,000	10,000,000	CHF 0.73	Call	CHF 240.000	Upwards to the next 3 digits (0.0010 points)	CHF 240.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	SARON.S	0%	8%	+4.50%	Open End	100	No

Series Number / ISIN Code	No. of Securities issued	No. of Securities	Issue Price per Security	Call / Put	Exercise Price	Capitalised Exercise Price Rounding Rule	Security Threshold on the Commencement Date	Security Threshold Rounding Rule	Minimum Security Percentage	Maximum Security Percentage	Security Percentage on the Commencement Date	Dividend Percentage	Interbank Rate 1 Screen Page	Minimum Financing Rate Percentage	Maximum Financing Rate Percentage	Financing Rate Percentage	Redemption Date	Parity	SPECIFIED SECURITIES PURSUANT TO SECTION 871(m)
CH1302907097	10,000,000	10,000,000	CHF 0.53	Call	CHF 260.000	Upwards to the next 3 digits (0.0010 points)	CHF 260.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	SARON.S	0%	8%	+4.50%	Open End	100	No
CH1302907105	10,000,000	10,000,000	CHF 0.10	Put	CHF 320.000	Downwards to the next 3 digits (0.0010 points)	CHF 320.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	SARON.S	0%	8%	-4.50%	Open End	100	No
CH1302907113	10,000,000	10,000,000	CHF 0.17	Put	CHF 330.000	Downwards to the next 3 digits (0.0010 points)	CHF 330.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	SARON.S	0%	8%	-4.50%	Open End	100	No
CH1302907121	10,000,000	10,000,000	CHF 2.77	Call	EUR 150.000	Upwards to the next 3 digits (0.0010 points)	EUR 150.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	+4.50%	Open End	10	No
CH1302907139	10,000,000	10,000,000	CHF 1.83	Call	EUR 160.000	Upwards to the next 3 digits (0.0010 points)	EUR 160.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	+4.50%	Open End	10	No
CH1302907147	10,000,000	10,000,000	CHF 1.96	Put	EUR 200.000	Downwards to the next 3 digits (0.0010 points)	EUR 200.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	-4.50%	Open End	10	No
CH1302907154	10,000,000	10,000,000	CHF 1.01	Put	USD 270.000	Downwards to the next 3 digits (0.0010 points)	USD 270.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	-4.50%	Open End	10	No
CH1302907162	10,000,000	10,000,000	CHF 1.20	Call	EUR 45.000	Upwards to the next 3 digits	EUR 45.000	Upwards to the next 3 digits	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	+4.50%	Open End	10	No

Series Number / ISIN Code	No. of Securities issued	No. of Securities	Issue Price per Security	Call / Put	Exercise Price	Capitalised Exercise Price Rounding Rule	Security Threshold on the Commencement Date	Security Threshold Rounding Rule	Minimum Security Percentage	Maximum Security Percentage	Security Percentage on the Commencement Date	Dividend Percentage	Interbank Rate 1 Screen Page	Minimum Financing Rate Percentage	Maximum Financing Rate Percentage	Financing Rate Percentage	Redemption Date	Parity	SPECIFIED SECURITIES PURSUANT TO SECTION 871(m)
						(0.0010 points)		(0.0010 points)											
CH1302907170	10,000,000	10,000,000	CHF 0.35	Call	EUR 54.000	Upwards to the next 3 digits (0.0010 points)	EUR 54.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	+4.50%	Open End	10	No
CH1302907188	10,000,000	10,000,000	CHF 0.22	Put	EUR 60.000	Downwards to the next 3 digits (0.0010 points)	EUR 60.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	-4.50%	Open End	10	No
CH1302907196	10,000,000	10,000,000	CHF 0.41	Put	EUR 62.000	Downwards to the next 3 digits (0.0010 points)	EUR 62.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	-4.50%	Open End	10	No
CH1302907204	10,000,000	10,000,000	CHF 0.78	Put	USD 300.0	Downwards to the next 1 digit (0.10 points)	USD 300.0	Downwards to the next 1 digit (0.10 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	-4.50%	Open End	10	No
CH1302907212	10,000,000	10,000,000	CHF 1.23	Put	USD 305.0	Downwards to the next 1 digit (0.10 points)	USD 305.0	Downwards to the next 1 digit (0.10 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	-4.50%	Open End	10	No
CH1302907220	10,000,000	10,000,000	CHF 1.68	Put	USD 310.0	Downwards to the next 1 digit (0.10 points)	USD 310.0	Downwards to the next 1 digit (0.10 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	-4.50%	Open End	10	No
CH1302907238	10,000,000	10,000,000	CHF 0.10	Call	CHF 0.220	Upwards to the next 3 digits (0.0010 points)	CHF 0.220	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	SARON.S	0%	8%	+4.50%	Open End	0.50	No
CH1302907246	10,000,000	10,000,000	CHF 1.45	Call	USD 60.000	Upwards to the next 3 digits	USD 60.000	Upwards to the next 3 digits	N/A	N/A	0%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	Yes



Series Number / ISIN Code	No. of Securities issued	No. of Securities	Issue Price per Security	Call / Put	Exercise Price	Capitalised Exercise Price Rounding Rule	Security Threshold on the Commencement Date	Security Threshold Rounding Rule	Minimum Security Percentage	Maximum Security Percentage	Security Percentage on the Commencement Date	Dividend Percentage	Interbank Rate 1 Screen Page	Minimum Financing Rate Percentage	Maximum Financing Rate Percentage	Financing Rate Percentage	Redemption Date	Parity	SPECIFIED SECURITIES PURSUANT TO SECTION 871(m)
						(0.0010 points)		(0.0010 points)											
CH1302907253	10,000,000	10,000,000	CHF 1.76	Put	EUR 54.000	Downwards to the next 3 digits (0.0010 points)	EUR 54.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	-4.50%	Open End	1	No
CH1302907261	10,000,000	10,000,000	CHF 0.10	Call	NOK 6.000	Upwards to the next 3 digits (0.0010 points)	NOK 6.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	OINOK1MD=	0%	8%	+4.50%	Open End	1	No
CH1302907279	10,000,000	10,000,000	CHF 0.81	Put	USD 420.000	Downwards to the next 3 digits (0.0010 points)	USD 420.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	-4.50%	Open End	10	No
CH1302907287	10,000,000	10,000,000	CHF 0.82	Call	CHF 2.600	Upwards to the next 3 digits (0.0010 points)	CHF 2.600	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	SARON.S	0%	8%	+4.50%	Open End	1	No
CH1302907295	10,000,000	10,000,000	CHF 0.72	Call	CHF 2.700	Upwards to the next 3 digits (0.0010 points)	CHF 2.700	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	SARON.S	0%	8%	+4.50%	Open End	1	No
CH1302907303	10,000,000	10,000,000	CHF 0.10	Call	USD 0.400	Upwards to the next 3 digits (0.0010 points)	USD 0.400	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	+4.50%	Open End	1	No
CH1302907311	10,000,000	10,000,000	CHF 0.35	Call	EUR 50.000	Upwards to the next 3 digits (0.0010 points)	EUR 50.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	+4.50%	Open End	10	No

Series Number / ISIN Code	No. of Securities issued	No. of Securities	Issue Price per Security	Call / Put	Exercise Price	Capitalised Exercise Price Rounding Rule	Security Threshold on the Commencement Date	Security Threshold Rounding Rule	Minimum Security Percentage	Maximum Security Percentage	Security Percentage on the Commencement Date	Dividend Percentage	Interbank Rate 1 Screen Page	Minimum Financing Rate Percentage	Maximum Financing Rate Percentage	Financing Rate Percentage	Redemption Date	Parity	SPECIFIED SECURITIES PURSUANT TO SECTION 871(m)
CH1302907329	10,000,000	10,000,000	CHF 1.01	Call	USD 40.000	Upwards to the next 3 digits (0.0010 points)	USD 40.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	Yes
CH1302907337	10,000,000	10,000,000	CHF 0.12	Call	EUR 16.000	Upwards to the next 3 digits (0.0010 points)	EUR 16.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	+4.50%	Open End	10	No
CH1302907345	10,000,000	10,000,000	CHF 0.10	Put	EUR 18.000	Downwards to the next 3 digits (0.0010 points)	EUR 18.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	-4.50%	Open End	10	No
CH1302907352	10,000,000	10,000,000	CHF 0.14	Put	EUR 44.000	Downwards to the next 3 digits (0.0010 points)	EUR 44.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	-4.50%	Open End	10	No
CH1302907360	10,000,000	10,000,000	CHF 0.24	Put	EUR 45.000	Downwards to the next 3 digits (0.0010 points)	EUR 45.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	-4.50%	Open End	10	No
CH1302907378	10,000,000	10,000,000	CHF 0.88	Call	EUR 260.000	Upwards to the next 3 digits (0.0010 points)	EUR 260.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	+4.50%	Open End	10	No
CH1302907386	10,000,000	10,000,000	CHF 1.01	Put	EUR 280.000	Downwards to the next 3 digits (0.0010 points)	EUR 280.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	-4.50%	Open End	10	No
CH1302907394	10,000,000	10,000,000	CHF 0.33	Put	EUR 35.000	Downwards to the next 3 digits	EUR 35.000	Downwards to the next 3 digits	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	-4.50%	Open End	10	No

Series Number / ISIN Code	No. of Securities issued	No. of Securities	Issue Price per Security	Call / Put	Exercise Price	Capitalised Exercise Price Rounding Rule	Security Threshold on the Commencement Date	Security Threshold Rounding Rule	Minimum Security Percentage	Maximum Security Percentage	Security Percentage on the Commencement Date	Dividend Percentage	Interbank Rate 1 Screen Page	Minimum Financing Rate Percentage	Maximum Financing Rate Percentage	Financing Rate Percentage	Redemption Date	Parity	SPECIFIED SECURITIES PURSUANT TO SECTION 871(m)
						(0.0010 points)		(0.0010 points)											
CH1302907402	10,000,000	10,000,000	CHF 5.71	Call	CHF 180.000	Upwards to the next 3 digits (0.0010 points)	CHF 180.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	SARON.S	0%	8%	+4.50%	Open End	10	No
CH1302907410	10,000,000	10,000,000	CHF 1.34	Call	CHF 60.000	Upwards to the next 3 digits (0.0010 points)	CHF 60.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	SARON.S	0%	8%	+4.50%	Open End	10	No
CH1302907428	10,000,000	10,000,000	CHF 0.34	Call	CHF 70.000	Upwards to the next 3 digits (0.0010 points)	CHF 70.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	SARON.S	0%	8%	+4.50%	Open End	10	No
CH1302907436	10,000,000	10,000,000	CHF 0.66	Put	CHF 80.000	Downwards to the next 3 digits (0.0010 points)	CHF 80.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	SARON.S	0%	8%	-4.50%	Open End	10	No
CH1302907444	10,000,000	10,000,000	CHF 0.25	Put	CHF 22.000	Downwards to the next 3 digits (0.0010 points)	CHF 22.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	SARON.S	0%	8%	-4.50%	Open End	10	No
CH1302907451	10,000,000	10,000,000	CHF 1.08	Call	EUR 70.000	Upwards to the next 3 digits (0.0010 points)	EUR 70.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	+4.50%	Open End	10	No
CH1302907469	10,000,000	10,000,000	CHF 0.81	Put	EUR 90.000	Downwards to the next 3 digits (0.0010 points)	EUR 90.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	-4.50%	Open End	10	No

Series Number / ISIN Code	No. of Securities issued	No. of Securities	Issue Price per Security	Call / Put	Exercise Price	Capitalised Exercise Price Rounding Rule	Security Threshold on the Commencement Date	Security Threshold Rounding Rule	Minimum Security Percentage	Maximum Security Percentage	Security Percentage on the Commencement Date	Dividend Percentage	Interbank Rate 1 Screen Page	Minimum Financing Rate Percentage	Maximum Financing Rate Percentage	Financing Rate Percentage	Redemption Date	Parity	SPECIFIED SECURITIES PURSUANT TO SECTION 871(m)
CH1302907477	10,000,000	10,000,000	CHF 1.76	Put	EUR 100.000	Downwards to the next 3 digits (0.0010 points)	EUR 100.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	-4.50%	Open End	10	No
CH1302907485	10,000,000	10,000,000	CHF 0.25	Call	EUR 55.000	Upwards to the next 3 digits (0.0010 points)	EUR 55.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	+4.50%	Open End	10	No
CH1302907493	10,000,000	10,000,000	CHF 0.23	Put	EUR 60.000	Downwards to the next 3 digits (0.0010 points)	EUR 60.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	-4.50%	Open End	10	No
CH1302907501	10,000,000	10,000,000	CHF 0.12	Put	CHF 26.000	Downwards to the next 3 digits (0.0010 points)	CHF 26.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	SARON.S	0%	8%	-4.50%	Open End	10	No
CH1302907519	10,000,000	10,000,000	CHF 0.21	Call	EUR 200.000	Upwards to the next 3 digits (0.0010 points)	EUR 200.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	+4.50%	Open End	100	No
CH1302907527	10,000,000	10,000,000	CHF 0.10	Put	EUR 230.000	Downwards to the next 3 digits (0.0010 points)	EUR 230.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	-4.50%	Open End	100	No
CH1302907535	10,000,000	10,000,000	CHF 0.17	Put	EUR 240.000	Downwards to the next 3 digits (0.0010 points)	EUR 240.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	-4.50%	Open End	100	No
CH1302907543	10,000,000	10,000,000	CHF 0.33	Call	EUR 130.000	Upwards to the next 3 digits	EUR 130.000	Upwards to the next 3 digits	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	+4.50%	Open End	100	No

Series Number / ISIN Code	No. of Securities issued	No. of Securities	Issue Price per Security	Call / Put	Exercise Price	Capitalised Exercise Price Rounding Rule	Security Threshold on the Commencement Date	Security Threshold Rounding Rule	Minimum Security Percentage	Maximum Security Percentage	Security Percentage on the Commencement Date	Dividend Percentage	Interbank Rate 1 Screen Page	Minimum Financing Rate Percentage	Maximum Financing Rate Percentage	Financing Rate Percentage	Redemption Date	Parity	SPECIFIED SECURITIES PURSUANT TO SECTION 871(m)
						(0.0010 points)		(0.0010 points)											
CH1302907550	10,000,000	10,000,000	CHF 0.36	Put	CHF 700.000	Downwards to the next 3 digits (0.0010 points)	CHF 700.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	SARON.S	0%	8%	-4.50%	Open End	100	No
CH1302907568	10,000,000	10,000,000	CHF 0.54	Put	CHF 215.000	Downwards to the next 3 digits (0.0010 points)	CHF 215.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	SARON.S	0%	8%	-4.50%	Open End	10	No
CH1302907576	10,000,000	10,000,000	CHF 1.79	Call	USD 60.000	Upwards to the next 3 digits (0.0010 points)	USD 60.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	Yes
CH1302907584	10,000,000	10,000,000	CHF 1.34	Call	USD 65.000	Upwards to the next 3 digits (0.0010 points)	USD 65.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	Yes
CH1302907592	10,000,000	10,000,000	CHF 0.89	Call	USD 70.000	Upwards to the next 3 digits (0.0010 points)	USD 70.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	Yes
CH1302907600	10,000,000	10,000,000	CHF 0.44	Call	USD 75.000	Upwards to the next 3 digits (0.0010 points)	USD 75.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	Yes
CH1302907618	10,000,000	10,000,000	CHF 0.11	Put	EUR 16.000	Downwards to the next 3 digits (0.0010 points)	EUR 16.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	-4.50%	Open End	10	No

Series Number / ISIN Code	No. of Securities issued	No. of Securities	Issue Price per Security	Call / Put	Exercise Price	Capitalised Exercise Price Rounding Rule	Security Threshold on the Commencement Date	Security Threshold Rounding Rule	Minimum Security Percentage	Maximum Security Percentage	Security Percentage on the Commencement Date	Dividend Percentage	Interbank Rate 1 Screen Page	Minimum Financing Rate Percentage	Maximum Financing Rate Percentage	Financing Rate Percentage	Redemption Date	Parity	SPECIFIED SECURITIES PURSUANT TO SECTION 871(m)
CH1302907626	10,000,000	10,000,000	CHF 0.12	Put	CHF 270.000	Downwards to the next 3 digits (0.0010 points)	CHF 270.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	SARON.S	0%	8%	-4.50%	Open End	100	No
CH1302907634	10,000,000	10,000,000	CHF 0.22	Put	CHF 280.000	Downwards to the next 3 digits (0.0010 points)	CHF 280.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	SARON.S	0%	8%	-4.50%	Open End	100	No
CH1302907642	10,000,000	10,000,000	CHF 0.42	Put	CHF 300.000	Downwards to the next 3 digits (0.0010 points)	CHF 300.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	SARON.S	0%	8%	-4.50%	Open End	100	No
CH1302907659	10,000,000	10,000,000	CHF 0.24	Put	USD 20.000	Downwards to the next 3 digits (0.0010 points)	USD 20.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	-4.50%	Open End	10	No
CH1302907667	10,000,000	10,000,000	CHF 0.32	Call	CHF 60.000	Upwards to the next 3 digits (0.0010 points)	CHF 60.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	SARON.S	0%	8%	+4.50%	Open End	10	No
CH1302907675	10,000,000	10,000,000	CHF 1.46	Put	USD 215.000	Downwards to the next 3 digits (0.0010 points)	USD 215.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	-8%	Open End	5	No
CH1302907683	10,000,000	10,000,000	CHF 2.36	Put	USD 220.000	Downwards to the next 3 digits (0.0010 points)	USD 220.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	-8%	Open End	5	No
CH1302907691	10,000,000	10,000,000	CHF 2.75	Call	USD 110.000	Upwards to the next 3 digits	USD 110.000	Upwards to the next 3 digits	N/A	N/A	0%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	Yes

Series Number / ISIN Code	No. of Securities issued	No. of Securities	Issue Price per Security	Call / Put	Exercise Price	Capitalised Exercise Price Rounding Rule	Security Threshold on the Commencement Date	Security Threshold Rounding Rule	Minimum Security Percentage	Maximum Security Percentage	Security Percentage on the Commencement Date	Dividend Percentage	Interbank Rate 1 Screen Page	Minimum Financing Rate Percentage	Maximum Financing Rate Percentage	Financing Rate Percentage	Redemption Date	Parity	SPECIFIED SECURITIES PURSUANT TO SECTION 871(m)
						(0.0010 points)		(0.0010 points)											
CH1302907709	10,000,000	10,000,000	CHF 0.39	Put	USD 145.000	Downwards to the next 3 digits (0.0010 points)	USD 145.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	-4.50%	Open End	10	No
CH1302907717	10,000,000	10,000,000	CHF 0.10	Put	EUR 19.000	Downwards to the next 3 digits (0.0010 points)	EUR 19.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	-4.50%	Open End	10	No
CH1302907725	10,000,000	10,000,000	CHF 0.40	Call	USD 30.000	Upwards to the next 3 digits (0.0010 points)	USD 30.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	Yes
CH1302907733	10,000,000	10,000,000	CHF 0.93	Put	CHF 330.000	Downwards to the next 3 digits (0.0010 points)	CHF 330.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	SARON.S	0%	8%	-4.50%	Open End	10	No
CH1302907741	10,000,000	10,000,000	CHF 0.61	Put	EUR 40.000	Downwards to the next 3 digits (0.0010 points)	EUR 40.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	-4.50%	Open End	10	No
CH1302907758	10,000,000	10,000,000	CHF 0.10	Call	EUR 19.000	Upwards to the next 3 digits (0.0010 points)	EUR 19.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	+4.50%	Open End	10	No
CH1302907766	10,000,000	10,000,000	CHF 0.20	Put	EUR 22.000	Downwards to the next 3 digits (0.0010 points)	EUR 22.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	-4.50%	Open End	10	No

Series Number / ISIN Code	No. of Securities issued	No. of Securities	Issue Price per Security	Call / Put	Exercise Price	Capitalised Exercise Price Rounding Rule	Security Threshold on the Commencement Date	Security Threshold Rounding Rule	Minimum Security Percentage	Maximum Security Percentage	Security Percentage on the Commencement Date	Dividend Percentage	Interbank Rate 1 Screen Page	Minimum Financing Rate Percentage	Maximum Financing Rate Percentage	Financing Rate Percentage	Redemption Date	Parity	SPECIFIED SECURITIES PURSUANT TO SECTION 871(m)
CH1302907774	10,000,000	10,000,000	CHF 0.96	Put	EUR 110.000	Downwards to the next 3 digits (0.0010 points)	EUR 110.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	-4.50%	Open End	10	No
CH1302907782	10,000,000	10,000,000	CHF 0.95	Put	EUR 120.000	Downwards to the next 3 digits (0.0010 points)	EUR 120.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	-4.50%	Open End	10	No
CH1302907790	10,000,000	10,000,000	CHF 0.91	Call	USD 70.000	Upwards to the next 3 digits (0.0010 points)	USD 70.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	Yes
CH1302907808	10,000,000	10,000,000	CHF 0.72	Call	CHF 2.500	Upwards to the next 3 digits (0.0010 points)	CHF 2.500	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	SARON.S	0%	8%	+4.50%	Open End	1	No
CH1302907816	10,000,000	10,000,000	CHF 0.62	Call	CHF 2.600	Upwards to the next 3 digits (0.0010 points)	CHF 2.600	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	SARON.S	0%	8%	+4.50%	Open End	1	No
CH1302907824	10,000,000	10,000,000	CHF 0.53	Call	CHF 2.700	Upwards to the next 3 digits (0.0010 points)	CHF 2.700	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	SARON.S	0%	8%	+4.50%	Open End	1	No
CH1302907832	10,000,000	10,000,000	CHF 0.42	Call	CHF 2.800	Upwards to the next 3 digits (0.0010 points)	CHF 2.800	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	SARON.S	0%	8%	+4.50%	Open End	1	No
CH1302907840	10,000,000	10,000,000	CHF 0.17	Put	CHF 3.400	Downwards to the next 3 digits	CHF 3.400	Downwards to the next 3 digits	N/A	N/A	0%	100%	SARON.S	0%	8%	-4.50%	Open End	1	No



Series Number / ISIN Code	No. of Securities issued	No. of Securities	Issue Price per Security	Call / Put	Exercise Price	Capitalised Exercise Price Rounding Rule	Security Threshold on the Commencement Date	Security Threshold Rounding Rule	Minimum Security Percentage	Maximum Security Percentage	Security Percentage on the Commencement Date	Dividend Percentage	Interbank Rate 1 Screen Page	Minimum Financing Rate Percentage	Maximum Financing Rate Percentage	Financing Rate Percentage	Redemption Date	Parity	SPECIFIED SECURITIES PURSUANT TO SECTION 871(m)
						(0.0010 points)		(0.0010 points)											
CH1302907857	10,000,000	10,000,000	CHF 0.28	Put	CHF 3.500	Downwards to the next 3 digits (0.0010 points)	CHF 3.500	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	SARON.S	0%	8%	-4.50%	Open End	1	No
CH1302907865	10,000,000	10,000,000	CHF 0.38	Put	CHF 3.600	Downwards to the next 3 digits (0.0010 points)	CHF 3.600	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	SARON.S	0%	8%	-4.50%	Open End	1	No
CH1302907873	10,000,000	10,000,000	CHF 0.47	Put	CHF 3.700	Downwards to the next 3 digits (0.0010 points)	CHF 3.700	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	SARON.S	0%	8%	-4.50%	Open End	1	No

Series Number / ISIN Code	Valoren Code	Type of Share	Share Company / Share	Share Currency	ISIN of Share	Reuters Code of Share / Reuters Screen Page	Share Company Website	Exchange	Exchange Website	Business Day Centre	Settlement Currency
CH1302906271	130290627	Ordinary	3M Company	USD	US88579Y1010	MMM.N	<a href="http://www.3m.com">www.3m.com</a>	New York Stock Exchange (NYSE)	<a href="http://www.nyse.com">www.nyse.com</a>	Zurich	CHF
CH1302906289	130290628	Registered	ABB Ltd	CHF	CH0012221716	ABB.N.S	<a href="http://www.abb.com">www.abb.com</a>	SIX Swiss Exchange AG	<a href="http://www.six-group.com">www.six-group.com</a>	Zurich	CHF
CH1302906297	130290629	Registered	Advanced Micro Devices Inc	USD	US0079031078	AMD.OQ	<a href="http://www.amd.com">www.amd.com</a>	NASDAQ GS	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF
CH1302906305	130290630	Ordinary	ASM International NV	EUR	NL0000334118	ASMI.AS	<a href="http://www.asminternational.org">www.asminternational.org</a>	Euronext Amsterdam	<a href="http://www.euronext.com">www.euronext.com</a>	Zurich	CHF
CH1302906313	130290631	Ordinary	ASM International NV	EUR	NL0000334118	ASMI.AS	<a href="http://www.asminternational.org">www.asminternational.org</a>	Euronext Amsterdam	<a href="http://www.euronext.com">www.euronext.com</a>	Zurich	CHF

Series Number / ISIN Code	Valoren Code	Type of Share	Share Company / Share	Share Currency	ISIN of Share	Reuters Code of Share / Reuters Screen Page	Share Company Website	Exchange	Exchange Website	Business Day Centre	Settlement Currency
CH1302906321	130290632	Registered	Adecco Group AG	CHF	CH0012138605	ADEN.S	<a href="http://www.adecco.com">www.adecco.com</a>	SIX Swiss Exchange AG	<a href="http://www.six-group.com">www.six-group.com</a>	Zurich	CHF
CH1302906339	130290633	Registered	Adecco Group AG	CHF	CH0012138605	ADEN.S	<a href="http://www.adecco.com">www.adecco.com</a>	SIX Swiss Exchange AG	<a href="http://www.six-group.com">www.six-group.com</a>	Zurich	CHF
CH1302906347	130290634	Ordinary	adidas AG	EUR	DE000A1EW WW0	ADSGn.DE	<a href="http://www.adidas-group.com">www.adidas-group.com</a>	Deutsche Börse AG	<a href="http://www.deutsche-boerse.com">www.deutsche-boerse.com</a>	Zurich	CHF
CH1302906354	130290635	Ordinary	Adobe Inc	USD	US00724F1012	ADBE.OQ	<a href="http://www.adobe.com">www.adobe.com</a>	NASDAQ GS	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF
CH1302906362	130290636	Ordinary	Adyen NV	EUR	NL0012969182	ADYEN.AS	<a href="http://www.adyen.com">www.adyen.com</a>	Euronext Amsterdam	<a href="http://www.euronext.com">www.euronext.com</a>	Zurich	CHF
CH1302906370	130290637	Ordinary	Adyen NV	EUR	NL0012969182	ADYEN.AS	<a href="http://www.adyen.com">www.adyen.com</a>	Euronext Amsterdam	<a href="http://www.euronext.com">www.euronext.com</a>	Zurich	CHF
CH1302906388	130290638	Ordinary	Adyen NV	EUR	NL0012969182	ADYEN.AS	<a href="http://www.adyen.com">www.adyen.com</a>	Euronext Amsterdam	<a href="http://www.euronext.com">www.euronext.com</a>	Zurich	CHF
CH1302906396	130290639	Ordinary	Airbus SE	EUR	NL0000235190	AIR.PA	<a href="http://www.airbus-group.com">www.airbus-group.com</a>	Euronext Paris	<a href="http://www.euronext.com">www.euronext.com</a>	Zurich	CHF
CH1302906404	130290640	ADR	Alibaba Group Holding Ltd	USD	US01609W1027	BABA.N	<a href="http://www.alibabagroup.com">www.alibabagroup.com</a>	New York Stock Exchange (NYSE)	<a href="http://www.nyse.com">www.nyse.com</a>	Zurich	CHF
CH1302906412	130290641	Class C	Alphabet Inc	USD	US02079K1079	GOOG.OQ	<a href="http://www.abc.xyz.com">www.abc.xyz.com</a>	NASDAQ GS	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF
CH1302906420	130290642	Class C	Alphabet Inc	USD	US02079K1079	GOOG.OQ	<a href="http://www.abc.xyz.com">www.abc.xyz.com</a>	NASDAQ GS	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF
CH1302906438	130290643	Ordinary	Amazon.com Inc	USD	US0231351067	AMZN.OQ	<a href="http://www.amazon.com">www.amazon.com</a>	NASDAQ GS	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF
CH1302906446	130290644	Ordinary	American Express Co	USD	US0258161092	AXP.N	<a href="http://www.americanexpress.com">www.americanexpress.com</a>	New York Stock Exchange (NYSE)	<a href="http://www.nyse.com">www.nyse.com</a>	Zurich	CHF
CH1302906453	130290645	Ordinary	Amgen Inc	USD	US0311621009	AMGN.OQ	<a href="http://www.amgen.com">www.amgen.com</a>	NASDAQ GS	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF
CH1302906461	130290646	Ordinary	Apple Inc	USD	US0378331005	AAPL.OQ	<a href="http://www.apple.com">www.apple.com</a>	NASDAQ GS	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF
CH1302906479	130290647	Ordinary	Applied Materials Inc	USD	US0382221051	AMAT.OQ	<a href="http://www.appliedmaterials.com">www.appliedmaterials.com</a>	NASDAQ GS	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF
CH1302906487	130290648	Ordinary	ArcelorMittal SA	EUR	LU1598757687	MT.AS	<a href="http://www.arcelormittal.com">www.arcelormittal.com</a>	Euronext Amsterdam	<a href="http://www.euronext.com">www.euronext.com</a>	Zurich	CHF
CH1302906495	130290649	Ordinary	Bayerische Motoren Werke	EUR	DE0005190003	BMWG.DE	<a href="http://www.bmwgroup.com">www.bmwgroup.com</a>	Deutsche Börse AG	<a href="http://www.deutsche-boerse.com">www.deutsche-boerse.com</a>	Zurich	CHF

Series Number / ISIN Code	Valoren Code	Type of Share	Share Company / Share	Share Currency	ISIN of Share	Reuters Code of Share / Reuters Screen Page	Share Company Website	Exchange	Exchange Website	Business Day Centre	Settlement Currency
			AG								
CH1302906503	130290650	Ordinary	Bayerische Motoren Werke AG	EUR	DE0005190003	BMWG.DE	<a href="http://www.bmwgroup.com">www.bmwgroup.com</a>	Deutsche Börse AG	<a href="http://www.deutsche-boerse.com">www.deutsche-boerse.com</a>	Zurich	CHF
CH1302906511	130290651	Ordinary	BP plc	GBp	GB0007980591	BP.L	<a href="http://www.bp.com">www.bp.com</a>	London Stock Exchange	<a href="http://www.londonstockexchange.com">www.londonstockexchange.com</a>	Zurich	CHF
CH1302906529	130290652	Registered	Bachem Holding AG	CHF	CH1176493729	BANB.S	<a href="http://www.bachem.com">www.bachem.com</a>	SIX Swiss Exchange AG	<a href="http://www.six-group.com">www.six-group.com</a>	Zurich	CHF
CH1302906537	130290653	Registered	Barry Callebaut AG	CHF	CH0009002962	BARN.S	<a href="http://www.barry-callebaut.com">www.barry-callebaut.com</a>	SIX Swiss Exchange AG	<a href="http://www.six-group.com">www.six-group.com</a>	Zurich	CHF
CH1302906545	130290654	Ordinary	BASF SE	EUR	DE000BASF111	BASFn.DE	<a href="http://www.basf.com">www.basf.com</a>	Deutsche Börse AG	<a href="http://www.deutsche-boerse.com">www.deutsche-boerse.com</a>	Zurich	CHF
CH1302906552	130290655	Ordinary	BASF SE	EUR	DE000BASF111	BASFn.DE	<a href="http://www.basf.com">www.basf.com</a>	Deutsche Börse AG	<a href="http://www.deutsche-boerse.com">www.deutsche-boerse.com</a>	Zurich	CHF
CH1302906560	130290656	Registered	Bayer AG	EUR	DE000BAY0017	BAYGn.DE	<a href="http://www.bayer.de">www.bayer.de</a>	Deutsche Börse AG	<a href="http://www.deutsche-boerse.com">www.deutsche-boerse.com</a>	Zurich	CHF
CH1302906578	130290657	ADR	BioNTech SE	USD	US09075V1026	BNTX.OQ	<a href="http://www.biontech.de">www.biontech.de</a>	NASDAQ GS	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF
CH1302906586	130290658	ADR	BioNTech SE	USD	US09075V1026	BNTX.OQ	<a href="http://www.biontech.de">www.biontech.de</a>	NASDAQ GS	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF
CH1302906594	130290659	ADR	BioNTech SE	USD	US09075V1026	BNTX.OQ	<a href="http://www.biontech.de">www.biontech.de</a>	NASDAQ GS	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF
CH1302906602	130290660	Ordinary	Blackstone Inc	USD	US09260D1072	BX.N	<a href="http://www.blackstone.com">www.blackstone.com</a>	New York Stock Exchange (NYSE)	<a href="http://www.nyse.com">www.nyse.com</a>	Zurich	CHF
CH1302906610	130290661	Ordinary	Booking Holdings Inc	USD	US09857L1089	BKNG.OQ	<a href="http://www.bookingholdings.com">www.bookingholdings.com</a>	NASDAQ GS	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF
CH1302906628	130290662	Ordinary	Booking Holdings Inc	USD	US09857L1089	BKNG.OQ	<a href="http://www.bookingholdings.com">www.bookingholdings.com</a>	NASDAQ GS	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF
CH1302906636	130290663	Ordinary	Caterpillar Inc	USD	US1491231015	CAT.N	<a href="http://www.caterpillar.com">www.caterpillar.com</a>	New York Stock Exchange (NYSE)	<a href="http://www.nyse.com">www.nyse.com</a>	Zurich	CHF
CH1302906644	130290664	Ordinary	The Chemours Co	USD	US1638511089	CC.N	<a href="http://www.chemours.com">www.chemours.com</a>	New York Stock Exchange (NYSE)	<a href="http://www.nyse.com">www.nyse.com</a>	Zurich	CHF
CH1302906651	130290665	Ordinary	Chevron Corp	USD	US1667641005	CVX.N	<a href="http://www.chevron.com">www.chevron.com</a>	New York Stock Exchange (NYSE)	<a href="http://www.nyse.com">www.nyse.com</a>	Zurich	CHF
CH1302906669	130290666	Ordinary	Coca Cola Co	USD	US1912161007	KO.N	<a href="http://www.coca-colacompany.com">www.coca-colacompany.com</a>	New York Stock Exchange (NYSE)	<a href="http://www.nyse.com">www.nyse.com</a>	Zurich	CHF

Series Number / ISIN Code	Valoren Code	Type of Share	Share Company / Share	Share Currency	ISIN of Share	Reuters Code of Share / Reuters Screen Page	Share Company Website	Exchange	Exchange Website	Business Day Centre	Settlement Currency
CH1302906677	130290667	Registered	Cie Financiere Richemont SA	CHF	CH0210483332	CFR.S	<a href="http://www.richemont.com">www.richemont.com</a>	SIX Swiss Exchange AG	<a href="http://www.six-group.com">www.six-group.com</a>	Zurich	CHF
CH1302906685	130290668	Ordinary	Delta Air Lines Inc	USD	US2473617023	DAL.N	<a href="http://www.delta.com">www.delta.com</a>	New York Stock Exchange (NYSE)	<a href="http://www.nyse.com">www.nyse.com</a>	Zurich	CHF
CH1302906693	130290669	Registered	Deutsche Post AG	EUR	DE0005552004	DHLn.DE	<a href="http://www.deutschepost.de">www.deutschepost.de</a>	Deutsche Börse AG	<a href="http://www.deutsche-boerse.com">www.deutsche-boerse.com</a>	Zurich	CHF
CH1302906701	130290670	Registered	Deutsche Post AG	EUR	DE0005552004	DHLn.DE	<a href="http://www.deutschepost.de">www.deutschepost.de</a>	Deutsche Börse AG	<a href="http://www.deutsche-boerse.com">www.deutsche-boerse.com</a>	Zurich	CHF
CH1302906719	130290671	Registered	Dufry AG	CHF	CH0023405456	DUFN.S	<a href="http://www.dufry.com">www.dufry.com</a>	SIX Swiss Exchange AG	<a href="http://www.six-group.com">www.six-group.com</a>	Zurich	CHF
CH1302906727	130290672	Registered	EMS-Chemie Holding AG	CHF	CH0016440353	EMSN.S	<a href="http://www.ems-group.com">www.ems-group.com</a>	SIX Swiss Exchange AG	<a href="http://www.six-group.com">www.six-group.com</a>	Zurich	CHF
CH1302906735	130290673	Registered	EMS-Chemie Holding AG	CHF	CH0016440353	EMSN.S	<a href="http://www.ems-group.com">www.ems-group.com</a>	SIX Swiss Exchange AG	<a href="http://www.six-group.com">www.six-group.com</a>	Zurich	CHF
CH1302906743	130290674	Registered	EMS-Chemie Holding AG	CHF	CH0016440353	EMSN.S	<a href="http://www.ems-group.com">www.ems-group.com</a>	SIX Swiss Exchange AG	<a href="http://www.six-group.com">www.six-group.com</a>	Zurich	CHF
CH1302906750	130290675	Registered	EMS-Chemie Holding AG	CHF	CH0016440353	EMSN.S	<a href="http://www.ems-group.com">www.ems-group.com</a>	SIX Swiss Exchange AG	<a href="http://www.six-group.com">www.six-group.com</a>	Zurich	CHF
CH1302906768	130290676	Ordinary	ENI SpA	EUR	IT0003132476	ENI.MI	<a href="http://www.eni.com">www.eni.com</a>	Borsa Italiana (MTA)	<a href="http://www.borsaitaliana.it">www.borsaitaliana.it</a>	Zurich	CHF
CH1302906776	130290677	Ordinary	Encavis AG	EUR	DE0006095003	ECVG.DE	<a href="http://www.encavis.com">www.encavis.com</a>	Deutsche Börse AG	<a href="http://www.deutsche-boerse.com">www.deutsche-boerse.com</a>	Zurich	CHF
CH1302906784	130290678	Ordinary	Enel SpA	EUR	IT0003128367	ENEI.MI	<a href="http://www.enel.it">www.enel.it</a>	Borsa Italiana (MTA)	<a href="http://www.borsaitaliana.it">www.borsaitaliana.it</a>	Zurich	CHF
CH1302906792	130290679	Ordinary	Fresenius Medical Care AG & Co. KGaA	EUR	DE0005785802	FMEG.DE	<a href="http://www.fmc-ag.de">www.fmc-ag.de</a>	Deutsche Börse AG	<a href="http://www.deutsche-boerse.com">www.deutsche-boerse.com</a>	Zurich	CHF
CH1302906800	130290680	Ordinary	General Motors Co	USD	US37045V1008	GM.N	<a href="http://www.gm.com">www.gm.com</a>	New York Stock Exchange (NYSE)	<a href="http://www.nyse.com">www.nyse.com</a>	Zurich	CHF
CH1302906818	130290681	Registered	Georg Fischer AG	CHF	CH1169151003	GF.S	<a href="http://www.georgfischer.com">www.georgfischer.com</a>	SIX Swiss Exchange AG	<a href="http://www.six-group.com">www.six-group.com</a>	Zurich	CHF
CH1302906826	130290682	Registered	Georg Fischer AG	CHF	CH1169151003	GF.S	<a href="http://www.georgfischer.com">www.georgfischer.com</a>	SIX Swiss Exchange AG	<a href="http://www.six-group.com">www.six-group.com</a>	Zurich	CHF
CH1302906834	130290683	Registered	Georg Fischer AG	CHF	CH1169151003	GF.S	<a href="http://www.georgfischer.com">www.georgfischer.com</a>	SIX Swiss Exchange AG	<a href="http://www.six-group.com">www.six-group.com</a>	Zurich	CHF
CH1302906842	130290684	Ordinary	Gerresheimer	EUR	DE000A0LD6	GXIG.DE	<a href="http://www.gerresheimer.de">www.gerresheimer.de</a>	Deutsche Börse AG	<a href="http://www.deutsche-">www.deutsche-</a>	Zurich	CHF

Series Number / ISIN Code	Valoren Code	Type of Share	Share Company / Share	Share Currency	ISIN of Share	Reuters Code of Share / Reuters Screen Page	Share Company Website	Exchange	Exchange Website	Business Day Centre	Settlement Currency
	4		AG		E6				<a href="http://boerse.com">boerse.com</a>		
CH1302906859	130290685	Ordinary	Glencore plc	GBp	JE00B4T3BW64	GLEN.L	<a href="http://www.glencore.com">www.glencore.com</a>	London Stock Exchange	<a href="http://www.londonstockexchange.com">www.londonstockexchange.com</a>	Zurich	CHF
CH1302906867	130290686	Ordinary	Glencore plc	GBp	JE00B4T3BW64	GLEN.L	<a href="http://www.glencore.com">www.glencore.com</a>	London Stock Exchange	<a href="http://www.londonstockexchange.com">www.londonstockexchange.com</a>	Zurich	CHF
CH1302906875	130290687	Ordinary	The Goldman Sachs Group Inc	USD	US38141G1040	GS.N	<a href="http://www.goldmansachs.com">www.goldmansachs.com</a>	New York Stock Exchange (NYSE)	<a href="http://www.nyse.com">www.nyse.com</a>	Zurich	CHF
CH1302906883	130290688	Ordinary	The Goldman Sachs Group Inc	USD	US38141G1040	GS.N	<a href="http://www.goldmansachs.com">www.goldmansachs.com</a>	New York Stock Exchange (NYSE)	<a href="http://www.nyse.com">www.nyse.com</a>	Zurich	CHF
CH1302906891	130290689	Ordinary	Heidelberg Materials AG	EUR	DE0006047004	HEIG.DE	<a href="http://www.heidelbergmaterials.com">www.heidelbergmaterials.com</a>	Deutsche Börse AG	<a href="http://www.deutsche-boerse.com">www.deutsche-boerse.com</a>	Zurich	CHF
CH1302906909	130290690	Ordinary	Heidelberg Materials AG	EUR	DE0006047004	HEIG.DE	<a href="http://www.heidelbergmaterials.com">www.heidelbergmaterials.com</a>	Deutsche Börse AG	<a href="http://www.deutsche-boerse.com">www.deutsche-boerse.com</a>	Zurich	CHF
CH1302906917	130290691	Ordinary	Infineon Technologies AG	EUR	DE0006231004	IFXGn.DE	<a href="http://www.infineon.de">www.infineon.de</a>	Deutsche Börse AG	<a href="http://www.deutsche-boerse.com">www.deutsche-boerse.com</a>	Zurich	CHF
CH1302906925	130290692	Ordinary	Intel Corp	USD	US4581401001	INTC.OQ	<a href="http://www.intel.com">www.intel.com</a>	NASDAQ GS	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF
CH1302906933	130290693	Registered	Julius Baer Group Ltd	CHF	CH0102484968	BAER.S	<a href="http://www.juliusbaer.com">www.juliusbaer.com</a>	SIX Swiss Exchange AG	<a href="http://www.six-group.com">www.six-group.com</a>	Zurich	CHF
CH1302906941	130290694	Registered	K+S AG	EUR	DE000KSAG888	SDFGn.DE	<a href="http://www.k-plus-s.com">www.k-plus-s.com</a>	Deutsche Börse AG	<a href="http://www.deutsche-boerse.com">www.deutsche-boerse.com</a>	Zurich	CHF
CH1302906958	130290695	Ordinary	Kering	EUR	FR0000121485	PRTP.PA	<a href="http://www.kering.com">www.kering.com</a>	Euronext Paris	<a href="http://www.euronext.com">www.euronext.com</a>	Zurich	CHF
CH1302906966	130290696	Ordinary	Kering	EUR	FR0000121485	PRTP.PA	<a href="http://www.kering.com">www.kering.com</a>	Euronext Paris	<a href="http://www.euronext.com">www.euronext.com</a>	Zurich	CHF
CH1302906974	130290697	Ordinary	Kering	EUR	FR0000121485	PRTP.PA	<a href="http://www.kering.com">www.kering.com</a>	Euronext Paris	<a href="http://www.euronext.com">www.euronext.com</a>	Zurich	CHF
CH1302906982	130290698	Ordinary	Kering	EUR	FR0000121485	PRTP.PA	<a href="http://www.kering.com">www.kering.com</a>	Euronext Paris	<a href="http://www.euronext.com">www.euronext.com</a>	Zurich	CHF
CH1302906990	130290699	Registered	Kuehne + Nagel International AG	CHF	CH0025238863	KNIN.S	<a href="http://home.kuehne-nagel.com">home.kuehne-nagel.com</a>	SIX Swiss Exchange AG	<a href="http://www.six-group.com">www.six-group.com</a>	Zurich	CHF
CH1302907006	130290700	Registered	Kuehne + Nagel International AG	CHF	CH0025238863	KNIN.S	<a href="http://home.kuehne-nagel.com">home.kuehne-nagel.com</a>	SIX Swiss Exchange AG	<a href="http://www.six-group.com">www.six-group.com</a>	Zurich	CHF

Series Number / ISIN Code	Valoren Code	Type of Share	Share Company / Share	Share Currency	ISIN of Share	Reuters Code of Share / Reuters Screen Page	Share Company Website	Exchange	Exchange Website	Business Day Centre	Settlement Currency
CH1302907014	130290701	Ordinary	Livent Corp	USD	US53814L1089	LTHM.N	<a href="http://www.livent.com">www.livent.com</a>	New York Stock Exchange (NYSE)	<a href="http://www.nyse.com">www.nyse.com</a>	Zurich	CHF
CH1302907022	130290702	Ordinary	Livent Corp	USD	US53814L1089	LTHM.N	<a href="http://www.livent.com">www.livent.com</a>	New York Stock Exchange (NYSE)	<a href="http://www.nyse.com">www.nyse.com</a>	Zurich	CHF
CH1302907030	130290703	Ordinary	Livent Corp	USD	US53814L1089	LTHM.N	<a href="http://www.livent.com">www.livent.com</a>	New York Stock Exchange (NYSE)	<a href="http://www.nyse.com">www.nyse.com</a>	Zurich	CHF
CH1302907048	130290704	Ordinary	Livent Corp	USD	US53814L1089	LTHM.N	<a href="http://www.livent.com">www.livent.com</a>	New York Stock Exchange (NYSE)	<a href="http://www.nyse.com">www.nyse.com</a>	Zurich	CHF
CH1302907055	130290705	Ordinary	Livent Corp	USD	US53814L1089	LTHM.N	<a href="http://www.livent.com">www.livent.com</a>	New York Stock Exchange (NYSE)	<a href="http://www.nyse.com">www.nyse.com</a>	Zurich	CHF
CH1302907063	130290706	Registered	Logitech International SA	CHF	CH0025751329	LOGN.S	<a href="http://www.logitech.com">www.logitech.com</a>	SIX Swiss Exchange AG	<a href="http://www.six-group.com">www.six-group.com</a>	Zurich	CHF
CH1302907071	130290707	Registered	Logitech International SA	CHF	CH0025751329	LOGN.S	<a href="http://www.logitech.com">www.logitech.com</a>	SIX Swiss Exchange AG	<a href="http://www.six-group.com">www.six-group.com</a>	Zurich	CHF
CH1302907089	130290708	Registered	Lonza Group AG	CHF	CH0013841017	LONN.S	<a href="http://www.lonzagroup.com">www.lonzagroup.com</a>	SIX Swiss Exchange AG	<a href="http://www.six-group.com">www.six-group.com</a>	Zurich	CHF
CH1302907097	130290709	Registered	Lonza Group AG	CHF	CH0013841017	LONN.S	<a href="http://www.lonzagroup.com">www.lonzagroup.com</a>	SIX Swiss Exchange AG	<a href="http://www.six-group.com">www.six-group.com</a>	Zurich	CHF
CH1302907105	130290710	Registered	Lonza Group AG	CHF	CH0013841017	LONN.S	<a href="http://www.lonzagroup.com">www.lonzagroup.com</a>	SIX Swiss Exchange AG	<a href="http://www.six-group.com">www.six-group.com</a>	Zurich	CHF
CH1302907113	130290711	Registered	Lonza Group AG	CHF	CH0013841017	LONN.S	<a href="http://www.lonzagroup.com">www.lonzagroup.com</a>	SIX Swiss Exchange AG	<a href="http://www.six-group.com">www.six-group.com</a>	Zurich	CHF
CH1302907121	130290712	Ordinary	MTU Aero Engines AG	EUR	DE000A0D9PT0	MTXGn.DE	<a href="http://www.mtu.de">www.mtu.de</a>	Deutsche Börse AG	<a href="http://www.deutsche-boerse.com">www.deutsche-boerse.com</a>	Zurich	CHF
CH1302907139	130290713	Ordinary	MTU Aero Engines AG	EUR	DE000A0D9PT0	MTXGn.DE	<a href="http://www.mtu.de">www.mtu.de</a>	Deutsche Börse AG	<a href="http://www.deutsche-boerse.com">www.deutsche-boerse.com</a>	Zurich	CHF
CH1302907147	130290714	Ordinary	MTU Aero Engines AG	EUR	DE000A0D9PT0	MTXGn.DE	<a href="http://www.mtu.de">www.mtu.de</a>	Deutsche Börse AG	<a href="http://www.deutsche-boerse.com">www.deutsche-boerse.com</a>	Zurich	CHF
CH1302907154	130290715	Ordinary	McDonald's Corp	USD	US5801351017	MCD.N	<a href="http://www.mcdonalds.com">www.mcdonalds.com</a>	New York Stock Exchange (NYSE)	<a href="http://www.nyse.com">www.nyse.com</a>	Zurich	CHF
CH1302907162	130290716	Registered	Mercedes-Benz Group AG	EUR	DE0007100000	MBGn.DE	<a href="http://group.mercedes-benz.com">group.mercedes-benz.com</a>	Deutsche Börse AG	<a href="http://www.deutsche-boerse.com">www.deutsche-boerse.com</a>	Zurich	CHF
CH1302907170	130290717	Registered	Mercedes-Benz Group AG	EUR	DE0007100000	MBGn.DE	<a href="http://group.mercedes-benz.com">group.mercedes-benz.com</a>	Deutsche Börse AG	<a href="http://www.deutsche-boerse.com">www.deutsche-boerse.com</a>	Zurich	CHF
CH1302907188	130290718	Registered	Mercedes-Benz Group AG	EUR	DE0007100000	MBGn.DE	<a href="http://group.mercedes-benz.com">group.mercedes-benz.com</a>	Deutsche Börse AG	<a href="http://www.deutsche-boerse.com">www.deutsche-boerse.com</a>	Zurich	CHF

Series Number / ISIN Code	Valoren Code	Type of Share	Share Company / Share	Share Currency	ISIN of Share	Reuters Code of Share / Reuters Screen Page	Share Company Website	Exchange	Exchange Website	Business Day Centre	Settlement Currency
CH1302907196	130290719	Registered	Mercedes-Benz Group AG	EUR	DE0007100000	MBGn.DE	<a href="http://group.mercedes-benz.com">group.mercedes-benz.com</a>	Deutsche Börse AG	<a href="http://www.deutsche-boerse.com">www.deutsche-boerse.com</a>	Zurich	CHF
CH1302907204	130290720	Class A	Meta Platforms Inc	USD	US30303M1027	META.OQ	<a href="http://www.investor.fb.com">www.investor.fb.com</a>	NASDAQ GS	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF
CH1302907212	130290721	Class A	Meta Platforms Inc	USD	US30303M1027	META.OQ	<a href="http://www.investor.fb.com">www.investor.fb.com</a>	NASDAQ GS	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF
CH1302907220	130290722	Class A	Meta Platforms Inc	USD	US30303M1027	META.OQ	<a href="http://www.investor.fb.com">www.investor.fb.com</a>	NASDAQ GS	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF
CH1302907238	130290723	Registered	Meyer Burger Technology AG	CHF	CH0108503795	MBTN.S	<a href="http://www.meyerburger.com">www.meyerburger.com</a>	SIX Swiss Exchange AG	<a href="http://www.six-group.com">www.six-group.com</a>	Zurich	CHF
CH1302907246	130290724	Ordinary	Moderna Inc	USD	US60770K1079	MRNA.OQ	<a href="http://www.modernatx.com">www.modernatx.com</a>	NASDAQ GS	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF
CH1302907253	130290725	Ordinary	Moncler SpA	EUR	IT0004965148	MONC.MI	<a href="http://www.monclergroup.com">www.monclergroup.com</a>	Borsa Italiana (MTA)	<a href="http://www.borsaitaliana.it">www.borsaitaliana.it</a>	Zurich	CHF
CH1302907261	130290726	Ordinary	NEL ASA	NOK	NO0010081235	NEL.OL	<a href="http://www.nelhydrogen.com">www.nelhydrogen.com</a>	Euronext Oslo	<a href="http://www.euronext.com">www.euronext.com</a>	Zurich	CHF
CH1302907279	130290727	Ordinary	NVIDIA Corp	USD	US67066G1040	NVDA.OQ	<a href="http://www.nvidia.com">www.nvidia.com</a>	NASDAQ GS	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF
CH1302907287	130290728	Registered	OC Oerlikon Corp AG	CHF	CH0000816824	OERL.S	<a href="http://www.oerlikon.com">www.oerlikon.com</a>	SIX Swiss Exchange AG	<a href="http://www.six-group.com">www.six-group.com</a>	Zurich	CHF
CH1302907295	130290729	Registered	OC Oerlikon Corp AG	CHF	CH0000816824	OERL.S	<a href="http://www.oerlikon.com">www.oerlikon.com</a>	SIX Swiss Exchange AG	<a href="http://www.six-group.com">www.six-group.com</a>	Zurich	CHF
CH1302907303	130290730	ADR	Oatly Group AB	USD	US67421J1088	OTLY.OQ	<a href="http://www.oatly.com">www.oatly.com</a>	NASDAQ GS	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF
CH1302907311	130290731	Ordinary	PUMA SE	EUR	DE0006969603	PUMG.DE	<a href="http://www.puma.com">www.puma.com</a>	Deutsche Börse AG	<a href="http://www.deutsche-boerse.com">www.deutsche-boerse.com</a>	Zurich	CHF
CH1302907329	130290732	Ordinary	PayPal Holdings Inc	USD	US70450Y1038	PYPL.OQ	<a href="http://www.paypal.com">www.paypal.com</a>	NASDAQ GS	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF
CH1302907337	130290733	Ordinary	Koninklijke Philips NV	EUR	NL0000009538	PHG.AS	<a href="http://www.philips.com">www.philips.com</a>	Euronext Amsterdam	<a href="http://www.euronext.com">www.euronext.com</a>	Zurich	CHF
CH1302907345	130290734	Ordinary	Koninklijke Philips NV	EUR	NL0000009538	PHG.AS	<a href="http://www.philips.com">www.philips.com</a>	Euronext Amsterdam	<a href="http://www.euronext.com">www.euronext.com</a>	Zurich	CHF
CH1302907352	130290735	Preferred	Porsche Automobil Holding SE	EUR	DE000PAH0038	PSHG_p.DE	<a href="http://www.porsche.com">www.porsche.com</a>	Deutsche Börse AG	<a href="http://www.deutsche-boerse.com">www.deutsche-boerse.com</a>	Zurich	CHF
CH1302907360	130290736	Preferred	Porsche	EUR	DE000PAH0038	PSHG_p.DE	<a href="http://www.porsche.com">www.porsche.com</a>	Deutsche Börse AG	<a href="http://www.deutsche-boerse.com">www.deutsche-boerse.com</a>	Zurich	CHF

Series Number / ISIN Code	Valoren Code	Type of Share	Share Company / Share	Share Currency	ISIN of Share	Reuters Code of Share / Reuters Screen Page	Share Company Website	Exchange	Exchange Website	Business Day Centre	Settlement Currency
	6		Automobil Holding SE		38				<a href="http://boerse.com">boerse.com</a>		
CH1302907378	130290737	Ordinary	Rheinmetall AG	EUR	DE0007030009	RHMG.DE	<a href="http://www.rheinmetall.de">www.rheinmetall.de</a>	Deutsche Börse AG	<a href="http://www.deutsche-boerse.com">www.deutsche-boerse.com</a>	Zurich	CHF
CH1302907386	130290738	Ordinary	Rheinmetall AG	EUR	DE0007030009	RHMG.DE	<a href="http://www.rheinmetall.de">www.rheinmetall.de</a>	Deutsche Börse AG	<a href="http://www.deutsche-boerse.com">www.deutsche-boerse.com</a>	Zurich	CHF
CH1302907394	130290739	Ordinary	Renault SA	EUR	FR0000131906	RENA.PA	<a href="http://www.renault.com">www.renault.com</a>	Euronext Paris	<a href="http://www.euronext.com">www.euronext.com</a>	Zurich	CHF
CH1302907402	130290740	Genusschein	Roche Holding AG	CHF	CH0012032048	ROG.S	<a href="http://www.roche.com">www.roche.com</a>	SIX Swiss Exchange AG	<a href="http://www.six-group.com">www.six-group.com</a>	Zurich	CHF
CH1302907410	130290741	Registered	SGS SA	CHF	CH1256740924	SGSN.S	<a href="http://www.sgs.com">www.sgs.com</a>	SIX Swiss Exchange AG	<a href="http://www.six-group.com">www.six-group.com</a>	Zurich	CHF
CH1302907428	130290742	Registered	SGS SA	CHF	CH1256740924	SGSN.S	<a href="http://www.sgs.com">www.sgs.com</a>	SIX Swiss Exchange AG	<a href="http://www.six-group.com">www.six-group.com</a>	Zurich	CHF
CH1302907436	130290743	Registered	SGS SA	CHF	CH1256740924	SGSN.S	<a href="http://www.sgs.com">www.sgs.com</a>	SIX Swiss Exchange AG	<a href="http://www.six-group.com">www.six-group.com</a>	Zurich	CHF
CH1302907444	130290744	Registered	SIG Group AG	CHF	CH0435377954	SIGNC.S	<a href="http://www.sig.biz">www.sig.biz</a>	SIX Swiss Exchange AG	<a href="http://www.six-group.com">www.six-group.com</a>	Zurich	CHF
CH1302907451	130290745	Ordinary	Sixt SE	EUR	DE0007231326	SIXG.DE	<a href="http://www.ag.sixt.de">www.ag.sixt.de</a>	Deutsche Börse AG	<a href="http://www.deutsche-boerse.com">www.deutsche-boerse.com</a>	Zurich	CHF
CH1302907469	130290746	Ordinary	Sixt SE	EUR	DE0007231326	SIXG.DE	<a href="http://www.ag.sixt.de">www.ag.sixt.de</a>	Deutsche Börse AG	<a href="http://www.deutsche-boerse.com">www.deutsche-boerse.com</a>	Zurich	CHF
CH1302907477	130290747	Ordinary	Sixt SE	EUR	DE0007231326	SIXG.DE	<a href="http://www.ag.sixt.de">www.ag.sixt.de</a>	Deutsche Börse AG	<a href="http://www.deutsche-boerse.com">www.deutsche-boerse.com</a>	Zurich	CHF
CH1302907485	130290748	Ordinary	SMA Solar Technology AG	EUR	DE000A0DJ6J9	S92G.DE	<a href="http://www.sma.de">www.sma.de</a>	Deutsche Börse AG	<a href="http://www.deutsche-boerse.com">www.deutsche-boerse.com</a>	Zurich	CHF
CH1302907493	130290749	Ordinary	SMA Solar Technology AG	EUR	DE000A0DJ6J9	S92G.DE	<a href="http://www.sma.de">www.sma.de</a>	Deutsche Börse AG	<a href="http://www.deutsche-boerse.com">www.deutsche-boerse.com</a>	Zurich	CHF
CH1302907501	130290750	Ordinary	Sandoz Group AG	CHF	CH1243598427	SDZ.S	<a href="http://www.sandoz.com">www.sandoz.com</a>	SIX Swiss Exchange AG	<a href="http://www.six-group.com">www.six-group.com</a>	Zurich	CHF
CH1302907519	130290751	Preferred	Sartorius AG	EUR	DE0007165631	SATG_p.DE	<a href="http://www.sartorius.com">www.sartorius.com</a>	Deutsche Börse AG	<a href="http://www.deutsche-boerse.com">www.deutsche-boerse.com</a>	Zurich	CHF
CH1302907527	130290752	Preferred	Sartorius AG	EUR	DE0007165631	SATG_p.DE	<a href="http://www.sartorius.com">www.sartorius.com</a>	Deutsche Börse AG	<a href="http://www.deutsche-boerse.com">www.deutsche-boerse.com</a>	Zurich	CHF
CH1302907535	130290753	Preferred	Sartorius AG	EUR	DE0007165631	SATG_p.DE	<a href="http://www.sartorius.com">www.sartorius.com</a>	Deutsche Börse AG	<a href="http://www.deutsche-boerse.com">www.deutsche-boerse.com</a>	Zurich	CHF



Series Number / ISIN Code	Valoren Code	Type of Share	Share Company / Share	Share Currency	ISIN of Share	Reuters Code of Share / Reuters Screen Page	Share Company Website	Exchange	Exchange Website	Business Day Centre	Settlement Currency
CH1302907543	130290754	Ordinary	Sartorius Stedim Biotech SA	EUR	FR0013154002	STDM.PA	<a href="http://www.sartorius.com">www.sartorius.com</a>	Euronext Paris	<a href="http://www.euronext.com">www.euronext.com</a>	Zurich	CHF
CH1302907550	130290755	Registered	Siegfried Holding AG	CHF	CH0014284498	SFZN.S	<a href="http://www.siegfried.ch">www.siegfried.ch</a>	SIX Swiss Exchange AG	<a href="http://www.six-group.com">www.six-group.com</a>	Zurich	CHF
CH1302907568	130290756	Ordinary	Sika AG	CHF	CH0418792922	SIKA.S	<a href="http://www.sika.com">www.sika.com</a>	SIX Swiss Exchange AG	<a href="http://www.six-group.com">www.six-group.com</a>	Zurich	CHF
CH1302907576	130290757	Ordinary	SolarEdge Technologies Inc	USD	US83417M1045	SEDG.OQ	<a href="http://www.solaredge.com">www.solaredge.com</a>	NASDAQ GS	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF
CH1302907584	130290758	Ordinary	SolarEdge Technologies Inc	USD	US83417M1045	SEDG.OQ	<a href="http://www.solaredge.com">www.solaredge.com</a>	NASDAQ GS	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF
CH1302907592	130290759	Ordinary	SolarEdge Technologies Inc	USD	US83417M1045	SEDG.OQ	<a href="http://www.solaredge.com">www.solaredge.com</a>	NASDAQ GS	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF
CH1302907600	130290760	Ordinary	SolarEdge Technologies Inc	USD	US83417M1045	SEDG.OQ	<a href="http://www.solaredge.com">www.solaredge.com</a>	NASDAQ GS	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF
CH1302907618	130290761	Ordinary	TeamViewer SE	EUR	DE000A2YN900	TMV.DE	<a href="http://www.teamviewer.com">www.teamviewer.com</a>	Deutsche Börse AG	<a href="http://www.deutsche-boerse.com">www.deutsche-boerse.com</a>	Zurich	CHF
CH1302907626	130290762	Registered	Tecan Group AG	CHF	CH0012100191	TECN.S	<a href="http://www.tecan.com">www.tecan.com</a>	SIX Swiss Exchange AG	<a href="http://www.six-group.com">www.six-group.com</a>	Zurich	CHF
CH1302907634	130290763	Registered	Tecan Group AG	CHF	CH0012100191	TECN.S	<a href="http://www.tecan.com">www.tecan.com</a>	SIX Swiss Exchange AG	<a href="http://www.six-group.com">www.six-group.com</a>	Zurich	CHF
CH1302907642	130290764	Registered	Tecan Group AG	CHF	CH0012100191	TECN.S	<a href="http://www.tecan.com">www.tecan.com</a>	SIX Swiss Exchange AG	<a href="http://www.six-group.com">www.six-group.com</a>	Zurich	CHF
CH1302907659	130290765	Ordinary	Teladoc Health Inc	USD	US87918A1051	TDOC.N	<a href="http://www.teladochealth.com">www.teladochealth.com</a>	New York Stock Exchange (NYSE)	<a href="http://www.nyse.com">www.nyse.com</a>	Zurich	CHF
CH1302907667	130290766	Registered	Temenos AG	CHF	CH0012453913	TEMN.S	<a href="http://www.temenos.com">www.temenos.com</a>	SIX Swiss Exchange AG	<a href="http://www.six-group.com">www.six-group.com</a>	Zurich	CHF
CH1302907675	130290767	Ordinary	Tesla Inc	USD	US88160R1014	TSLA.OQ	<a href="http://www.tesla.com">www.tesla.com</a>	NASDAQ GS	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF
CH1302907683	130290768	Ordinary	Tesla Inc	USD	US88160R1014	TSLA.OQ	<a href="http://www.tesla.com">www.tesla.com</a>	NASDAQ GS	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF
CH1302907691	130290769	Ordinary	Texas Instruments Inc	USD	US8825081040	TXN.OQ	<a href="http://www.ti.com">www.ti.com</a>	NASDAQ GS	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF

Series Number / ISIN Code	Valoren Code	Type of Share	Share Company / Share	Share Currency	ISIN of Share	Reuters Code of Share / Reuters Screen Page	Share Company Website	Exchange	Exchange Website	Business Day Centre	Settlement Currency
CH1302907709	130290770	Ordinary	Texas Instruments Inc	USD	US8825081040	TXN.OQ	<a href="http://www.ti.com">www.ti.com</a>	NASDAQ GS	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF
CH1302907717	130290771	Ordinary	TRATON SE	EUR	DE000TRAT0N7	8TRA.DE	<a href="http://www.traton.com">www.traton.com</a>	Deutsche Börse AG	<a href="http://www.deutsche-boerse.com">www.deutsche-boerse.com</a>	Zurich	CHF
CH1302907725	130290772	Ordinary	United Airlines Holdings Inc	USD	US9100471096	UAL.OQ	<a href="http://www.unitedcontinentalholdings.com">www.unitedcontinentalholdings.com</a>	NASDAQ GS	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF
CH1302907733	130290773	Registered	VAT Group AG	CHF	CH0311864901	VACN.S	<a href="http://www.vatvalve.com">www.vatvalve.com</a>	SIX Swiss Exchange AG	<a href="http://www.six-group.com">www.six-group.com</a>	Zurich	CHF
CH1302907741	130290774	Ordinary	VERBIO Vereinigte BioEnergie AG	EUR	DE000A0JL9W6	VBKG.DE	<a href="http://www.verbio.de">www.verbio.de</a>	Deutsche Börse AG	<a href="http://www.deutsche-boerse.com">www.deutsche-boerse.com</a>	Zurich	CHF
CH1302907758	130290775	Ordinary	Vonovia SE	EUR	DE000A1ML7J1	VNAn.DE	<a href="http://www.vonovia.de">www.vonovia.de</a>	Deutsche Börse AG	<a href="http://www.deutsche-boerse.com">www.deutsche-boerse.com</a>	Zurich	CHF
CH1302907766	130290776	Ordinary	Vonovia SE	EUR	DE000A1ML7J1	VNAn.DE	<a href="http://www.vonovia.de">www.vonovia.de</a>	Deutsche Börse AG	<a href="http://www.deutsche-boerse.com">www.deutsche-boerse.com</a>	Zurich	CHF
CH1302907774	130290777	Preferred	Volkswagen AG Vz.	EUR	DE0007664039	VOWG_p.DE	<a href="http://www.volkswagen.de">www.volkswagen.de</a>	Deutsche Börse AG	<a href="http://www.deutsche-boerse.com">www.deutsche-boerse.com</a>	Zurich	CHF
CH1302907782	130290778	Ordinary	Wacker Chemie AG	EUR	DE000WCH8881	WCHG.DE	<a href="http://www.wacker.com">www.wacker.com</a>	Deutsche Börse AG	<a href="http://www.deutsche-boerse.com">www.deutsche-boerse.com</a>	Zurich	CHF
CH1302907790	130290779	Ordinary	The Walt Disney Co	USD	US2546871060	DIS.N	<a href="http://www.thewaltdisneycompany.com">www.thewaltdisneycompany.com</a>	New York Stock Exchange (NYSE)	<a href="http://www.nyse.com">www.nyse.com</a>	Zurich	CHF
CH1302907808	130290780	Ordinary	ams-OSRAM AG	CHF	AT0000A18XM4	AMS.S	<a href="http://www.ams-osram.com">www.ams-osram.com</a>	SIX Swiss Exchange AG	<a href="http://www.six-group.com">www.six-group.com</a>	Zurich	CHF
CH1302907816	130290781	Ordinary	ams-OSRAM AG	CHF	AT0000A18XM4	AMS.S	<a href="http://www.ams-osram.com">www.ams-osram.com</a>	SIX Swiss Exchange AG	<a href="http://www.six-group.com">www.six-group.com</a>	Zurich	CHF
CH1302907824	130290782	Ordinary	ams-OSRAM AG	CHF	AT0000A18XM4	AMS.S	<a href="http://www.ams-osram.com">www.ams-osram.com</a>	SIX Swiss Exchange AG	<a href="http://www.six-group.com">www.six-group.com</a>	Zurich	CHF
CH1302907832	130290783	Ordinary	ams-OSRAM AG	CHF	AT0000A18XM4	AMS.S	<a href="http://www.ams-osram.com">www.ams-osram.com</a>	SIX Swiss Exchange AG	<a href="http://www.six-group.com">www.six-group.com</a>	Zurich	CHF
CH1302907840	130290784	Ordinary	ams-OSRAM AG	CHF	AT0000A18XM4	AMS.S	<a href="http://www.ams-osram.com">www.ams-osram.com</a>	SIX Swiss Exchange AG	<a href="http://www.six-group.com">www.six-group.com</a>	Zurich	CHF
CH1302907857	130290785	Ordinary	ams-OSRAM AG	CHF	AT0000A18XM4	AMS.S	<a href="http://www.ams-osram.com">www.ams-osram.com</a>	SIX Swiss Exchange AG	<a href="http://www.six-group.com">www.six-group.com</a>	Zurich	CHF
CH1302907865	130290786	Ordinary	ams-OSRAM AG	CHF	AT0000A18XM4	AMS.S	<a href="http://www.ams-osram.com">www.ams-osram.com</a>	SIX Swiss Exchange AG	<a href="http://www.six-group.com">www.six-group.com</a>	Zurich	CHF
CH1302907873	130290787	Ordinary	ams-OSRAM	CHF	AT0000A18X	AMS.S	<a href="http://www.ams-osram.com">www.ams-osram.com</a>	SIX Swiss Exchange AG	<a href="http://www.six-group.com">www.six-group.com</a>	Zurich	CHF

Series Number / ISIN Code	Valoren Code	Type of Share	Share Company / Share	Share Currency	ISIN of Share	Reuters Code of Share / Reuters Screen Page	Share Company Website	Exchange	Exchange Website	Business Day Centre	Settlement Currency
	7		AG		M4						

## 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:** 26 October 2023.
4. **Issue Date:** 27 October 2023.
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 Arbitrage S.N.C.  
1 rue Laffitte 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.

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

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

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

#### PROVISIONS RELATING TO WARRANTS

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

#### PROVISIONS RELATING TO CERTIFICATES

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

- (l) **Commodity Linked Interest Certificates:** Not applicable.
- (m) **Inflation Index Linked Interest Certificates:** Not applicable.
- (n) **Currency Linked Interest Certificates:** Not applicable.
- (o) **Fund Linked Interest Certificates:** Not applicable.
- (p) **Futures Linked Interest Certificates:** Not applicable.
- (q) **Instalment Certificates:** The Certificates are not Instalment Certificates.
- (r) **Issuer Call Option:** Not applicable.
- (s) **Holder Put Option:** Applicable provided that (i) no Automatic Early Redemption Event has occurred and (ii) the Issuer has not already designated the Valuation Date in accordance with the OET Certificate Conditions.
- (i) **Optional Redemption Date(s):** The day falling ten (10) Business Days immediately following the relevant Optional Redemption Valuation Date.
- (ii) **Optional Redemption Valuation Date:** The last Relevant Business Day in March in each year commencing in March of the calendar year after the Commencement Date, subject to adjustment in the event that such day is a Disrupted Day as provided in the definition of Valuation Date in Condition 27.
- (iii) **Optional Redemption Amount(s) and method, if any, of calculation of such amount(s):** -in respect of *Call* Certificates:  

$$\text{Max} \left( 0; \left( \frac{\text{Final Price} - \text{Capitalised Exercise Price}}{\text{Parity} \times \text{Conversion Rate Early}} \right) \right);$$
-in respect of *Put* Certificates:  

$$\text{Max} \left( 0; \left( \frac{\text{Capitalised Exercise Price} - \text{Final Price}}{\text{Parity} \times \text{Conversion Rate Early}} \right) \right);$$
Where:  
**Final Price** means as set out in OET Certificate Conditions.  
**Capitalised Exercise Price** means as set out in § 31(d).  
**Parity** means as set out in "Specific Provisions for each Series" above;  
**Conversion Rate Early** means the Conversion Rate on the relevant Optional Redemption Valuation Date;
- (iv) **Notice Period (if different from those set out in the Conditions):** Not less than 30 days prior to the next occurring Optional Redemption Valuation Date.
- (t) **Automatic Early Redemption:** Not applicable.
- (u) **Cash Settlement Amount:** The Cash Settlement Amount in respect of each Certificate will be calculated as follows:  
-in respect of *Call* Certificates:  

$$\text{Max} \left( 0; \left( \frac{\text{Final Price} - \text{Capitalised Exercise Price}}{\text{Parity} \times \text{Conversion Rate Final}} \right) \right);$$
-in respect of *Put* Certificates:



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

Where:

**Final Price** means as set out in OET Certificate Conditions.

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

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

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

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

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

#### DISTRIBUTION AND US SALES ELIGIBILITY (ALL SECURITIES)

40. **Selling Restrictions:**

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

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

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

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

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

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

#### Responsibility

The Issuer accepts responsibility for the information contained in these Final Terms. To the best of the knowledge of the Issuer (who has taken all reasonable care to ensure that such is the case), the information contained herein is in accordance with the facts and does not omit anything likely to affect the import of such information.

Signed on behalf of BNP Paribas Issuance B.V.

As Issuer:

A handwritten signature in black ink, consisting of a stylized 'D' shape with a horizontal line extending to the right and a curved line underneath.

By: .....

Duly authorised

## PART B - OTHER INFORMATION

### 1. Listing and Admission to trading

The Securities are unlisted.

### 2. Governing Law and Jurisdiction

As provided in the Conditions, the Securities are governed by French Law and the Paris Court of Appeal shall have exclusive jurisdiction to settle all disputes that may, directly or indirectly, arise out of or in connection with the Securities.

### 3. Ratings

The Securities have not been rated.

### 4. Interests of Natural and Legal Persons Involved in the Issue

Save as discussed in the "*Potential Conflicts of Interest*" paragraph in the "*Risks*" section in the Base Prospectus, so far as the Issuer is aware, no person involved in the issue of the Securities has an interest material to the issue.

### 5. Performance of Underlying/Formula/Other Variable, Explanation of Effect on Value of Investment and Associated Risks and Other Information concerning the Underlying

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

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

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

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

The closer the value of Security Threshold to the level of the Underlying Share from time to time, the higher the leverage effect will be and the higher the risk that the Security Threshold will be reached. The Certificates will be automatically early redeemed at a price equal to zero if the level of the Underlying Share reaches the Capitalised Exercise Price. Otherwise they have no fixed redemption date and the Issuer may choose to redeem them at any time upon giving notice to Holders.

On redemption, Holders will receive an amount, which may be zero, determined by reference to the performance of the Underlying Share, the Capitalised Exercise Price, the Financing Rate and, if applicable, the performance of the Conversion Rate between the Share Currency and the Settlement Currency.

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

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

<b>Part A – Introduction</b>				
<b>A.1</b>	<b>Introduction and Warnings</b>	<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>		
<b>A.2</b>	<b>Investment Decision</b>	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.		
<b>A.3</b>	<b>Liability</b>	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.		
<b>Part B – Securities</b>				
<b>B.1</b>	<b>Issuer/Guarantor</b>	<p><b>Issuer</b></p> <p>The legal company name of the Issuer is BNP Paribas Issuance B.V. (the "<b>Issuer</b>"). The domicile of the Issuer is Amsterdam, Netherland. The registered office of the Issuer is Herengracht 595, 1017 CE Amsterdam, the Netherlands.</p> <p><b>Guarantor</b></p> <p>The legal company name of the Guarantor is BNP Paribas (the "<b>Guarantor</b>"). The domicile of the Guarantor is Paris, France. The head office of the Guarantor is 16, boulevard des Italiens – 75009 Paris, France.</p>		
<b>B.2</b>	<b>ISIN</b>	As set out in table below.		
<b>B.3</b>	<b>Nature of Securities</b>	Certificates.		
<b>B.4</b>	<b>Product Name</b>	"Knock-Out Warrant" Certificates relating to a Share		
<b>B.5</b>	<b>Issue Date</b>	27 October 2023		
<b>B.6</b>	<b>Redemption Date</b>	As set out in table below.		
<b>B.7</b>	<b>Issue Price</b>	As set out in table below.		
<b>B.8</b>	<b>Underlyings</b>	As set out in table below.		
<b>B.9</b>	<b>Settlement</b>	Settlement type: cash settlement. Settlement currency: As set out in table below.		
<b>Part C – Offer and Admission to Trading</b>				
<b>C.1</b>	<b>Public Offer</b>	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 (" <b>Retail Clients</b> ") in accordance with FinSA starting from the Issue Date.		
<b>C.2</b>	<b>Admission to Trading/listing</b>	Not applicable. The Securities will be provisionally admitted to trading on the Issue Date.		
<b>C.3</b>	<b>Clearing System</b>	SIX SIS Ltd., Olten, Switzerland		
<b>C.4</b>	<b>Intermediary</b>	SIX SIS Ltd., Olten, Switzerland		
<b>C.5</b>	<b>Selling restrictions</b>	As per the Base Prospectus.		
Series Number / ISIN Code	Share Company / Share	Issue Price per Security	Settlement Currency	Redemption Date
CH1302906271	3M Company	CHF 0.99	CHF	Open End
CH1302906289	ABB Ltd	CHF 0.12	CHF	Open End

Series Number / ISIN Code	Share Company / Share	Issue Price per Security	Settlement Currency	Redemption Date
CH1302906297	Advanced Micro Devices Inc	CHF 0.49	CHF	Open End
CH1302906305	ASM International NV	CHF 0.41	CHF	Open End
CH1302906313	ASM International NV	CHF 0.12	CHF	Open End
CH1302906321	Adecco Group AG	CHF 0.36	CHF	Open End
CH1302906339	Adecco Group AG	CHF 0.16	CHF	Open End
CH1302906347	adidas AG	CHF 0.73	CHF	Open End
CH1302906354	Adobe Inc	CHF 2.15	CHF	Open End
CH1302906362	Adyen NV	CHF 1.51	CHF	Open End
CH1302906370	Adyen NV	CHF 0.86	CHF	Open End
CH1302906388	Adyen NV	CHF 1.33	CHF	Open End
CH1302906396	Airbus SE	CHF 0.53	CHF	Open End
CH1302906404	Alibaba Group Holding Ltd	CHF 0.15	CHF	Open End
CH1302906412	Alphabet Inc	CHF 0.50	CHF	Open End
CH1302906420	Alphabet Inc	CHF 0.95	CHF	Open End
CH1302906438	Amazon.com Inc	CHF 0.78	CHF	Open End
CH1302906446	American Express Co	CHF 0.63	CHF	Open End
CH1302906453	Amgen Inc	CHF 1.14	CHF	Open End
CH1302906461	Apple Inc	CHF 0.48	CHF	Open End
CH1302906479	Applied Materials Inc	CHF 0.55	CHF	Open End
CH1302906487	ArcelorMittal SA	CHF 0.10	CHF	Open End
CH1302906495	Bayerische Motoren Werke AG	CHF 0.32	CHF	Open End
CH1302906503	Bayerische Motoren Werke AG	CHF 1.10	CHF	Open End
CH1302906511	BP plc	CHF 0.27	CHF	Open End
CH1302906529	Bachem Holding AG	CHF 0.10	CHF	Open End
CH1302906537	Barry Callebaut AG	CHF 1.69	CHF	Open End
CH1302906545	BASF SE	CHF 0.13	CHF	Open End
CH1302906552	BASF SE	CHF 0.41	CHF	Open End
CH1302906560	Bayer AG	CHF 0.13	CHF	Open End
CH1302906578	BioNTech SE	CHF 1.36	CHF	Open End
CH1302906586	BioNTech SE	CHF 0.46	CHF	Open End
CH1302906594	BioNTech SE	CHF 0.43	CHF	Open End
CH1302906602	Blackstone Inc	CHF 0.70	CHF	Open End
CH1302906610	Booking Holdings Inc	CHF 1.13	CHF	Open End
CH1302906628	Booking Holdings Inc	CHF 2.03	CHF	Open End
CH1302906636	Caterpillar Inc	CHF 1.43	CHF	Open End
CH1302906644	The Chemours Co	CHF 0.13	CHF	Open End
CH1302906651	Chevron Corp	CHF 0.42	CHF	Open End
CH1302906669	Coca Cola Co	CHF 0.18	CHF	Open End
CH1302906677	Cie Financiere Richemont SA	CHF 0.32	CHF	Open End
CH1302906685	Delta Air Lines Inc	CHF 0.34	CHF	Open End
CH1302906693	Deutsche Post AG	CHF 0.15	CHF	Open End
CH1302906701	Deutsche Post AG	CHF 0.34	CHF	Open End
CH1302906719	Dufry AG	CHF 0.11	CHF	Open End
CH1302906727	EMS-Chemie Holding AG	CHF 1.48	CHF	Open End
CH1302906735	EMS-Chemie Holding AG	CHF 0.57	CHF	Open End
CH1302906743	EMS-Chemie Holding AG	CHF 0.38	CHF	Open End
CH1302906750	EMS-Chemie Holding AG	CHF 0.17	CHF	Open End
CH1302906768	ENI SpA	CHF 1.37	CHF	Open End
CH1302906776	Encavis AG	CHF 0.22	CHF	Open End

Series Number / ISIN Code	Share Company / Share	Issue Price per Security	Settlement Currency	Redemption Date
CH1302906784	Enel SpA	CHF 0.27	CHF	Open End
CH1302906792	Fresenius Medical Care AG & Co. KGaA	CHF 0.34	CHF	Open End
CH1302906800	General Motors Co	CHF 0.10	CHF	Open End
CH1302906818	Georg Fischer AG	CHF 1.13	CHF	Open End
CH1302906826	Georg Fischer AG	CHF 0.23	CHF	Open End
CH1302906834	Georg Fischer AG	CHF 0.17	CHF	Open End
CH1302906842	Gerresheimer AG	CHF 0.91	CHF	Open End
CH1302906859	Glencore plc	CHF 0.22	CHF	Open End
CH1302906867	Glencore plc	CHF 0.22	CHF	Open End
CH1302906875	The Goldman Sachs Group Inc	CHF 1.32	CHF	Open End
CH1302906883	The Goldman Sachs Group Inc	CHF 2.22	CHF	Open End
CH1302906891	Heidelberg Materials AG	CHF 0.24	CHF	Open End
CH1302906909	Heidelberg Materials AG	CHF 0.23	CHF	Open End
CH1302906917	Infineon Technologies AG	CHF 1.19	CHF	Open End
CH1302906925	Intel Corp	CHF 0.13	CHF	Open End
CH1302906933	Julius Baer Group Ltd	CHF 0.23	CHF	Open End
CH1302906941	K+S AG	CHF 0.19	CHF	Open End
CH1302906958	Kering	CHF 0.80	CHF	Open End
CH1302906966	Kering	CHF 0.61	CHF	Open End
CH1302906974	Kering	CHF 0.13	CHF	Open End
CH1302906982	Kering	CHF 0.15	CHF	Open End
CH1302906990	Kuehne + Nagel International AG	CHF 1.55	CHF	Open End
CH1302907006	Kuehne + Nagel International AG	CHF 2.45	CHF	Open End
CH1302907014	Livent Corp	CHF 0.28	CHF	Open End
CH1302907022	Livent Corp	CHF 0.10	CHF	Open End
CH1302907030	Livent Corp	CHF 0.10	CHF	Open End
CH1302907048	Livent Corp	CHF 0.10	CHF	Open End
CH1302907055	Livent Corp	CHF 0.26	CHF	Open End
CH1302907063	Logitech International SA	CHF 0.23	CHF	Open End
CH1302907071	Logitech International SA	CHF 0.17	CHF	Open End
CH1302907089	Lonza Group AG	CHF 0.73	CHF	Open End
CH1302907097	Lonza Group AG	CHF 0.53	CHF	Open End
CH1302907105	Lonza Group AG	CHF 0.10	CHF	Open End
CH1302907113	Lonza Group AG	CHF 0.17	CHF	Open End
CH1302907121	MTU Aero Engines AG	CHF 2.77	CHF	Open End
CH1302907139	MTU Aero Engines AG	CHF 1.83	CHF	Open End
CH1302907147	MTU Aero Engines AG	CHF 1.96	CHF	Open End
CH1302907154	McDonald's Corp	CHF 1.01	CHF	Open End
CH1302907162	Mercedes-Benz Group AG	CHF 1.20	CHF	Open End
CH1302907170	Mercedes-Benz Group AG	CHF 0.35	CHF	Open End
CH1302907188	Mercedes-Benz Group AG	CHF 0.22	CHF	Open End
CH1302907196	Mercedes-Benz Group AG	CHF 0.41	CHF	Open End
CH1302907204	Meta Platforms Inc	CHF 0.78	CHF	Open End
CH1302907212	Meta Platforms Inc	CHF 1.23	CHF	Open End
CH1302907220	Meta Platforms Inc	CHF 1.68	CHF	Open End
CH1302907238	Meyer Burger Technology AG	CHF 0.10	CHF	Open End
CH1302907246	Moderna Inc	CHF 1.45	CHF	Open End
CH1302907253	Moncler SpA	CHF 1.76	CHF	Open End
CH1302907261	NEL ASA	CHF 0.10	CHF	Open End

Series Number / ISIN Code	Share Company / Share	Issue Price per Security	Settlement Currency	Redemption Date
CH1302907279	NVIDIA Corp	CHF 0.81	CHF	Open End
CH1302907287	OC Oerlikon Corp AG	CHF 0.82	CHF	Open End
CH1302907295	OC Oerlikon Corp AG	CHF 0.72	CHF	Open End
CH1302907303	Oatly Group AB	CHF 0.10	CHF	Open End
CH1302907311	PUMA SE	CHF 0.35	CHF	Open End
CH1302907329	PayPal Holdings Inc	CHF 1.01	CHF	Open End
CH1302907337	Koninklijke Philips NV	CHF 0.12	CHF	Open End
CH1302907345	Koninklijke Philips NV	CHF 0.10	CHF	Open End
CH1302907352	Porsche Automobil Holding SE	CHF 0.14	CHF	Open End
CH1302907360	Porsche Automobil Holding SE	CHF 0.24	CHF	Open End
CH1302907378	Rheinmetall AG	CHF 0.88	CHF	Open End
CH1302907386	Rheinmetall AG	CHF 1.01	CHF	Open End
CH1302907394	Renault SA	CHF 0.33	CHF	Open End
CH1302907402	Roche Holding AG	CHF 5.71	CHF	Open End
CH1302907410	SGS SA	CHF 1.34	CHF	Open End
CH1302907428	SGS SA	CHF 0.34	CHF	Open End
CH1302907436	SGS SA	CHF 0.66	CHF	Open End
CH1302907444	SIG Group AG	CHF 0.25	CHF	Open End
CH1302907451	Sixt SE	CHF 1.08	CHF	Open End
CH1302907469	Sixt SE	CHF 0.81	CHF	Open End
CH1302907477	Sixt SE	CHF 1.76	CHF	Open End
CH1302907485	SMA Solar Technology AG	CHF 0.25	CHF	Open End
CH1302907493	SMA Solar Technology AG	CHF 0.23	CHF	Open End
CH1302907501	Sandoz Group AG	CHF 0.12	CHF	Open End
CH1302907519	Sartorius AG	CHF 0.21	CHF	Open End
CH1302907527	Sartorius AG	CHF 0.10	CHF	Open End
CH1302907535	Sartorius AG	CHF 0.17	CHF	Open End
CH1302907543	Sartorius Stedim Biotech SA	CHF 0.33	CHF	Open End
CH1302907550	Siegfried Holding AG	CHF 0.36	CHF	Open End
CH1302907568	Sika AG	CHF 0.54	CHF	Open End
CH1302907576	SolarEdge Technologies Inc	CHF 1.79	CHF	Open End
CH1302907584	SolarEdge Technologies Inc	CHF 1.34	CHF	Open End
CH1302907592	SolarEdge Technologies Inc	CHF 0.89	CHF	Open End
CH1302907600	SolarEdge Technologies Inc	CHF 0.44	CHF	Open End
CH1302907618	TeamViewer SE	CHF 0.11	CHF	Open End
CH1302907626	Tecan Group AG	CHF 0.12	CHF	Open End
CH1302907634	Tecan Group AG	CHF 0.22	CHF	Open End
CH1302907642	Tecan Group AG	CHF 0.42	CHF	Open End
CH1302907659	Teladoc Health Inc	CHF 0.24	CHF	Open End
CH1302907667	Temenos AG	CHF 0.32	CHF	Open End
CH1302907675	Tesla Inc	CHF 1.46	CHF	Open End
CH1302907683	Tesla Inc	CHF 2.36	CHF	Open End
CH1302907691	Texas Instruments Inc	CHF 2.75	CHF	Open End
CH1302907709	Texas Instruments Inc	CHF 0.39	CHF	Open End
CH1302907717	TRATON SE	CHF 0.10	CHF	Open End
CH1302907725	United Airlines Holdings Inc	CHF 0.40	CHF	Open End
CH1302907733	VAT Group AG	CHF 0.93	CHF	Open End
CH1302907741	VERBIO Vereinigte BioEnergie AG	CHF 0.61	CHF	Open End
CH1302907758	Vonovia SE	CHF 0.10	CHF	Open End



<b>Series Number / ISIN Code</b>	<b>Share Company / Share</b>	<b>Issue Price per Security</b>	<b>Settlement Currency</b>	<b>Redemption Date</b>
CH1302907766	Vonovia SE	CHF 0.20	CHF	Open End
CH1302907774	Volkswagen AG Vz.	CHF 0.96	CHF	Open End
CH1302907782	Wacker Chemie AG	CHF 0.95	CHF	Open End
CH1302907790	The Walt Disney Co	CHF 0.91	CHF	Open End
CH1302907808	ams-OSRAM AG	CHF 0.72	CHF	Open End
CH1302907816	ams-OSRAM AG	CHF 0.62	CHF	Open End
CH1302907824	ams-OSRAM AG	CHF 0.53	CHF	Open End
CH1302907832	ams-OSRAM AG	CHF 0.42	CHF	Open End
CH1302907840	ams-OSRAM AG	CHF 0.17	CHF	Open End
CH1302907857	ams-OSRAM AG	CHF 0.28	CHF	Open End
CH1302907865	ams-OSRAM AG	CHF 0.38	CHF	Open End
CH1302907873	ams-OSRAM AG	CHF 0.47	CHF	Open End