

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 29 JANUARY 2024

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

Legal entity identifier (LEI): 7245009UXRIGIRYOBR48

BNP Paribas
(incorporated in France)
(as Guarantor)

Legal entity identifier (LEI): R0MUWSFPU8MPRO8K5P83

(Note, Warrant and Certificate Programme)

"Knock-Out Warrant (closed-end)" Certificates relating to an Index

SSPA product type: Knock-Out Warrant (2200)

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

PART A - CONTRACTUAL TERMS

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

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

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

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

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

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

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

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

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

SPECIFIC PROVISIONS FOR EACH SERIES

Series Number / ISIN Code	No. of Securities issued	No. of Securities	Issue Price per Security	Call / Put	Strike Price	Knock-out Level	Redemption Valuation Date	Redemption Date	Parity
CH1315329636	10,000,000	10,000,000	CHF 36.95	Call	EUR 13,000	EUR 13,000	21 Jun 24	28 Jun 24	100
CH1315329644	10,000,000	10,000,000	CHF 27.57	Call	EUR 14,000	EUR 14,000	21 Jun 24	28 Jun 24	100
CH1315329651	10,000,000	10,000,000	CHF 22.88	Call	EUR 14,500	EUR 14,500	21 Jun 24	28 Jun 24	100
CH1315329669	10,000,000	10,000,000	CHF 18.19	Call	EUR 15,000	EUR 15,000	21 Jun 24	28 Jun 24	100
CH1315329677	10,000,000	10,000,000	CHF 14.44	Call	EUR 15,400	EUR 15,400	21 Jun 24	28 Jun 24	100
CH1315329685	10,000,000	10,000,000	CHF 12.56	Call	EUR 15,600	EUR 15,600	21 Jun 24	28 Jun 24	100
CH1315329693	10,000,000	10,000,000	CHF 10.68	Call	EUR 15,800	EUR 15,800	21 Jun 24	28 Jun 24	100
CH1315329701	10,000,000	10,000,000	CHF 9.75	Call	EUR 15,900	EUR 15,900	21 Jun 24	28 Jun 24	100
CH1315329719	10,000,000	10,000,000	CHF 8.81	Call	EUR 16,000	EUR 16,000	21 Jun 24	28 Jun 24	100
CH1315329727	10,000,000	10,000,000	CHF 7.87	Call	EUR 16,100	EUR 16,100	21 Jun 24	28 Jun 24	100
CH1315329735	10,000,000	10,000,000	CHF 6.93	Call	EUR 16,200	EUR 16,200	21 Jun 24	28 Jun 24	100
CH1315329743	10,000,000	10,000,000	CHF 5.99	Call	EUR 16,300	EUR 16,300	21 Jun 24	28 Jun 24	100
CH1315329750	10,000,000	10,000,000	CHF 5.06	Call	EUR 16,400	EUR 16,400	21 Jun 24	28 Jun 24	100
CH1315329768	10,000,000	10,000,000	CHF 4.12	Call	EUR 16,500	EUR 16,500	21 Jun 24	28 Jun 24	100
CH1315329776	10,000,000	10,000,000	CHF 3.18	Call	EUR 16,600	EUR 16,600	21 Jun 24	28 Jun 24	100
CH1315329784	10,000,000	10,000,000	CHF 2.24	Call	EUR 16,700	EUR 16,700	21 Jun 24	28 Jun 24	100
CH1315329792	10,000,000	10,000,000	CHF 2.45	Put	EUR 17,200	EUR 17,200	21 Jun 24	28 Jun 24	100
CH1315329800	10,000,000	10,000,000	CHF 3.38	Put	EUR 17,300	EUR 17,300	21 Jun 24	28 Jun 24	100
CH1315329818	10,000,000	10,000,000	CHF 4.32	Put	EUR 17,400	EUR 17,400	21 Jun 24	28 Jun 24	100
CH1315329826	10,000,000	10,000,000	CHF 5.26	Put	EUR 17,500	EUR 17,500	21 Jun 24	28 Jun 24	100
CH1315329834	10,000,000	10,000,000	CHF 6.20	Put	EUR 17,600	EUR 17,600	21 Jun 24	28 Jun 24	100
CH1315329842	10,000,000	10,000,000	CHF 7.14	Put	EUR 17,700	EUR 17,700	21 Jun 24	28 Jun 24	100
CH1315329859	10,000,000	10,000,000	CHF 8.07	Put	EUR 17,800	EUR 17,800	21 Jun 24	28 Jun 24	100
CH1315329867	10,000,000	10,000,000	CHF 9.01	Put	EUR 17,900	EUR 17,900	21 Jun 24	28 Jun 24	100
CH1315329875	10,000,000	10,000,000	CHF 9.95	Put	EUR 18,000	EUR 18,000	21 Jun 24	28 Jun 24	100
CH1315329883	10,000,000	10,000,000	CHF 10.89	Put	EUR 18,100	EUR 18,100	21 Jun 24	28 Jun 24	100
CH1315329891	10,000,000	10,000,000	CHF 11.83	Put	EUR 18,200	EUR 18,200	21 Jun 24	28 Jun 24	100
CH1315329909	10,000,000	10,000,000	CHF 13.70	Put	EUR 18,400	EUR 18,400	21 Jun 24	28 Jun 24	100
CH1315329917	10,000,000	10,000,000	CHF 15.58	Put	EUR 18,600	EUR 18,600	21 Jun 24	28 Jun 24	100

Series Number / ISIN Code	No. of Securities issued	No. of Securities	Issue Price per Security	Call / Put	Strike Price	Knock-out Level	Redemption Valuation Date	Redemption Date	Parity
CH1315329925	10,000,000	10,000,000	CHF 19.33	Put	EUR 19,000	EUR 19,000	21 Jun 24	28 Jun 24	100
CH1315329933	10,000,000	10,000,000	CHF 28.71	Put	EUR 20,000	EUR 20,000	21 Jun 24	28 Jun 24	100
CH1315329941	10,000,000	10,000,000	CHF 38.09	Put	EUR 21,000	EUR 21,000	21 Jun 24	28 Jun 24	100
CH1315329958	10,000,000	10,000,000	CHF 29.64	Call	USD 14,000	USD 14,000	21 Jun 24	28 Jun 24	100
CH1315329966	10,000,000	10,000,000	CHF 21	Call	USD 15,000	USD 15,000	21 Jun 24	28 Jun 24	100
CH1315329974	10,000,000	10,000,000	CHF 16.68	Call	USD 15,500	USD 15,500	21 Jun 24	28 Jun 24	100
CH1315329982	10,000,000	10,000,000	CHF 14.09	Call	USD 15,800	USD 15,800	21 Jun 24	28 Jun 24	100
CH1315329990	10,000,000	10,000,000	CHF 12.37	Call	USD 16,000	USD 16,000	21 Jun 24	28 Jun 24	100
CH1315330006	10,000,000	10,000,000	CHF 10.64	Call	USD 16,200	USD 16,200	21 Jun 24	28 Jun 24	100
CH1315330014	10,000,000	10,000,000	CHF 9.78	Call	USD 16,300	USD 16,300	21 Jun 24	28 Jun 24	100
CH1315330022	10,000,000	10,000,000	CHF 8.91	Call	USD 16,400	USD 16,400	21 Jun 24	28 Jun 24	100
CH1315330030	10,000,000	10,000,000	CHF 8.05	Call	USD 16,500	USD 16,500	21 Jun 24	28 Jun 24	100
CH1315330048	10,000,000	10,000,000	CHF 7.18	Call	USD 16,600	USD 16,600	21 Jun 24	28 Jun 24	100
CH1315330055	10,000,000	10,000,000	CHF 6.32	Call	USD 16,700	USD 16,700	21 Jun 24	28 Jun 24	100
CH1315330063	10,000,000	10,000,000	CHF 5.46	Call	USD 16,800	USD 16,800	21 Jun 24	28 Jun 24	100
CH1315330071	10,000,000	10,000,000	CHF 4.59	Call	USD 16,900	USD 16,900	21 Jun 24	28 Jun 24	100
CH1315330089	10,000,000	10,000,000	CHF 3.73	Call	USD 17,000	USD 17,000	21 Jun 24	28 Jun 24	100
CH1315330097	10,000,000	10,000,000	CHF 2.87	Call	USD 17,100	USD 17,100	21 Jun 24	28 Jun 24	100
CH1315330105	10,000,000	10,000,000	CHF 3.18	Put	USD 17,800	USD 17,800	21 Jun 24	28 Jun 24	100
CH1315330113	10,000,000	10,000,000	CHF 4.04	Put	USD 17,900	USD 17,900	21 Jun 24	28 Jun 24	100
CH1315330121	10,000,000	10,000,000	CHF 4.90	Put	USD 18,000	USD 18,000	21 Jun 24	28 Jun 24	100
CH1315330139	10,000,000	10,000,000	CHF 5.77	Put	USD 18,100	USD 18,100	21 Jun 24	28 Jun 24	100
CH1315330147	10,000,000	10,000,000	CHF 6.63	Put	USD 18,200	USD 18,200	21 Jun 24	28 Jun 24	100
CH1315330154	10,000,000	10,000,000	CHF 7.50	Put	USD 18,300	USD 18,300	21 Jun 24	28 Jun 24	100
CH1315330162	10,000,000	10,000,000	CHF 8.36	Put	USD 18,400	USD 18,400	21 Jun 24	28 Jun 24	100
CH1315330170	10,000,000	10,000,000	CHF 9.22	Put	USD 18,500	USD 18,500	21 Jun 24	28 Jun 24	100
CH1315330188	10,000,000	10,000,000	CHF 10.09	Put	USD 18,600	USD 18,600	21 Jun 24	28 Jun 24	100
CH1315330196	10,000,000	10,000,000	CHF 11.81	Put	USD 18,800	USD 18,800	21 Jun 24	28 Jun 24	100
CH1315330204	10,000,000	10,000,000	CHF 13.54	Put	USD 19,000	USD 19,000	21 Jun 24	28 Jun 24	100
CH1315330212	10,000,000	10,000,000	CHF 17.86	Put	USD 19,500	USD 19,500	21 Jun 24	28 Jun 24	100
CH1315330220	10,000,000	10,000,000	CHF 22.18	Put	USD 20,000	USD 20,000	21 Jun 24	28 Jun 24	100

Series Number / ISIN Code	No. of Securities issued	No. of Securities	Issue Price per Security	Call / Put	Strike Price	Knock-out Level	Redemption Valuation Date	Redemption Date	Parity
CH1315330238	10,000,000	10,000,000	CHF 30.81	Put	USD 21,000	USD 21,000	21 Jun 24	28 Jun 24	100
CH1315330246	10,000,000	10,000,000	CHF 9.40	Call	USD 3,800	USD 3,800	15 Mar 24	22 Mar 24	100
CH1315330253	10,000,000	10,000,000	CHF 7.67	Call	USD 4,000	USD 4,000	15 Mar 24	22 Mar 24	100
CH1315330261	10,000,000	10,000,000	CHF 7.67	Call	USD 4,000	USD 4,000	21 Jun 24	28 Jun 24	100
CH1315330279	10,000,000	10,000,000	CHF 5.94	Call	USD 4,200	USD 4,200	15 Mar 24	22 Mar 24	100
CH1315330287	10,000,000	10,000,000	CHF 5.08	Call	USD 4,300	USD 4,300	15 Mar 24	22 Mar 24	100
CH1315330295	10,000,000	10,000,000	CHF 4.22	Call	USD 4,400	USD 4,400	15 Mar 24	22 Mar 24	100
CH1315330303	10,000,000	10,000,000	CHF 4.22	Call	USD 4,400	USD 4,400	21 Jun 24	28 Jun 24	100
CH1315330311	10,000,000	10,000,000	CHF 3.35	Call	USD 4,500	USD 4,500	15 Mar 24	22 Mar 24	100
CH1315330329	10,000,000	10,000,000	CHF 2.92	Call	USD 4,550	USD 4,550	15 Mar 24	22 Mar 24	100
CH1315330337	10,000,000	10,000,000	CHF 2.49	Call	USD 4,600	USD 4,600	15 Mar 24	22 Mar 24	100
CH1315330345	10,000,000	10,000,000	CHF 2.49	Call	USD 4,600	USD 4,600	21 Jun 24	28 Jun 24	100
CH1315330352	10,000,000	10,000,000	CHF 2.06	Call	USD 4,650	USD 4,650	15 Mar 24	22 Mar 24	100
CH1315330360	10,000,000	10,000,000	CHF 1.63	Call	USD 4,700	USD 4,700	15 Mar 24	22 Mar 24	100
CH1315330378	10,000,000	10,000,000	CHF 1.63	Call	USD 4,700	USD 4,700	21 Jun 24	28 Jun 24	100
CH1315330386	10,000,000	10,000,000	CHF 1.19	Call	USD 4,750	USD 4,750	15 Mar 24	22 Mar 24	100
CH1315330394	10,000,000	10,000,000	CHF 0.76	Call	USD 4,800	USD 4,800	15 Mar 24	22 Mar 24	100
CH1315330402	10,000,000	10,000,000	CHF 0.76	Call	USD 4,800	USD 4,800	21 Jun 24	28 Jun 24	100
CH1315330410	10,000,000	10,000,000	CHF 0.97	Put	USD 5,000	USD 5,000	15 Mar 24	22 Mar 24	100
CH1315330428	10,000,000	10,000,000	CHF 0.97	Put	USD 5,000	USD 5,000	21 Jun 24	28 Jun 24	100
CH1315330436	10,000,000	10,000,000	CHF 1.40	Put	USD 5,050	USD 5,050	15 Mar 24	22 Mar 24	100
CH1315330444	10,000,000	10,000,000	CHF 1.83	Put	USD 5,100	USD 5,100	15 Mar 24	22 Mar 24	100
CH1315330451	10,000,000	10,000,000	CHF 1.83	Put	USD 5,100	USD 5,100	21 Jun 24	28 Jun 24	100
CH1315330469	10,000,000	10,000,000	CHF 2.26	Put	USD 5,150	USD 5,150	15 Mar 24	22 Mar 24	100
CH1315330477	10,000,000	10,000,000	CHF 2.69	Put	USD 5,200	USD 5,200	15 Mar 24	22 Mar 24	100
CH1315330485	10,000,000	10,000,000	CHF 2.69	Put	USD 5,200	USD 5,200	21 Jun 24	28 Jun 24	100
CH1315330493	10,000,000	10,000,000	CHF 3.56	Put	USD 5,300	USD 5,300	15 Mar 24	22 Mar 24	100
CH1315330501	10,000,000	10,000,000	CHF 4.42	Put	USD 5,400	USD 5,400	15 Mar 24	22 Mar 24	100
CH1315330519	10,000,000	10,000,000	CHF 5.28	Put	USD 5,500	USD 5,500	15 Mar 24	22 Mar 24	100
CH1315330527	10,000,000	10,000,000	CHF 5.28	Put	USD 5,500	USD 5,500	21 Jun 24	28 Jun 24	100
CH1315330535	10,000,000	10,000,000	CHF 6.15	Put	USD 5,600	USD 5,600	15 Mar 24	22 Mar 24	100

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CH1315330543	10,000,000	10,000,000	CHF 7.87	Put	USD 5,800	USD 5,800	15 Mar 24	22 Mar 24	100
CH1315330550	10,000,000	10,000,000	CHF 9.60	Put	USD 6,000	USD 6,000	15 Mar 24	22 Mar 24	100
CH1315330568	10,000,000	10,000,000	CHF 9.60	Put	USD 6,000	USD 6,000	21 Jun 24	28 Jun 24	100
CH1315330576	10,000,000	10,000,000	CHF 23.71	Call	CHF 9,000	CHF 9,000	21 Jun 24	28 Jun 24	100
CH1315330584	10,000,000	10,000,000	CHF 13.71	Call	CHF 10,000	CHF 10,000	21 Jun 24	28 Jun 24	100
CH1315330592	10,000,000	10,000,000	CHF 9.71	Call	CHF 10,400	CHF 10,400	21 Jun 24	28 Jun 24	100
CH1315330600	10,000,000	10,000,000	CHF 7.71	Call	CHF 10,600	CHF 10,600	21 Jun 24	28 Jun 24	100
CH1315330618	10,000,000	10,000,000	CHF 6.71	Call	CHF 10,700	CHF 10,700	21 Jun 24	28 Jun 24	100
CH1315330626	10,000,000	10,000,000	CHF 5.71	Call	CHF 10,800	CHF 10,800	21 Jun 24	28 Jun 24	100
CH1315330634	10,000,000	10,000,000	CHF 4.71	Call	CHF 10,900	CHF 10,900	21 Jun 24	28 Jun 24	100
CH1315330642	10,000,000	10,000,000	CHF 3.71	Call	CHF 11,000	CHF 11,000	21 Jun 24	28 Jun 24	100
CH1315330659	10,000,000	10,000,000	CHF 2.71	Call	CHF 11,100	CHF 11,100	21 Jun 24	28 Jun 24	100
CH1315330667	10,000,000	10,000,000	CHF 1.71	Call	CHF 11,200	CHF 11,200	21 Jun 24	28 Jun 24	100
CH1315330675	10,000,000	10,000,000	CHF 2.29	Put	CHF 11,600	CHF 11,600	21 Jun 24	28 Jun 24	100
CH1315330683	10,000,000	10,000,000	CHF 3.29	Put	CHF 11,700	CHF 11,700	21 Jun 24	28 Jun 24	100
CH1315330691	10,000,000	10,000,000	CHF 4.29	Put	CHF 11,800	CHF 11,800	21 Jun 24	28 Jun 24	100
CH1315330709	10,000,000	10,000,000	CHF 5.29	Put	CHF 11,900	CHF 11,900	21 Jun 24	28 Jun 24	100
CH1315330717	10,000,000	10,000,000	CHF 6.29	Put	CHF 12,000	CHF 12,000	21 Jun 24	28 Jun 24	100
CH1315330725	10,000,000	10,000,000	CHF 7.29	Put	CHF 12,100	CHF 12,100	21 Jun 24	28 Jun 24	100
CH1315330733	10,000,000	10,000,000	CHF 8.29	Put	CHF 12,200	CHF 12,200	21 Jun 24	28 Jun 24	100
CH1315330741	10,000,000	10,000,000	CHF 10.29	Put	CHF 12,400	CHF 12,400	21 Jun 24	28 Jun 24	100
CH1315330758	10,000,000	10,000,000	CHF 16.29	Put	CHF 13,000	CHF 13,000	21 Jun 24	28 Jun 24	100
CH1315330766	10,000,000	10,000,000	CHF 26.29	Put	CHF 14,000	CHF 14,000	21 Jun 24	28 Jun 24	100

Series Number / ISIN Code	Valoren Code	Index	Index Currency	ISIN of Index	Reuters Code of Index / Reuters Screen Page	Index Sponsor	Index Sponsor Website	Exchange	Exchange Website	Business Day Centre	Settlement Currency
CH1315329636	131532963	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF

Series Number / ISIN Code	Valoren Code	Index	Index Currency	ISIN of Index	Reuters Code of Index / Reuters Screen Page	Index Sponsor	Index Sponsor Website	Exchange	Exchange Website	Business Day Centre	Settlement Currency
CH1315329644	131532964	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1315329651	131532965	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1315329669	131532966	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1315329677	131532967	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1315329685	131532968	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1315329693	131532969	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1315329701	131532970	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1315329719	131532971	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1315329727	131532972	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1315329735	131532973	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1315329743	131532974	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1315329750	131532975	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1315329768	131532976	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1315329776	131532977	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1315329784	131532978	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1315329792	131532979	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1315329800	131532980	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1315329818	131532981	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF

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CH1315329826	131532982	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1315329834	131532983	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1315329842	131532984	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1315329859	131532985	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1315329867	131532986	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1315329875	131532987	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1315329883	131532988	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1315329891	131532989	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1315329909	131532990	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1315329917	131532991	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1315329925	131532992	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1315329933	131532993	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1315329941	131532994	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1315329958	131532995	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1315329966	131532996	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1315329974	131532997	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1315329982	131532998	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1315329990	131532999	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF

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CH1315330006	131533000	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1315330014	131533001	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1315330022	131533002	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1315330030	131533003	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1315330048	131533004	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1315330055	131533005	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1315330063	131533006	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1315330071	131533007	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1315330089	131533008	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1315330097	131533009	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1315330105	131533010	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1315330113	131533011	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1315330121	131533012	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1315330139	131533013	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1315330147	131533014	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1315330154	131533015	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1315330162	131533016	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1315330170	131533017	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF

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CH1315330188	131533018	Nasdaq-100®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1315330196	131533019	Nasdaq-100®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1315330204	131533020	Nasdaq-100®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1315330212	131533021	Nasdaq-100®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1315330220	131533022	Nasdaq-100®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1315330238	131533023	Nasdaq-100®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1315330246	131533024	S&P 500®	USD	US78378X1072	.SPX	S&P Dow Jones Indices LLC ("SPDJ")	www.spglobal.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	=	Zurich	CHF
CH1315330253	131533025	S&P 500®	USD	US78378X1072	.SPX	S&P Dow Jones Indices LLC ("SPDJ")	www.spglobal.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	=	Zurich	CHF
CH1315330261	131533026	S&P 500®	USD	US78378X1072	.SPX	S&P Dow Jones Indices LLC ("SPDJ")	www.spglobal.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	=	Zurich	CHF
CH1315330279	131533027	S&P 500®	USD	US78378X1072	.SPX	S&P Dow Jones Indices LLC ("SPDJ")	www.spglobal.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	=	Zurich	CHF
CH1315330287	131533028	S&P 500®	USD	US78378X1072	.SPX	S&P Dow Jones Indices LLC ("SPDJ")	www.spglobal.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	=	Zurich	CHF
CH1315330295	131533029	S&P 500®	USD	US78378X1072	.SPX	S&P Dow Jones Indices LLC ("SPDJ")	www.spglobal.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	=	Zurich	CHF
CH1315330303	131533030	S&P 500®	USD	US78378X1072	.SPX	S&P Dow Jones Indices LLC ("SPDJ")	www.spglobal.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	=	Zurich	CHF
CH1315330311	131533031	S&P 500®	USD	US78378X1072	.SPX	S&P Dow Jones Indices LLC ("SPDJ")	www.spglobal.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	=	Zurich	CHF
CH1315330329	131533032	S&P 500®	USD	US78378X1072	.SPX	S&P Dow Jones	www.spglobal.com	As set out in Annex 1 for	=	Zurich	CHF

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	2			2		Indices LLC ("SPDJI")		a Composite Index (Multi-Exchange Index)			
CH1315330337	131533033	S&P 500®	USD	US78378X1072	.SPX	S&P Dow Jones Indices LLC ("SPDJI")	www.spglobal.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	=	Zurich	CHF
CH1315330345	131533034	S&P 500®	USD	US78378X1072	.SPX	S&P Dow Jones Indices LLC ("SPDJI")	www.spglobal.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	=	Zurich	CHF
CH1315330352	131533035	S&P 500®	USD	US78378X1072	.SPX	S&P Dow Jones Indices LLC ("SPDJI")	www.spglobal.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	=	Zurich	CHF
CH1315330360	131533036	S&P 500®	USD	US78378X1072	.SPX	S&P Dow Jones Indices LLC ("SPDJI")	www.spglobal.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	=	Zurich	CHF
CH1315330378	131533037	S&P 500®	USD	US78378X1072	.SPX	S&P Dow Jones Indices LLC ("SPDJI")	www.spglobal.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	=	Zurich	CHF
CH1315330386	131533038	S&P 500®	USD	US78378X1072	.SPX	S&P Dow Jones Indices LLC ("SPDJI")	www.spglobal.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	=	Zurich	CHF
CH1315330394	131533039	S&P 500®	USD	US78378X1072	.SPX	S&P Dow Jones Indices LLC ("SPDJI")	www.spglobal.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	=	Zurich	CHF
CH1315330402	131533040	S&P 500®	USD	US78378X1072	.SPX	S&P Dow Jones Indices LLC ("SPDJI")	www.spglobal.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	=	Zurich	CHF
CH1315330410	131533041	S&P 500®	USD	US78378X1072	.SPX	S&P Dow Jones Indices LLC ("SPDJI")	www.spglobal.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	=	Zurich	CHF
CH1315330428	131533042	S&P 500®	USD	US78378X1072	.SPX	S&P Dow Jones Indices LLC ("SPDJI")	www.spglobal.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	=	Zurich	CHF
CH1315330436	131533043	S&P 500®	USD	US78378X1072	.SPX	S&P Dow Jones Indices LLC ("SPDJI")	www.spglobal.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	=	Zurich	CHF
CH1315330444	131533044	S&P 500®	USD	US78378X1072	.SPX	S&P Dow Jones Indices LLC ("SPDJI")	www.spglobal.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	=	Zurich	CHF

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CH1315330451	131533045	S&P 500®	USD	US78378X1072	.SPX	S&P Dow Jones Indices LLC ("SPDJ")	www.spglobal.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	=	Zurich	CHF
CH1315330469	131533046	S&P 500®	USD	US78378X1072	.SPX	S&P Dow Jones Indices LLC ("SPDJ")	www.spglobal.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	=	Zurich	CHF
CH1315330477	131533047	S&P 500®	USD	US78378X1072	.SPX	S&P Dow Jones Indices LLC ("SPDJ")	www.spglobal.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	=	Zurich	CHF
CH1315330485	131533048	S&P 500®	USD	US78378X1072	.SPX	S&P Dow Jones Indices LLC ("SPDJ")	www.spglobal.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	=	Zurich	CHF
CH1315330493	131533049	S&P 500®	USD	US78378X1072	.SPX	S&P Dow Jones Indices LLC ("SPDJ")	www.spglobal.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	=	Zurich	CHF
CH1315330501	131533050	S&P 500®	USD	US78378X1072	.SPX	S&P Dow Jones Indices LLC ("SPDJ")	www.spglobal.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	=	Zurich	CHF
CH1315330519	131533051	S&P 500®	USD	US78378X1072	.SPX	S&P Dow Jones Indices LLC ("SPDJ")	www.spglobal.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	=	Zurich	CHF
CH1315330527	131533052	S&P 500®	USD	US78378X1072	.SPX	S&P Dow Jones Indices LLC ("SPDJ")	www.spglobal.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	=	Zurich	CHF
CH1315330535	131533053	S&P 500®	USD	US78378X1072	.SPX	S&P Dow Jones Indices LLC ("SPDJ")	www.spglobal.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	=	Zurich	CHF
CH1315330543	131533054	S&P 500®	USD	US78378X1072	.SPX	S&P Dow Jones Indices LLC ("SPDJ")	www.spglobal.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	=	Zurich	CHF
CH1315330550	131533055	S&P 500®	USD	US78378X1072	.SPX	S&P Dow Jones Indices LLC ("SPDJ")	www.spglobal.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	=	Zurich	CHF
CH1315330568	131533056	S&P 500®	USD	US78378X1072	.SPX	S&P Dow Jones Indices LLC ("SPDJ")	www.spglobal.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	=	Zurich	CHF
CH1315330576	131533057	Swiss Market Index®	CHF	CH0009980894	.SSMI	SIX Swiss Exchange AG	www.six-swiss-exchange.com	SIX Swiss Exchange AG	www.six-swiss-exchange.com	Zurich	CHF

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CH1315330584	131533058	Swiss Market Index®	CHF	CH0009980894	.SSMI	SIX Swiss Exchange AG	www.six-swiss-exchange.com	SIX Swiss Exchange AG	www.six-swiss-exchange.com	Zurich	CHF
CH1315330592	131533059	Swiss Market Index®	CHF	CH0009980894	.SSMI	SIX Swiss Exchange AG	www.six-swiss-exchange.com	SIX Swiss Exchange AG	www.six-swiss-exchange.com	Zurich	CHF
CH1315330600	131533060	Swiss Market Index®	CHF	CH0009980894	.SSMI	SIX Swiss Exchange AG	www.six-swiss-exchange.com	SIX Swiss Exchange AG	www.six-swiss-exchange.com	Zurich	CHF
CH1315330618	131533061	Swiss Market Index®	CHF	CH0009980894	.SSMI	SIX Swiss Exchange AG	www.six-swiss-exchange.com	SIX Swiss Exchange AG	www.six-swiss-exchange.com	Zurich	CHF
CH1315330626	131533062	Swiss Market Index®	CHF	CH0009980894	.SSMI	SIX Swiss Exchange AG	www.six-swiss-exchange.com	SIX Swiss Exchange AG	www.six-swiss-exchange.com	Zurich	CHF
CH1315330634	131533063	Swiss Market Index®	CHF	CH0009980894	.SSMI	SIX Swiss Exchange AG	www.six-swiss-exchange.com	SIX Swiss Exchange AG	www.six-swiss-exchange.com	Zurich	CHF
CH1315330642	131533064	Swiss Market Index®	CHF	CH0009980894	.SSMI	SIX Swiss Exchange AG	www.six-swiss-exchange.com	SIX Swiss Exchange AG	www.six-swiss-exchange.com	Zurich	CHF
CH1315330659	131533065	Swiss Market Index®	CHF	CH0009980894	.SSMI	SIX Swiss Exchange AG	www.six-swiss-exchange.com	SIX Swiss Exchange AG	www.six-swiss-exchange.com	Zurich	CHF
CH1315330667	131533066	Swiss Market Index®	CHF	CH0009980894	.SSMI	SIX Swiss Exchange AG	www.six-swiss-exchange.com	SIX Swiss Exchange AG	www.six-swiss-exchange.com	Zurich	CHF
CH1315330675	131533067	Swiss Market Index®	CHF	CH0009980894	.SSMI	SIX Swiss Exchange AG	www.six-swiss-exchange.com	SIX Swiss Exchange AG	www.six-swiss-exchange.com	Zurich	CHF
CH1315330683	131533068	Swiss Market Index®	CHF	CH0009980894	.SSMI	SIX Swiss Exchange AG	www.six-swiss-exchange.com	SIX Swiss Exchange AG	www.six-swiss-exchange.com	Zurich	CHF
CH1315330691	131533069	Swiss Market Index®	CHF	CH0009980894	.SSMI	SIX Swiss Exchange AG	www.six-swiss-exchange.com	SIX Swiss Exchange AG	www.six-swiss-exchange.com	Zurich	CHF
CH1315330709	131533070	Swiss Market Index®	CHF	CH0009980894	.SSMI	SIX Swiss Exchange AG	www.six-swiss-exchange.com	SIX Swiss Exchange AG	www.six-swiss-exchange.com	Zurich	CHF
CH1315330717	131533071	Swiss Market Index®	CHF	CH0009980894	.SSMI	SIX Swiss Exchange AG	www.six-swiss-exchange.com	SIX Swiss Exchange AG	www.six-swiss-exchange.com	Zurich	CHF
CH1315330725	131533072	Swiss Market Index®	CHF	CH0009980894	.SSMI	SIX Swiss Exchange AG	www.six-swiss-exchange.com	SIX Swiss Exchange AG	www.six-swiss-exchange.com	Zurich	CHF
CH1315330733	131533073	Swiss Market Index®	CHF	CH0009980894	.SSMI	SIX Swiss Exchange AG	www.six-swiss-exchange.com	SIX Swiss Exchange AG	www.six-swiss-exchange.com	Zurich	CHF
CH1315330741	131533074	Swiss Market Index®	CHF	CH0009980894	.SSMI	SIX Swiss Exchange AG	www.six-swiss-exchange.com	SIX Swiss Exchange AG	www.six-swiss-exchange.com	Zurich	CHF
CH1315330758	131533075	Swiss Market Index®	CHF	CH0009980894	.SSMI	SIX Swiss Exchange AG	www.six-swiss-exchange.com	SIX Swiss Exchange AG	www.six-swiss-exchange.com	Zurich	CHF

Series Number / ISIN Code	Valoren Code	Index	Index Currency	ISIN of Index	Reuters Code of Index / Reuters Screen Page	Index Sponsor	Index Sponsor Website	Exchange	Exchange Website	Business Day Centre	Settlement Currency
CH1315330766	131533076	Swiss Market Index®	CHF	CH0009980894	.SSMI	SIX Swiss Exchange AG	www.six-swiss-exchange.com	SIX Swiss Exchange AG	www.six-swiss-exchange.com	Zurich	CHF

GENERAL PROVISIONS

The following terms apply to each series of Securities:

1. **Issuer:** BNP Paribas Issuance B.V.
 2. **Guarantor:** BNP Paribas
 3. **Trade Date:** 26 January 2024.
 4. **Issue Date:** 29 January 2024.
 5. **Consolidation:** Not applicable.
 6. **Type of Securities:**
 - (a) Certificates, herein referred to as "Knock-Out Warrant (closed end)" for commercial purposes.
 - (b) The Securities are Index Securities.
- The provisions of Annex 1 (*Additional Terms and Conditions for Index Securities*) shall apply.
7. **Form of Securities:** Uncertificated Securities.
 8. **Business Day Centre(s):** The applicable Business Day Centre for the purposes of the definition of "Business Day" in Condition 1 is as set out in Specific Provisions for each Series above.
 9. **Settlement:** Settlement will be by way of cash payment (Cash Settled Securities).
 10. **Variation of Settlement:**
 - (a) **Issuer's option to vary settlement:** The Issuer does not have the option to vary settlement in respect of the Securities.
 11. **Relevant Asset(s):** Not applicable.
 12. **Entitlement:** Not applicable.
 13. **Exchange Rate:** The Exchange Rate equal one if the relevant Index Currency is the same as the Settlement Currency or otherwise the applicable rate of exchange for conversion of any amount into the relevant Settlement Currency for the purposes of determining the Settlement Price (as defined in the relevant Annex to the Terms and Conditions) or the Cash Settlement Amount (as defined in Condition 1).
 14. **Settlement Currency:** The settlement currency for the payment of the Cash Settlement Amount is as set out in "Specific Provisions for each Series" above.
 15. **Syndication:** The Securities will be distributed on a non-syndicated basis.
 16. **Minimum Trading Size:** Not applicable.
 17. **Security Agent:** BNP Paribas, Paris, Zurich Branch.
 18. **Calculation Agent:** BNP Paribas Financial Markets S.N.C.
20 boulevard des Italiens 75009 Paris, France.
 19. **Governing law:** French law.
 20. **Special conditions or other modifications to the Terms and Conditions:** Not applicable
 21. **Masse provisions (Condition 9.4):** Not applicable.

PRODUCT SPECIFIC PROVISIONS (ALL SECURITIES)

22. **Index Securities:** Applicable.
 - (a) **Index/Basket of Indices/Index Sponsor(s):** See the "Specific Provisions for each Series" above.

- (b) **Index Currency:** See the "Specific Provisions for each Series" above.
- (c) **Exchange(s):** See the "Specific Provisions for each Series" above.
- (d) **Related Exchange(s):** All Exchanges.
- (e) **Exchange Business Day:** Single Index Basis.
- (f) **Scheduled Trading Day:** Single Index Basis.
- (g) **Weighting:** Not applicable.
- (h) **Settlement Price:** Index Condition 9 (Futures Price Valuation) applies.
- (i) **Disrupted Day:** As per Conditions.
- (j) **Specified Maximum Days of Disruption:** Twenty (20) Scheduled Trading Days.
- (k) **Valuation Time:** The Scheduled Closing Time on the relevant Futures or Options Exchange in respect of the Current Exchange-traded Contract on the relevant Settlement Price Date.
- (l) **Delayed Redemption on Occurrence of an Index Adjustments Event:** Not applicable.
- (m) **Index Correction Period:** As per Conditions.
- (n) **Other terms or special conditions:** Not applicable.
- (o) **Additional provisions applicable to Custom Indices:** Not applicable.
- (p) **Additional provisions applicable to Futures Price Valuation:** Applicable.
- (i) **Exchange-traded Contract:** The futures contract relating to the Index published by the Futures or Options Exchange on the delivery or expiry month.
- (ii) **Delivery or expiry month:** See the Specific Provisions for each Series above.
- (iii) **Period of Exchange-traded Contracts:** Not applicable.
- (iv) **Futures or Options Exchange:** See the "Specific Provisions for each Series" above.
- (v) **Rolling Futures Contract Securities:** No.
- (vi) **Futures Rollover Period:** Not applicable.
- (vii) **Cut-off Time:** Not applicable.
- (viii) **First Traded Price:** Not applicable.
- (ix) **Relevant Futures or Options Exchange Website:** Not applicable.
- (x) **Relevant FTP Screen Page:** Not applicable.
- (xi) **Delayed Redemption on Occurrence of Non-Commencement or Discontinuance of an Exchange-traded** Applicable.

Contract:

23. **Share Securities/ETI Share Securities:** Not applicable.
24. **ETI Securities:** Not applicable.
25. **Debt Securities:** Not applicable.
26. **Commodity Securities:** Not applicable.
27. **Inflation Index Securities:** Not applicable.
28. **Currency Securities:** Not applicable.
29. **Fund Securities:** Not applicable.
30. **Futures Securities:** Not applicable.
31. **OET Certificates:** Not applicable.
32. **Constant Leverage Securities:** Not applicable.
33. **Additional Disruption Events:** Applicable.
34. **Optional Additional Disruption Events:** (a) The following Optional Additional Disruption Events apply to the Securities:
- Administrator/Benchmark Event
- Increased Cost of Hedging
- Currency Event
- Loss of Stock Borrow
- Increased Cost of Stock Borrow
- (b) The Maximum Stock Loan Rate is 25%.
- The Initial Stock Loan Rate is 25%.
- (c) Delayed Redemption on Occurrence of an Additional Disruption Event and/or Optional Additional Disruption Event: Not applicable.
35. **Knock-in Event:** Not applicable.
36. **Knock-out Event:** Applicable.
- In respect of Call Certificates:**
- A Knock-out Event shall be deemed to occur if, at the Knock-out Valuation Time on any Knock-out Determination Day during the Knock-out Determination Period, the Underlying Index trades at a Level less than or equal to the Knock-out Level.
- In respect of Put Certificates:**
- A Knock-out Event shall be deemed to occur if, at the Knock-out Valuation Time on any Knock-out Determination Day during the Knock-out Determination Period, the Underlying Index trades at a Level greater than or equal to the Knock-out Level.
- (a) **Level:** Official level.
- (b) **Knock-Out Label** See the "Specific Provisions for each Series" above.
- (c) **Knock-out Period Beginning Date:** The Issue Date.
- (d) **Knock-out Period Beginning Date Day Convention:** Applicable.

- (e) **Knock-out Determination Period:** The period beginning on (and including) the Knock-out Period Beginning Date and ending on (and including) the Knock-out Period Ending Date.
- (f) **Knock-out Determination Day(s):** Each Scheduled Trading Day in the Knock-out Determination Period.
- (g) **Knock-out Period Ending Date:** The Redemption Valuation Date.
- (h) **Knock-out Period Ending Date Day Convention:** Applicable.
- (i) **Knock-out Valuation Time:** Any time on a Knock-out Determination Day.
- (j) **Knock-out Observation Price Source:** Index Sponsor.
- (k) **Disruption Consequences:** 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:** Not applicable.
- (t) **Automatic Early Redemption:** Applicable.
An Automatic Early Redemption shall be deemed to occur if a Knock-out Event occurs.
- (i) **Automatic Early Redemption Amount:** 0 (zero)
- (ii) **Automatic Early Redemption Date(s):** Not applicable.
- (iii) **Automatic Early Redemption Level:** Knock-out Level.
- (iv) **Automatic Early Redemption Date:** Not applicable.
- (v) **Automatic Early Redemption Percentage:** Not applicable.
- (vi) **Automatic Early Redemption Valuation Date(s):** The date of the occurrence of a Knock-out Event.
- (u) **Cash Settlement Amount:** The Cash Settlement Amount in respect of each Certificate will be calculated as follows:

-In respect of Call Certificates:

$$\text{Max} \left(0; \left(\frac{\text{Settlement Price Final} - \text{Strike Price}}{\text{Parity} \times \text{Exchange Rate Final}} \right) \right);$$

-In respect of Put Certificates:

$$\text{Max} \left(0; \left(\frac{\text{Strike Price} - \text{Settlement Price Final}}{\text{Parity} \times \text{Exchange Rate Final}} \right) \right).$$

Where:

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

Settlement Price Final means the Settlement Price on the Redemption Valuation Date;

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

Exchange Rate Final means the Exchange Rate on the Redemption Valuation Date.

- (v) **Strike Date:** Not applicable.
- (w) **Redemption Valuation Date:** See the "Specific Provisions for each Series" above.
- (x) **Averaging:** Averaging does not apply to the Securities.
- (y) **Observation Dates:** Not applicable.
- (z) **Observation Period:** Not applicable.

- (aa) **Settlement Business Day:** Not applicable.
 - (bb) **Cut-off Date:** Not applicable.
39. **Identification information of Holders:** Not applicable.

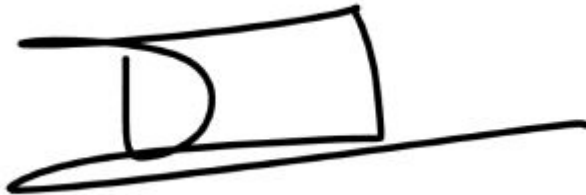
DISTRIBUTION AND US SALES ELIGIBILITY (ALL SECURITIES)

40. **Selling Restrictions:**
- (a) **Eligibility for sale of Securities in the United States:** The Securities are not eligible for sale in the United States.
Reg. S Compliance Category 2; TEFRA Not applicable
 - (b) **Other Selling Restrictions:** Not applicable.
41. **Additional U.S. Federal income tax considerations:** The Securities are not Specified Securities for purposes of Section 871(m) of the U.S. Internal Revenue Code of 1986.

Responsibility

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

Signed on behalf of BNP Paribas Issuance B.V.
As Issuer:



By:
Duly authorised

PART B - OTHER INFORMATION

1. Listing and Admission to trading

The Securities are unlisted.

2. Governing Law and Jurisdiction

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

3. Ratings

The Securities have not been rated.

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

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

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

The Index Knock-Out Warrant Call or Put Certificate is a leveraged Certificate with a fixed term, which gives investors a level of exposure from moderate to high to the price and performance of the relevant Index as described in Part A "Specific Provisions for each Series" (the "Underlying Index") that is greater than the capital invested. The leveraged nature of the Certificates means that any movement in the value of the Underlying Index will have a magnified effect on the value of the Certificates, both positively and negatively.

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

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

The Certificates are "Call" Certificates or "Put" Certificates. The Certificates feature a Strike Price and a Knock-out Level (which is equal to the Strike Price in respect of Call Certificates and Put Certificates).

The closer the value of Knock-out Level to the level of the Underlying Index from time to time, the higher the leverage effect will be and the higher the risk that the Knock-out Level will be reached. The Certificates will be automatically early redeemed at a price equal to zero if the level of the Underlying Index reaches the Knock-out Level.

On redemption, Holders will receive an amount, which will be equal to (i) in the case of Call Certificates, the excess (if any) of the Settlement Price Final on the Redemption Valuation Date over the Strike Price, or (ii) in the case of Put Certificates, the excess (if any) of the Strike Price over the Settlement Price Final on the Redemption Valuation Date, in each case divided by the product of the Exchange Rate Final, if any, and Parity.

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

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

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

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

Index Disclaimer

Neither the Issuer nor the Guarantor shall have any liability for any act or failure to act by an Index Sponsor in connection with the calculation, adjustment or maintenance of an Index. Except as disclosed prior to the Issue Date, neither the Issuer, the Guarantor nor their affiliates has any affiliation with or control over an Index or Index Sponsor or any control over the computation, composition or dissemination of an Index. Although the Calculation Agent will obtain information concerning an Index from publicly available sources it believes reliable, it will not independently verify this information. Accordingly, no representation, warranty or undertaking (express or implied) is made and no responsibility is accepted by the Issuer, the Guarantor, their affiliates or the Calculation Agent as to the accuracy, completeness and timeliness of information concerning an Index.

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Swiss Market Index®

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6. Operational Information

- | | |
|----------------------------------------|----------------------------------|
| i. Relevant Clearing System(s): | SIX SIS Ltd., Olten, Switzerland |
| ii. Intermediary: | SIX SIS Ltd., Olten, Switzerland |
| iii. Delivery: | Delivery against payment |

SUMMARY OF FINAL TERMS

This shall constitute a summary of the Final Terms (the "**Summary**") pursuant to Art. 56 para. 2 FinSO.

Part A – Introduction				
A.1	Introduction and Warnings	<p>The Securities may only be offered, sold or advertised, directly or indirectly, in Switzerland in accordance with the requirements of the FinSA, as further set out in the Base Prospectus approved by the SIX Exchange Regulation AG in its capacity as Swiss Prospectus Office as of 22 September 2023 and the Final Terms. Terms used in this Summary shall have the same meaning as set forth in the Base Prospectus and the Final Terms.</p> <p>The Securities may be considered structured products in Switzerland pursuant to article 70 FinSA and are neither subject to authorisation nor supervision by FINMA. Investors bear the credit risk of the Issuer and/or the Guarantor. Investors should read the section "Risks" of the Base Prospectus.</p> <p>Investing in the Securities may put Investor's capital at risk. Investors may lose some or all of their investment.</p>		
A.2	Investment Decision	Any decision to invest in any Securities should be based on a consideration of the Base Prospectus and the Final Terms as a whole, including any documents incorporated by reference.		
A.3	Liability	The Issuer or the Guarantor may be liable for the content of this Summary solely when read together with the other parts of the Base Prospectus and the Final Terms or where it does not provide, when read together with the other parts of the Base Prospectus and the Final Terms, key information in order to aid investors when considering whether to invest in the Securities.		
Part B – Securities				
B.1	Issuer/Guarantor	<p>Issuer</p> <p>The legal company name of the Issuer is BNP Paribas Issuance B.V. (the "Issuer"). The domicile of the Issuer is Amsterdam, Netherland. The registered office of the Issuer is Herengracht 595, 1017 CE Amsterdam, the Netherlands.</p> <p>Guarantor</p> <p>The legal company name of the Guarantor is BNP Paribas (the "Guarantor"). The domicile of the Guarantor is Paris, France. The head office of the Guarantor is 16, boulevard des Italiens – 75009 Paris, France.</p>		
B.2	ISIN	As set out in table below.		
B.3	Nature of Securities	Certificates.		
B.4	Product Name	"Knock-Out Warrant (closed-end)" Certificates relating to an Index		
B.5	Issue Date	29 January 2024		
B.6	Redemption Date	As set out in table below.		
B.7	Issue Price	As set out in table below.		
B.8	Underlyings	As set out in table below.		
B.9	Settlement	Settlement type: cash settlement. Settlement currency: As set out in table below.		
Part C – Offer and Admission to Trading				
C.1	Public Offer	The Securities may be offered, sold or advertised, directly or indirectly, in Switzerland to retail clients (<i>Privatkundinnen und -kunden</i>) within the meaning of FinSA (" Retail Clients ") in accordance with FinSA starting from the Issue Date.		
C.2	Admission to Trading/listing	Not applicable. The Securities will be provisionally admitted to trading on the Issue Date.		
C.3	Clearing System	SIX SIS Ltd., Olten, Switzerland		
C.4	Intermediary	SIX SIS Ltd., Olten, Switzerland		
C.5	Selling restrictions	As per the Base Prospectus.		
Series Number / ISIN Code	Index	Issue Price per Security	Settlement Currency	Redemption Date
CH1315329636	DAX®	CHF 36.95	CHF	28 June 2024
CH1315329644	DAX®	CHF 27.57	CHF	28 June 2024

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CH1315329651	DAX®	CHF 22.88	CHF	28 June 2024
CH1315329669	DAX®	CHF 18.19	CHF	28 June 2024
CH1315329677	DAX®	CHF 14.44	CHF	28 June 2024
CH1315329685	DAX®	CHF 12.56	CHF	28 June 2024
CH1315329693	DAX®	CHF 10.68	CHF	28 June 2024
CH1315329701	DAX®	CHF 9.75	CHF	28 June 2024
CH1315329719	DAX®	CHF 8.81	CHF	28 June 2024
CH1315329727	DAX®	CHF 7.87	CHF	28 June 2024
CH1315329735	DAX®	CHF 6.93	CHF	28 June 2024
CH1315329743	DAX®	CHF 5.99	CHF	28 June 2024
CH1315329750	DAX®	CHF 5.06	CHF	28 June 2024
CH1315329768	DAX®	CHF 4.12	CHF	28 June 2024
CH1315329776	DAX®	CHF 3.18	CHF	28 June 2024
CH1315329784	DAX®	CHF 2.24	CHF	28 June 2024
CH1315329792	DAX®	CHF 2.45	CHF	28 June 2024
CH1315329800	DAX®	CHF 3.38	CHF	28 June 2024
CH1315329818	DAX®	CHF 4.32	CHF	28 June 2024
CH1315329826	DAX®	CHF 5.26	CHF	28 June 2024
CH1315329834	DAX®	CHF 6.20	CHF	28 June 2024
CH1315329842	DAX®	CHF 7.14	CHF	28 June 2024
CH1315329859	DAX®	CHF 8.07	CHF	28 June 2024
CH1315329867	DAX®	CHF 9.01	CHF	28 June 2024
CH1315329875	DAX®	CHF 9.95	CHF	28 June 2024
CH1315329883	DAX®	CHF 10.89	CHF	28 June 2024
CH1315329891	DAX®	CHF 11.83	CHF	28 June 2024
CH1315329909	DAX®	CHF 13.70	CHF	28 June 2024
CH1315329917	DAX®	CHF 15.58	CHF	28 June 2024
CH1315329925	DAX®	CHF 19.33	CHF	28 June 2024
CH1315329933	DAX®	CHF 28.71	CHF	28 June 2024
CH1315329941	DAX®	CHF 38.09	CHF	28 June 2024
CH1315329958	Nasdaq-100 ®	CHF 29.64	CHF	28 June 2024
CH1315329966	Nasdaq-100 ®	CHF 21	CHF	28 June 2024
CH1315329974	Nasdaq-100 ®	CHF 16.68	CHF	28 June 2024
CH1315329982	Nasdaq-100 ®	CHF 14.09	CHF	28 June 2024
CH1315329990	Nasdaq-100 ®	CHF 12.37	CHF	28 June 2024
CH1315330006	Nasdaq-100 ®	CHF 10.64	CHF	28 June 2024
CH1315330014	Nasdaq-100 ®	CHF 9.78	CHF	28 June 2024
CH1315330022	Nasdaq-100 ®	CHF 8.91	CHF	28 June 2024
CH1315330030	Nasdaq-100 ®	CHF 8.05	CHF	28 June 2024
CH1315330048	Nasdaq-100 ®	CHF 7.18	CHF	28 June 2024
CH1315330055	Nasdaq-100 ®	CHF 6.32	CHF	28 June 2024
CH1315330063	Nasdaq-100 ®	CHF 5.46	CHF	28 June 2024
CH1315330071	Nasdaq-100 ®	CHF 4.59	CHF	28 June 2024
CH1315330089	Nasdaq-100 ®	CHF 3.73	CHF	28 June 2024
CH1315330097	Nasdaq-100 ®	CHF 2.87	CHF	28 June 2024
CH1315330105	Nasdaq-100 ®	CHF 3.18	CHF	28 June 2024
CH1315330113	Nasdaq-100 ®	CHF 4.04	CHF	28 June 2024
CH1315330121	Nasdaq-100 ®	CHF 4.90	CHF	28 June 2024
CH1315330139	Nasdaq-100 ®	CHF 5.77	CHF	28 June 2024

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CH1315330147	Nasdaq-100 ®	CHF 6.63	CHF	28 June 2024
CH1315330154	Nasdaq-100 ®	CHF 7.50	CHF	28 June 2024
CH1315330162	Nasdaq-100 ®	CHF 8.36	CHF	28 June 2024
CH1315330170	Nasdaq-100 ®	CHF 9.22	CHF	28 June 2024
CH1315330188	Nasdaq-100 ®	CHF 10.09	CHF	28 June 2024
CH1315330196	Nasdaq-100 ®	CHF 11.81	CHF	28 June 2024
CH1315330204	Nasdaq-100 ®	CHF 13.54	CHF	28 June 2024
CH1315330212	Nasdaq-100 ®	CHF 17.86	CHF	28 June 2024
CH1315330220	Nasdaq-100 ®	CHF 22.18	CHF	28 June 2024
CH1315330238	Nasdaq-100 ®	CHF 30.81	CHF	28 June 2024
CH1315330246	S&P 500®	CHF 9.40	CHF	22 March 2024
CH1315330253	S&P 500®	CHF 7.67	CHF	22 March 2024
CH1315330261	S&P 500®	CHF 7.67	CHF	28 June 2024
CH1315330279	S&P 500®	CHF 5.94	CHF	22 March 2024
CH1315330287	S&P 500®	CHF 5.08	CHF	22 March 2024
CH1315330295	S&P 500®	CHF 4.22	CHF	22 March 2024
CH1315330303	S&P 500®	CHF 4.22	CHF	28 June 2024
CH1315330311	S&P 500®	CHF 3.35	CHF	22 March 2024
CH1315330329	S&P 500®	CHF 2.92	CHF	22 March 2024
CH1315330337	S&P 500®	CHF 2.49	CHF	22 March 2024
CH1315330345	S&P 500®	CHF 2.49	CHF	28 June 2024
CH1315330352	S&P 500®	CHF 2.06	CHF	22 March 2024
CH1315330360	S&P 500®	CHF 1.63	CHF	22 March 2024
CH1315330378	S&P 500®	CHF 1.63	CHF	28 June 2024
CH1315330386	S&P 500®	CHF 1.19	CHF	22 March 2024
CH1315330394	S&P 500®	CHF 0.76	CHF	22 March 2024
CH1315330402	S&P 500®	CHF 0.76	CHF	28 June 2024
CH1315330410	S&P 500®	CHF 0.97	CHF	22 March 2024
CH1315330428	S&P 500®	CHF 0.97	CHF	28 June 2024
CH1315330436	S&P 500®	CHF 1.40	CHF	22 March 2024
CH1315330444	S&P 500®	CHF 1.83	CHF	22 March 2024
CH1315330451	S&P 500®	CHF 1.83	CHF	28 June 2024
CH1315330469	S&P 500®	CHF 2.26	CHF	22 March 2024
CH1315330477	S&P 500®	CHF 2.69	CHF	22 March 2024
CH1315330485	S&P 500®	CHF 2.69	CHF	28 June 2024
CH1315330493	S&P 500®	CHF 3.56	CHF	22 March 2024
CH1315330501	S&P 500®	CHF 4.42	CHF	22 March 2024
CH1315330519	S&P 500®	CHF 5.28	CHF	22 March 2024
CH1315330527	S&P 500®	CHF 5.28	CHF	28 June 2024
CH1315330535	S&P 500®	CHF 6.15	CHF	22 March 2024
CH1315330543	S&P 500®	CHF 7.87	CHF	22 March 2024
CH1315330550	S&P 500®	CHF 9.60	CHF	22 March 2024
CH1315330568	S&P 500®	CHF 9.60	CHF	28 June 2024
CH1315330576	Swiss Market Index®	CHF 23.71	CHF	28 June 2024
CH1315330584	Swiss Market Index®	CHF 13.71	CHF	28 June 2024
CH1315330592	Swiss Market Index®	CHF 9.71	CHF	28 June 2024
CH1315330600	Swiss Market Index®	CHF 7.71	CHF	28 June 2024
CH1315330618	Swiss Market Index®	CHF 6.71	CHF	28 June 2024
CH1315330626	Swiss Market Index®	CHF 5.71	CHF	28 June 2024

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CH1315330634	Swiss Market Index®	CHF 4.71	CHF	28 June 2024
CH1315330642	Swiss Market Index®	CHF 3.71	CHF	28 June 2024
CH1315330659	Swiss Market Index®	CHF 2.71	CHF	28 June 2024
CH1315330667	Swiss Market Index®	CHF 1.71	CHF	28 June 2024
CH1315330675	Swiss Market Index®	CHF 2.29	CHF	28 June 2024
CH1315330683	Swiss Market Index®	CHF 3.29	CHF	28 June 2024
CH1315330691	Swiss Market Index®	CHF 4.29	CHF	28 June 2024
CH1315330709	Swiss Market Index®	CHF 5.29	CHF	28 June 2024
CH1315330717	Swiss Market Index®	CHF 6.29	CHF	28 June 2024
CH1315330725	Swiss Market Index®	CHF 7.29	CHF	28 June 2024
CH1315330733	Swiss Market Index®	CHF 8.29	CHF	28 June 2024
CH1315330741	Swiss Market Index®	CHF 10.29	CHF	28 June 2024
CH1315330758	Swiss Market Index®	CHF 16.29	CHF	28 June 2024
CH1315330766	Swiss Market Index®	CHF 26.29	CHF	28 June 2024