

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 30 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)

"European Style" Warrants relating to an Index

SSPA product type: Warrant Vanilla (2100)

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**") 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	No. of Warrants per Unit	Issue Price per Security	Call / Put	Exercise Price	Delivery or expiry month	Futures or Options Exchange	Exercise Date / Valuation Date	Settlement Date	Parity
CH1315336268	10,000,000	10,000,000	1	CHF 7.94	Put	USD 17,000	March 2025	Chicago Mercantile Exchange (CME)	21 March 2025	28 March 2025	100
CH1315336276	10,000,000	10,000,000	1	CHF 9.02	Put	USD 17,400	March 2025	Chicago Mercantile Exchange (CME)	21 March 2025	28 March 2025	100
CH1315336284	10,000,000	10,000,000	1	CHF 9.30	Put	USD 17,500	March 2025	Chicago Mercantile Exchange (CME)	21 March 2025	28 March 2025	100
CH1315336292	10,000,000	10,000,000	1	CHF 9.60	Put	USD 17,600	March 2025	Chicago Mercantile Exchange (CME)	21 March 2025	28 March 2025	100
CH1315336300	10,000,000	10,000,000	1	CHF 10.22	Put	USD 17,800	March 2025	Chicago Mercantile Exchange (CME)	21 March 2025	28 March 2025	100
CH1315336318	10,000,000	10,000,000	1	CHF 10.87	Put	USD 18,000	March 2025	Chicago Mercantile Exchange (CME)	21 March 2025	28 March 2025	100
CH1315336326	10,000,000	10,000,000	1	CHF 12.66	Put	USD 18,500	March 2025	Chicago Mercantile Exchange (CME)	21 March 2025	28 March 2025	100
CH1315336334	10,000,000	10,000,000	1	CHF 14.68	Put	USD 19,000	March 2025	Chicago Mercantile Exchange (CME)	21 March 2025	28 March 2025	100
CH1315336342	10,000,000	10,000,000	1	CHF 8.83	Put	USD 17,000	June 2025	Chicago Mercantile Exchange (CME)	20 June 2025	27 June 2025	100
CH1315336359	10,000,000	10,000,000	1	CHF 9.91	Put	USD 17,400	June 2025	Chicago Mercantile Exchange (CME)	20 June 2025	27 June 2025	100
CH1315336367	10,000,000	10,000,000	1	CHF 10.19	Put	USD 17,500	June 2025	Chicago Mercantile Exchange (CME)	20 June 2025	27 June 2025	100
CH1315336375	10,000,000	10,000,000	1	CHF 10.48	Put	USD 17,600	June 2025	Chicago Mercantile Exchange (CME)	20 June 2025	27 June 2025	100
CH1315336383	10,000,000	10,000,000	1	CHF 11.09	Put	USD 17,800	June 2025	Chicago Mercantile Exchange (CME)	20 June 2025	27 June 2025	100
CH1315336391	10,000,000	10,000,000	1	CHF 11.73	Put	USD 18,000	June 2025	Chicago Mercantile Exchange (CME)	20 June 2025	27 June 2025	100
CH1315336409	10,000,000	10,000,000	1	CHF 13.45	Put	USD 18,500	June 2025	Chicago Mercantile Exchange (CME)	20 June 2025	27 June 2025	100
CH1315336417	10,000,000	10,000,000	1	CHF 15.38	Put	USD 19,000	June 2025	Chicago Mercantile Exchange (CME)	20 June 2025	27 June 2025	100
CH1315336425	10,000,000	10,000,000	1	CHF 9.63	Put	USD 17,000	September 2025	Chicago Mercantile Exchange (CME)	19 September 2025	26 September 2025	100

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CH1315336433	10,000,000	10,000,000	1	CHF 10.70	Put	USD 17,400	September 2025	Chicago Mercantile Exchange (CME)	19 September 2025	26 September 2025	100
CH1315336441	10,000,000	10,000,000	1	CHF 10.98	Put	USD 17,500	September 2025	Chicago Mercantile Exchange (CME)	19 September 2025	26 September 2025	100
CH1315336458	10,000,000	10,000,000	1	CHF 11.27	Put	USD 17,600	September 2025	Chicago Mercantile Exchange (CME)	19 September 2025	26 September 2025	100
CH1315336466	10,000,000	10,000,000	1	CHF 11.87	Put	USD 17,800	September 2025	Chicago Mercantile Exchange (CME)	19 September 2025	26 September 2025	100
CH1315336474	10,000,000	10,000,000	1	CHF 12.49	Put	USD 18,000	September 2025	Chicago Mercantile Exchange (CME)	19 September 2025	26 September 2025	100
CH1315336482	10,000,000	10,000,000	1	CHF 14.17	Put	USD 18,500	September 2025	Chicago Mercantile Exchange (CME)	19 September 2025	26 September 2025	100
CH1315336490	10,000,000	10,000,000	1	CHF 16.03	Put	USD 19,000	September 2025	Chicago Mercantile Exchange (CME)	19 September 2025	26 September 2025	100
CH1315336508	10,000,000	10,000,000	1	CHF 10.35	Put	USD 17,000	December 2025	Chicago Mercantile Exchange (CME)	19 December 2025	5 January 2026	100
CH1315336516	10,000,000	10,000,000	1	CHF 11.41	Put	USD 17,400	December 2025	Chicago Mercantile Exchange (CME)	19 December 2025	5 January 2026	100
CH1315336524	10,000,000	10,000,000	1	CHF 11.70	Put	USD 17,500	December 2025	Chicago Mercantile Exchange (CME)	19 December 2025	5 January 2026	100
CH1315336532	10,000,000	10,000,000	1	CHF 11.98	Put	USD 17,600	December 2025	Chicago Mercantile Exchange (CME)	19 December 2025	5 January 2026	100
CH1315336540	10,000,000	10,000,000	1	CHF 12.57	Put	USD 17,800	December 2025	Chicago Mercantile Exchange (CME)	19 December 2025	5 January 2026	100
CH1315336557	10,000,000	10,000,000	1	CHF 13.19	Put	USD 18,000	December 2025	Chicago Mercantile Exchange (CME)	19 December 2025	5 January 2026	100
CH1315336565	10,000,000	10,000,000	1	CHF 14.83	Put	USD 18,500	December 2025	Chicago Mercantile Exchange (CME)	19 December 2025	5 January 2026	100
CH1315336573	10,000,000	10,000,000	1	CHF 16.63	Put	USD 19,000	December 2025	Chicago Mercantile Exchange (CME)	19 December 2025	5 January 2026	100
CH1315336581	10,000,000	10,000,000	1	CHF 1.73	Call	USD 5,300	March 2025	CBOE (Chicago Board Options Exchange)	21 March 2025	28 March 2025	100
CH1315336599	10,000,000	10,000,000	1	CHF 2.15	Call	USD 5,200	March 2025	CBOE (Chicago Board Options Exchange)	21 March 2025	28 March 2025	100
CH1315336607	10,000,000	10,000,000	1	CHF 2.61	Call	USD 5,100	March 2025	CBOE (Chicago Board Options Exchange)	21 March 2025	28 March 2025	100
CH1315336615	10,000,000	10,000,000	1	CHF 3.12	Call	USD 5,000	March 2025	CBOE (Chicago Board	21 March 2025	28 March 2025	100

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								Options Exchange)			
CH1315336623	10,000,000	10,000,000	1	CHF 3.67	Call	USD 4,900	March 2025	CBOE (Chicago Board Options Exchange)	21 March 2025	28 March 2025	100
CH1315336631	10,000,000	10,000,000	1	CHF 4.25	Call	USD 4,800	March 2025	CBOE (Chicago Board Options Exchange)	21 March 2025	28 March 2025	100
CH1315336649	10,000,000	10,000,000	1	CHF 2.20	Call	USD 5,300	June 2025	CBOE (Chicago Board Options Exchange)	20 June 2025	27 June 2025	100
CH1315336656	10,000,000	10,000,000	1	CHF 2.64	Call	USD 5,200	June 2025	CBOE (Chicago Board Options Exchange)	20 June 2025	27 June 2025	100
CH1315336664	10,000,000	10,000,000	1	CHF 3.12	Call	USD 5,100	June 2025	CBOE (Chicago Board Options Exchange)	20 June 2025	27 June 2025	100
CH1315336672	10,000,000	10,000,000	1	CHF 3.63	Call	USD 5,000	June 2025	CBOE (Chicago Board Options Exchange)	20 June 2025	27 June 2025	100
CH1315336680	10,000,000	10,000,000	1	CHF 4.17	Call	USD 4,900	June 2025	CBOE (Chicago Board Options Exchange)	20 June 2025	27 June 2025	100
CH1315336698	10,000,000	10,000,000	1	CHF 4.74	Call	USD 4,800	June 2025	CBOE (Chicago Board Options Exchange)	20 June 2025	27 June 2025	100
CH1315336706	10,000,000	10,000,000	1	CHF 5.33	Call	USD 4,700	June 2025	CBOE (Chicago Board Options Exchange)	20 June 2025	27 June 2025	100
CH1315336714	10,000,000	10,000,000	1	CHF 2.65	Call	USD 5,300	September 2025	CBOE (Chicago Board Options Exchange)	19 September 2025	26 September 2025	100
CH1315336722	10,000,000	10,000,000	1	CHF 3.10	Call	USD 5,200	September 2025	CBOE (Chicago Board Options Exchange)	19 September 2025	26 September 2025	100
CH1315336730	10,000,000	10,000,000	1	CHF 3.58	Call	USD 5,100	September 2025	CBOE (Chicago Board Options Exchange)	19 September 2025	26 September 2025	100
CH1315336748	10,000,000	10,000,000	1	CHF 4.08	Call	USD 5,000	September 2025	CBOE (Chicago Board Options Exchange)	19 September 2025	26 September 2025	100
CH1315336755	10,000,000	10,000,000	1	CHF 4.62	Call	USD 4,900	September 2025	CBOE (Chicago Board Options Exchange)	19 September 2025	26 September 2025	100
CH1315336763	10,000,000	10,000,000	1	CHF 5.18	Call	USD 4,800	September 2025	CBOE (Chicago Board Options Exchange)	19 September 2025	26 September 2025	100
CH1315336771	10,000,000	10,000,000	1	CHF 5.76	Call	USD 4,700	September 2025	CBOE (Chicago Board Options Exchange)	19 September 2025	26 September 2025	100
CH1315336789	10,000,000	10,000,000	1	CHF 3.07	Call	USD 5,300	December 2025	CBOE (Chicago Board Options Exchange)	19 December 2025	5 January 2026	100
CH1315336797	10,000,000	10,000,000	1	CHF 3.52	Call	USD 5,200	December 2025	CBOE (Chicago Board Options Exchange)	19 December 2025	5 January 2026	100

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CH1315336805	10,000,000	10,000,000	1	CHF 4	Call	USD 5,100	December 2025	CBOE (Chicago Board Options Exchange)	19 December 2025	5 January 2026	100
CH1315336813	10,000,000	10,000,000	1	CHF 4.50	Call	USD 5,000	December 2025	CBOE (Chicago Board Options Exchange)	19 December 2025	5 January 2026	100
CH1315336821	10,000,000	10,000,000	1	CHF 5.03	Call	USD 4,900	December 2025	CBOE (Chicago Board Options Exchange)	19 December 2025	5 January 2026	100
CH1315336839	10,000,000	10,000,000	1	CHF 5.58	Call	USD 4,800	December 2025	CBOE (Chicago Board Options Exchange)	19 December 2025	5 January 2026	100
CH1315336847	10,000,000	10,000,000	1	CHF 6.15	Call	USD 4,700	December 2025	CBOE (Chicago Board Options Exchange)	19 December 2025	5 January 2026	100
CH1315336854	10,000,000	10,000,000	1	CHF 1.75	Put	USD 4,800	March 2025	CBOE (Chicago Board Options Exchange)	21 March 2025	28 March 2025	100
CH1315336862	10,000,000	10,000,000	1	CHF 1.98	Put	USD 4,900	March 2025	CBOE (Chicago Board Options Exchange)	21 March 2025	28 March 2025	100
CH1315336870	10,000,000	10,000,000	1	CHF 2.25	Put	USD 5,000	March 2025	CBOE (Chicago Board Options Exchange)	21 March 2025	28 March 2025	100
CH1315336888	10,000,000	10,000,000	1	CHF 2.55	Put	USD 5,100	March 2025	CBOE (Chicago Board Options Exchange)	21 March 2025	28 March 2025	100
CH1315336896	10,000,000	10,000,000	1	CHF 2.90	Put	USD 5,200	March 2025	CBOE (Chicago Board Options Exchange)	21 March 2025	28 March 2025	100
CH1315336904	10,000,000	10,000,000	1	CHF 3.29	Put	USD 5,300	March 2025	CBOE (Chicago Board Options Exchange)	21 March 2025	28 March 2025	100
CH1315336912	10,000,000	10,000,000	1	CHF 1.98	Put	USD 4,800	June 2025	CBOE (Chicago Board Options Exchange)	20 June 2025	27 June 2025	100
CH1315336920	10,000,000	10,000,000	1	CHF 2.21	Put	USD 4,900	June 2025	CBOE (Chicago Board Options Exchange)	20 June 2025	27 June 2025	100
CH1315336938	10,000,000	10,000,000	1	CHF 2.48	Put	USD 5,000	June 2025	CBOE (Chicago Board Options Exchange)	20 June 2025	27 June 2025	100
CH1315336946	10,000,000	10,000,000	1	CHF 2.77	Put	USD 5,100	June 2025	CBOE (Chicago Board Options Exchange)	20 June 2025	27 June 2025	100
CH1315336953	10,000,000	10,000,000	1	CHF 3.10	Put	USD 5,200	June 2025	CBOE (Chicago Board Options Exchange)	20 June 2025	27 June 2025	100
CH1315336961	10,000,000	10,000,000	1	CHF 3.47	Put	USD 5,300	June 2025	CBOE (Chicago Board Options Exchange)	20 June 2025	27 June 2025	100
CH1315336979	10,000,000	10,000,000	1	CHF 2.18	Put	USD 4,800	September 2025	CBOE (Chicago Board Options Exchange)	19 September 2025	26 September 2025	100
CH1315336987	10,000,000	10,000,000	1	CHF 2.42	Put	USD 4,900	September 2025	CBOE (Chicago Board	19 September 2025	26 September 2025	100

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								Options Exchange)			
CH1315336995	10,000,000	10,000,000	1	CHF 2.68	Put	USD 5,000	September 2025	CBOE (Chicago Board Options Exchange)	19 September 2025	26 September 2025	100
CH1315337001	10,000,000	10,000,000	1	CHF 2.97	Put	USD 5,100	September 2025	CBOE (Chicago Board Options Exchange)	19 September 2025	26 September 2025	100
CH1315337019	10,000,000	10,000,000	1	CHF 3.28	Put	USD 5,200	September 2025	CBOE (Chicago Board Options Exchange)	19 September 2025	26 September 2025	100
CH1315337027	10,000,000	10,000,000	1	CHF 3.63	Put	USD 5,300	September 2025	CBOE (Chicago Board Options Exchange)	19 September 2025	26 September 2025	100
CH1315337035	10,000,000	10,000,000	1	CHF 2.37	Put	USD 4,800	December 2025	CBOE (Chicago Board Options Exchange)	19 December 2025	5 January 2026	100
CH1315337043	10,000,000	10,000,000	1	CHF 2.61	Put	USD 4,900	December 2025	CBOE (Chicago Board Options Exchange)	19 December 2025	5 January 2026	100
CH1315337050	10,000,000	10,000,000	1	CHF 2.86	Put	USD 5,000	December 2025	CBOE (Chicago Board Options Exchange)	19 December 2025	5 January 2026	100
CH1315337068	10,000,000	10,000,000	1	CHF 3.15	Put	USD 5,100	December 2025	CBOE (Chicago Board Options Exchange)	19 December 2025	5 January 2026	100
CH1315337076	10,000,000	10,000,000	1	CHF 3.45	Put	USD 5,200	December 2025	CBOE (Chicago Board Options Exchange)	19 December 2025	5 January 2026	100
CH1315337084	10,000,000	10,000,000	1	CHF 3.79	Put	USD 5,300	December 2025	CBOE (Chicago Board Options Exchange)	19 December 2025	5 January 2026	100
CH1315337092	10,000,000	10,000,000	1	CHF 4.51	Call	CHF 11,500	March 2025	Eurex	21 March 2025	28 March 2025	100
CH1315337100	10,000,000	10,000,000	1	CHF 4.99	Call	CHF 11,400	March 2025	Eurex	21 March 2025	28 March 2025	100
CH1315337118	10,000,000	10,000,000	1	CHF 7.22	Call	CHF 11,000	March 2025	Eurex	21 March 2025	28 March 2025	100
CH1315337126	10,000,000	10,000,000	1	CHF 4.55	Call	CHF 11,500	June 2025	Eurex	20 June 2025	27 June 2025	100
CH1315337134	10,000,000	10,000,000	1	CHF 4.99	Call	CHF 11,400	June 2025	Eurex	20 June 2025	27 June 2025	100
CH1315337142	10,000,000	10,000,000	1	CHF 7.05	Call	CHF 11,000	June 2025	Eurex	20 June 2025	27 June 2025	100
CH1315337159	10,000,000	10,000,000	1	CHF 10.19	Call	CHF 10,500	June 2025	Eurex	20 June 2025	27 June 2025	100
CH1315337167	10,000,000	10,000,000	1	CHF 3.37	Call	CHF 12,000	September 2025	Eurex	19 September 2025	26 September 2025	100
CH1315337175	10,000,000	10,000,000	1	CHF 5.27	Call	CHF 11,500	September 2025	Eurex	19 September 2025	26 September 2025	100
CH1315337183	10,000,000	10,000,000	1	CHF 5.72	Call	CHF 11,400	September 2025	Eurex	19 September 2025	26 September 2025	100
CH1315337191	10,000,000	10,000,000	1	CHF 7.78	Call	CHF 11,000	September 2025	Eurex	19 September 2025	26 September 2025	100
CH1315337209	10,000,000	10,000,000	1	CHF 10.87	Call	CHF 10,500	September 2025	Eurex	19 September 2025	26 September 2025	100
CH1315337217	10,000,000	10,000,000	1	CHF 3.93	Call	CHF 12,000	December 2025	Eurex	19 December 2025	5 January 2026	100

Series Number / ISIN Code	No. of Securities issued	No. of Securities	No. of Warrants per Unit	Issue Price per Security	Call / Put	Exercise Price	Delivery or expiry month	Futures or Options Exchange	Exercise Date / Valuation Date	Settlement Date	Parity
CH1315337225	10,000,000	10,000,000	1	CHF 5.88	Call	CHF 11,500	December 2025	Eurex	19 December 2025	5 January 2026	100
CH1315337233	10,000,000	10,000,000	1	CHF 6.34	Call	CHF 11,400	December 2025	Eurex	19 December 2025	5 January 2026	100
CH1315337241	10,000,000	10,000,000	1	CHF 8.41	Call	CHF 11,000	December 2025	Eurex	19 December 2025	5 January 2026	100
CH1315337258	10,000,000	10,000,000	1	CHF 11.46	Call	CHF 10,500	December 2025	Eurex	19 December 2025	5 January 2026	100
CH1315337266	10,000,000	10,000,000	1	CHF 4.83	Put	CHF 11,000	March 2025	Eurex	21 March 2025	28 March 2025	100
CH1315337274	10,000,000	10,000,000	1	CHF 6.53	Put	CHF 11,400	March 2025	Eurex	21 March 2025	28 March 2025	100
CH1315337282	10,000,000	10,000,000	1	CHF 7.03	Put	CHF 11,500	March 2025	Eurex	21 March 2025	28 March 2025	100
CH1315337290	10,000,000	10,000,000	1	CHF 4.28	Put	CHF 10,500	June 2025	Eurex	20 June 2025	27 June 2025	100
CH1315337308	10,000,000	10,000,000	1	CHF 6.03	Put	CHF 11,000	June 2025	Eurex	20 June 2025	27 June 2025	100
CH1315337316	10,000,000	10,000,000	1	CHF 7.89	Put	CHF 11,400	June 2025	Eurex	20 June 2025	27 June 2025	100
CH1315337324	10,000,000	10,000,000	1	CHF 8.42	Put	CHF 11,500	June 2025	Eurex	20 June 2025	27 June 2025	100
CH1315337332	10,000,000	10,000,000	1	CHF 4.87	Put	CHF 10,500	September 2025	Eurex	19 September 2025	26 September 2025	100
CH1315337340	10,000,000	10,000,000	1	CHF 6.65	Put	CHF 11,000	September 2025	Eurex	19 September 2025	26 September 2025	100
CH1315337357	10,000,000	10,000,000	1	CHF 8.49	Put	CHF 11,400	September 2025	Eurex	19 September 2025	26 September 2025	100
CH1315337365	10,000,000	10,000,000	1	CHF 9.01	Put	CHF 11,500	September 2025	Eurex	19 September 2025	26 September 2025	100
CH1315337373	10,000,000	10,000,000	1	CHF 11.98	Put	CHF 12,000	September 2025	Eurex	19 September 2025	26 September 2025	100
CH1315337381	10,000,000	10,000,000	1	CHF 5.30	Put	CHF 10,500	December 2025	Eurex	19 December 2025	5 January 2026	100
CH1315337399	10,000,000	10,000,000	1	CHF 7.10	Put	CHF 11,000	December 2025	Eurex	19 December 2025	5 January 2026	100
CH1315337407	10,000,000	10,000,000	1	CHF 8.91	Put	CHF 11,400	December 2025	Eurex	19 December 2025	5 January 2026	100
CH1315337415	10,000,000	10,000,000	1	CHF 9.42	Put	CHF 11,500	December 2025	Eurex	19 December 2025	5 January 2026	100
CH1315337423	10,000,000	10,000,000	1	CHF 12.32	Put	CHF 12,000	December 2025	Eurex	19 December 2025	5 January 2026	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
CH1315336268	131533626	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1315336276	131533627	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.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
CH1315336284	131533628	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1315336292	131533629	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1315336300	131533630	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1315336318	131533631	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1315336326	131533632	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1315336334	131533633	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1315336342	131533634	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1315336359	131533635	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1315336367	131533636	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1315336375	131533637	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1315336383	131533638	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1315336391	131533639	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1315336409	131533640	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1315336417	131533641	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1315336425	131533642	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1315336433	131533643	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1315336441	131533644	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1315336458	131533645	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF

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CH1315336466	131533646	Nasdaq-100®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1315336474	131533647	Nasdaq-100®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1315336482	131533648	Nasdaq-100®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1315336490	131533649	Nasdaq-100®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1315336508	131533650	Nasdaq-100®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1315336516	131533651	Nasdaq-100®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1315336524	131533652	Nasdaq-100®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1315336532	131533653	Nasdaq-100®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1315336540	131533654	Nasdaq-100®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1315336557	131533655	Nasdaq-100®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1315336565	131533656	Nasdaq-100®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1315336573	131533657	Nasdaq-100®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1315336581	131533658	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
CH1315336599	131533659	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
CH1315336607	131533660	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
CH1315336615	131533661	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

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
CH1315336623	131533662	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
CH1315336631	131533663	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
CH1315336649	131533664	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
CH1315336656	131533665	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
CH1315336664	131533666	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
CH1315336672	131533667	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
CH1315336680	131533668	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
CH1315336698	131533669	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
CH1315336706	131533670	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
CH1315336714	131533671	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
CH1315336722	131533672	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
CH1315336730	131533673	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
CH1315336748	131533674	S&P 500®	USD	US78378X1072	.SPX	S&P Dow Jones Indices LLC	www.spglobal.com	As set out in Annex 1 for a Composite Index (Multi-	=	Zurich	CHF

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						("SPDJ")		Exchange Index)			
CH1315336755	131533675	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
CH1315336763	131533676	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
CH1315336771	131533677	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
CH1315336789	131533678	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
CH1315336797	131533679	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
CH1315336805	131533680	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
CH1315336813	131533681	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
CH1315336821	131533682	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
CH1315336839	131533683	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
CH1315336847	131533684	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
CH1315336854	131533685	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
CH1315336862	131533686	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
CH1315336870	131533687	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

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	7			2		Indices LLC ("SPDJI")		a Composite Index (Multi-Exchange Index)			
CH1315336888	131533688	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
CH1315336896	131533689	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
CH1315336904	131533690	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
CH1315336912	131533691	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
CH1315336920	131533692	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
CH1315336938	131533693	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
CH1315336946	131533694	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
CH1315336953	131533695	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
CH1315336961	131533696	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
CH1315336979	131533697	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
CH1315336987	131533698	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
CH1315336995	131533699	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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CH1315337001	131533700	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
CH1315337019	131533701	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
CH1315337027	131533702	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
CH1315337035	131533703	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
CH1315337043	131533704	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
CH1315337050	131533705	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
CH1315337068	131533706	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
CH1315337076	131533707	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
CH1315337084	131533708	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
CH1315337092	131533709	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
CH1315337100	131533710	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
CH1315337118	131533711	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
CH1315337126	131533712	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
CH1315337134	131533713	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
CH1315337142	131533714	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
CH1315337159	131533715	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
CH1315337167	131533716	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
CH1315337175	131533717	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
CH1315337183	131533718	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
CH1315337191	131533719	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
CH1315337209	131533720	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
CH1315337217	131533721	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
CH1315337225	131533722	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
CH1315337233	131533723	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
CH1315337241	131533724	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
CH1315337258	131533725	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
CH1315337266	131533726	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
CH1315337274	131533727	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
CH1315337282	131533728	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
CH1315337290	131533729	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
CH1315337308	131533730	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
CH1315337316	131533731	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
CH1315337324	131533732	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
CH1315337332	131533733	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
CH1315337340	131533734	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
CH1315337357	131533735	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
CH1315337365	131533736	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
CH1315337373	131533737	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
CH1315337381	131533738	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
CH1315337399	131533739	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
CH1315337407	131533740	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
CH1315337415	131533741	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
CH1315337423	131533742	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:** 29 January 2024.
4. **Issue Date:** 30 January 2024.
5. **Consolidation:** Not applicable.
6. **Type of Securities:**
 - (a) Warrants.
 - (b) The Securities are Index Securities.
The Securities are "European Style" Warrants.
Automatic Exercise applies.
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** See the "Specific Provisions for each Series" above.

Indices/Index Sponsor(s):

- (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 Valuation Date.
 - (l) **Index Correction Period:** As per Conditions.
 - (m) **Other terms or special conditions:** Not applicable.
 - (n) **Additional provisions applicable to Custom Indices:** Not applicable.
 - (o) **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.
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%. |
| 35. Knock-in Event: | Not applicable. |
| 36. Knock-out Event: | Not applicable. |

PROVISIONS RELATING TO WARRANTS

- | | |
|---|--|
| 37. Provisions relating to Warrants: | Applicable. |
| (a) Units: | Warrants must be exercised in Units. Each Unit consists of the number of Warrants set out in "Specific Provisions for each Series" above. |
| (b) Minimum Exercise Number: | The minimum number of Warrants that may be exercised (including automatic exercise) on any day by any Holder is one (1) Warrant, and Warrants may only be exercised (including automatic exercise) in integral multiples of one (1) Warrant in excess thereof. |
| (c) Maximum Exercise Number: | Not applicable. |
| (d) Exercise Price(s): | The exercise price(s) per Warrant (which may be subject to adjustment in accordance with Annex 1) is set out in "Specific Provisions for each Series" above. |
| (e) Exercise Date: | The exercise date of the Warrants is set out in "Specific Provisions for each Series" above, provided that, if such date is not an Exercise Business Day, the Exercise Date shall be the immediately succeeding Exercise Business Day. |
| (f) Exercise Period: | Not applicable. |
| (g) Valuation Date: | The Valuation Date shall be the Actual Exercise Date of the relevant Warrant, subject to adjustments in accordance with Condition 20. |
| (h) Strike Date: | Not applicable. |
| (i) Averaging: | Averaging does not apply to the Warrants. |
| (j) Observation Dates: | Not applicable. |

- (k) **Observation Period:** Not applicable.
- (l) **Cash Settlement Amount:** A Holder, upon due exercise, will receive from the Issuer on the Settlement Date, in respect of each Warrant, a Cash Settlement Amount calculated by the Calculation Agent (which shall not be less than zero) equal to:
- in respect of *Call* Warrants:
- Max [0 ; Settlement Price Final - Exercise Price] / [Parity x Exchange Rate Final]
- in respect of *Put* warrants:
- Max [0 ; Exercise Price - Settlement Price Final] / [Parity x Exchange Rate Final]
- Where:
- Settlement Price Final** means the Settlement Price on the Valuation Date.
- Exercise Price** means as set out in "Specific Provisions for each Series" above.
- Parity** means as set out in "Specific Provisions for each Series" above.
- Exchange Rate Final** means the Exchange Rate on the relevant Valuation Date.
- (m) **Settlement Date:** See the "Specific Provisions for each Series" above.

PROVISIONS RELATING TO CERTIFICATES

38. **Provisions relating to Certificates:** 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 Call or Put Warrant is a leveraged Warrant 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 Warrants means that any movement in the value of the Underlying Index will have a magnified effect on the value of the Warrants, both positively and negatively.

The Warrants are "Call" and "Put" Warrants.

With a Call Warrant Holders benefit from excess (if any) of the Settlement Price on the Valuation Date over the Exercise Price (divided by the product of the Exchange Rate Final, if any, and Parity).

With a Put Warrant Holders benefit from excess (if any) of the Exercise Price on the Valuation Date over the Settlement Price (divided by the product of the Exchange Rate Final, if any, and Parity).

On the Settlement Date, Holders will receive an amount, which may be zero, determined by reference to the performance of the Underlying Index and, if applicable, the performance of the Exchange 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.

NASDAQ 100® Index

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S&P 500® 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	Warrants.		
B.4	Product Name	"European Style" Warrants relating to an Index		
B.5	Issue Date	30 January 2024		
B.6	Settlement 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
CH1315336268	Nasdaq-100 ®	CHF 7.94	CHF	28 March 2025
CH1315336276	Nasdaq-100 ®	CHF 9.02	CHF	28 March 2025

Series Number / ISIN Code	Index	Issue Price per Security	Settlement Currency	Redemption Date
CH1315336284	Nasdaq-100 ®	CHF 9.30	CHF	28 March 2025
CH1315336292	Nasdaq-100 ®	CHF 9.60	CHF	28 March 2025
CH1315336300	Nasdaq-100 ®	CHF 10.22	CHF	28 March 2025
CH1315336318	Nasdaq-100 ®	CHF 10.87	CHF	28 March 2025
CH1315336326	Nasdaq-100 ®	CHF 12.66	CHF	28 March 2025
CH1315336334	Nasdaq-100 ®	CHF 14.68	CHF	28 March 2025
CH1315336342	Nasdaq-100 ®	CHF 8.83	CHF	27 June 2025
CH1315336359	Nasdaq-100 ®	CHF 9.91	CHF	27 June 2025
CH1315336367	Nasdaq-100 ®	CHF 10.19	CHF	27 June 2025
CH1315336375	Nasdaq-100 ®	CHF 10.48	CHF	27 June 2025
CH1315336383	Nasdaq-100 ®	CHF 11.09	CHF	27 June 2025
CH1315336391	Nasdaq-100 ®	CHF 11.73	CHF	27 June 2025
CH1315336409	Nasdaq-100 ®	CHF 13.45	CHF	27 June 2025
CH1315336417	Nasdaq-100 ®	CHF 15.38	CHF	27 June 2025
CH1315336425	Nasdaq-100 ®	CHF 9.63	CHF	26 September 2025
CH1315336433	Nasdaq-100 ®	CHF 10.70	CHF	26 September 2025
CH1315336441	Nasdaq-100 ®	CHF 10.98	CHF	26 September 2025
CH1315336458	Nasdaq-100 ®	CHF 11.27	CHF	26 September 2025
CH1315336466	Nasdaq-100 ®	CHF 11.87	CHF	26 September 2025
CH1315336474	Nasdaq-100 ®	CHF 12.49	CHF	26 September 2025
CH1315336482	Nasdaq-100 ®	CHF 14.17	CHF	26 September 2025
CH1315336490	Nasdaq-100 ®	CHF 16.03	CHF	26 September 2025
CH1315336508	Nasdaq-100 ®	CHF 10.35	CHF	5 January 2026
CH1315336516	Nasdaq-100 ®	CHF 11.41	CHF	5 January 2026
CH1315336524	Nasdaq-100 ®	CHF 11.70	CHF	5 January 2026
CH1315336532	Nasdaq-100 ®	CHF 11.98	CHF	5 January 2026
CH1315336540	Nasdaq-100 ®	CHF 12.57	CHF	5 January 2026
CH1315336557	Nasdaq-100 ®	CHF 13.19	CHF	5 January 2026
CH1315336565	Nasdaq-100 ®	CHF 14.83	CHF	5 January 2026
CH1315336573	Nasdaq-100 ®	CHF 16.63	CHF	5 January 2026
CH1315336581	S&P 500®	CHF 1.73	CHF	28 March 2025
CH1315336599	S&P 500®	CHF 2.15	CHF	28 March 2025
CH1315336607	S&P 500®	CHF 2.61	CHF	28 March 2025
CH1315336615	S&P 500®	CHF 3.12	CHF	28 March 2025
CH1315336623	S&P 500®	CHF 3.67	CHF	28 March 2025
CH1315336631	S&P 500®	CHF 4.25	CHF	28 March 2025
CH1315336649	S&P 500®	CHF 2.20	CHF	27 June 2025
CH1315336656	S&P 500®	CHF 2.64	CHF	27 June 2025
CH1315336664	S&P 500®	CHF 3.12	CHF	27 June 2025
CH1315336672	S&P 500®	CHF 3.63	CHF	27 June 2025
CH1315336680	S&P 500®	CHF 4.17	CHF	27 June 2025
CH1315336698	S&P 500®	CHF 4.74	CHF	27 June 2025
CH1315336706	S&P 500®	CHF 5.33	CHF	27 June 2025
CH1315336714	S&P 500®	CHF 2.65	CHF	26 September

Series Number / ISIN Code	Index	Issue Price per Security	Settlement Currency	Redemption Date
				2025
CH1315336722	S&P 500®	CHF 3.10	CHF	26 September 2025
CH1315336730	S&P 500®	CHF 3.58	CHF	26 September 2025
CH1315336748	S&P 500®	CHF 4.08	CHF	26 September 2025
CH1315336755	S&P 500®	CHF 4.62	CHF	26 September 2025
CH1315336763	S&P 500®	CHF 5.18	CHF	26 September 2025
CH1315336771	S&P 500®	CHF 5.76	CHF	26 September 2025
CH1315336789	S&P 500®	CHF 3.07	CHF	5 January 2026
CH1315336797	S&P 500®	CHF 3.52	CHF	5 January 2026
CH1315336805	S&P 500®	CHF 4	CHF	5 January 2026
CH1315336813	S&P 500®	CHF 4.50	CHF	5 January 2026
CH1315336821	S&P 500®	CHF 5.03	CHF	5 January 2026
CH1315336839	S&P 500®	CHF 5.58	CHF	5 January 2026
CH1315336847	S&P 500®	CHF 6.15	CHF	5 January 2026
CH1315336854	S&P 500®	CHF 1.75	CHF	28 March 2025
CH1315336862	S&P 500®	CHF 1.98	CHF	28 March 2025
CH1315336870	S&P 500®	CHF 2.25	CHF	28 March 2025
CH1315336888	S&P 500®	CHF 2.55	CHF	28 March 2025
CH1315336896	S&P 500®	CHF 2.90	CHF	28 March 2025
CH1315336904	S&P 500®	CHF 3.29	CHF	28 March 2025
CH1315336912	S&P 500®	CHF 1.98	CHF	27 June 2025
CH1315336920	S&P 500®	CHF 2.21	CHF	27 June 2025
CH1315336938	S&P 500®	CHF 2.48	CHF	27 June 2025
CH1315336946	S&P 500®	CHF 2.77	CHF	27 June 2025
CH1315336953	S&P 500®	CHF 3.10	CHF	27 June 2025
CH1315336961	S&P 500®	CHF 3.47	CHF	27 June 2025
CH1315336979	S&P 500®	CHF 2.18	CHF	26 September 2025
CH1315336987	S&P 500®	CHF 2.42	CHF	26 September 2025
CH1315336995	S&P 500®	CHF 2.68	CHF	26 September 2025
CH1315337001	S&P 500®	CHF 2.97	CHF	26 September 2025
CH1315337019	S&P 500®	CHF 3.28	CHF	26 September 2025
CH1315337027	S&P 500®	CHF 3.63	CHF	26 September 2025
CH1315337035	S&P 500®	CHF 2.37	CHF	5 January 2026
CH1315337043	S&P 500®	CHF 2.61	CHF	5 January 2026
CH1315337050	S&P 500®	CHF 2.86	CHF	5 January 2026
CH1315337068	S&P 500®	CHF 3.15	CHF	5 January 2026
CH1315337076	S&P 500®	CHF 3.45	CHF	5 January 2026
CH1315337084	S&P 500®	CHF 3.79	CHF	5 January 2026
CH1315337092	Swiss Market Index®	CHF 4.51	CHF	28 March 2025
CH1315337100	Swiss Market Index®	CHF 4.99	CHF	28 March 2025
CH1315337118	Swiss Market Index®	CHF 7.22	CHF	28 March 2025

Series Number / ISIN Code	Index	Issue Price per Security	Settlement Currency	Redemption Date
CH1315337126	Swiss Market Index®	CHF 4.55	CHF	27 June 2025
CH1315337134	Swiss Market Index®	CHF 4.99	CHF	27 June 2025
CH1315337142	Swiss Market Index®	CHF 7.05	CHF	27 June 2025
CH1315337159	Swiss Market Index®	CHF 10.19	CHF	27 June 2025
CH1315337167	Swiss Market Index®	CHF 3.37	CHF	26 September 2025
CH1315337175	Swiss Market Index®	CHF 5.27	CHF	26 September 2025
CH1315337183	Swiss Market Index®	CHF 5.72	CHF	26 September 2025
CH1315337191	Swiss Market Index®	CHF 7.78	CHF	26 September 2025
CH1315337209	Swiss Market Index®	CHF 10.87	CHF	26 September 2025
CH1315337217	Swiss Market Index®	CHF 3.93	CHF	5 January 2026
CH1315337225	Swiss Market Index®	CHF 5.88	CHF	5 January 2026
CH1315337233	Swiss Market Index®	CHF 6.34	CHF	5 January 2026
CH1315337241	Swiss Market Index®	CHF 8.41	CHF	5 January 2026
CH1315337258	Swiss Market Index®	CHF 11.46	CHF	5 January 2026
CH1315337266	Swiss Market Index®	CHF 4.83	CHF	28 March 2025
CH1315337274	Swiss Market Index®	CHF 6.53	CHF	28 March 2025
CH1315337282	Swiss Market Index®	CHF 7.03	CHF	28 March 2025
CH1315337290	Swiss Market Index®	CHF 4.28	CHF	27 June 2025
CH1315337308	Swiss Market Index®	CHF 6.03	CHF	27 June 2025
CH1315337316	Swiss Market Index®	CHF 7.89	CHF	27 June 2025
CH1315337324	Swiss Market Index®	CHF 8.42	CHF	27 June 2025
CH1315337332	Swiss Market Index®	CHF 4.87	CHF	26 September 2025
CH1315337340	Swiss Market Index®	CHF 6.65	CHF	26 September 2025
CH1315337357	Swiss Market Index®	CHF 8.49	CHF	26 September 2025
CH1315337365	Swiss Market Index®	CHF 9.01	CHF	26 September 2025
CH1315337373	Swiss Market Index®	CHF 11.98	CHF	26 September 2025
CH1315337381	Swiss Market Index®	CHF 5.30	CHF	5 January 2026
CH1315337399	Swiss Market Index®	CHF 7.10	CHF	5 January 2026
CH1315337407	Swiss Market Index®	CHF 8.91	CHF	5 January 2026
CH1315337415	Swiss Market Index®	CHF 9.42	CHF	5 January 2026
CH1315337423	Swiss Market Index®	CHF 12.32	CHF	5 January 2026