

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 4 JULY 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" Certificates relating to a Share

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	Exercise Price	Capitalised Exercise Price Rounding Rule	Security Threshold on the Commencement Date	Security Threshold Rounding Rule	Minimum Security Percentage	Maximum Security Percentage	Security Percentage on the Commencement Date	Dividend Percentage	Interbank Rate 1 Screen Page	Minimum Financing Rate Percentage	Maximum Financing Rate Percentage	Financing Rate Percentage	Redemption Date	Parity	SPECIFIED SECURITIES PURSUANT TO SECTION 871(m)
CH1362341831	10,000,000	10,000,000	CHF 0.30	Call	EUR 700.000	Upwards to the next 3 digits (0.0010 points)	EUR 700.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	+4.50%	Open End	100	No
CH1362341849	10,000,000	10,000,000	CHF 1.64	Put	EUR 900.000	Downwards to the next 3 digits (0.0010 points)	EUR 900.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	-4.50%	Open End	100	No
CH1362341856	10,000,000	10,000,000	CHF 2.78	Call	EUR 960.000	Upwards to the next 3 digits (0.0010 points)	EUR 960.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	+4.50%	Open End	10	No
CH1362341864	10,000,000	10,000,000	CHF 0.59	Put	EUR 1,200.000	Downwards to the next 3 digits (0.0010 points)	EUR 1,200.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	-4.50%	Open End	100	No
CH1362341872	10,000,000	10,000,000	CHF 1.22	Call	EUR 7.000	Upwards to the next 3 digits (0.0010 points)	EUR 7.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	+4.50%	Open End	1	No
CH1362341880	10,000,000	10,000,000	CHF 3.58	Put	EUR 200.000	Downwards to the next 3 digits (0.0010 points)	EUR 200.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	-4.50%	Open End	10	No
CH1362341898	10,000,000	10,000,000	CHF 2.42	Put	EUR 160.000	Downwards to the next 3 digits (0.0010 points)	EUR 160.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	-4.50%	Open End	10	No

Series Number / ISIN Code	No. of Securities issued	No. of Securities	Issue Price per Security	Call / Put	Exercise Price	Capitalised Exercise Price Rounding Rule	Security Threshold on the Commencement Date	Security Threshold Rounding Rule	Minimum Security Percentage	Maximum Security Percentage	Security Percentage on the Commencement Date	Dividend Percentage	Interbank Rate 1 Screen Page	Minimum Financing Rate Percentage	Maximum Financing Rate Percentage	Financing Rate Percentage	Redemption Date	Parity	SPECIFIED SECURITIES PURSUANT TO SECTION 871(m)
CH1362341906	10,000,000	10,000,000	CHF 0.12	Put	CHF 36.000	Downwards to the next 3 digits (0.0010 points)	CHF 36.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	SARON.S	0%	8%	-4.50%	Open End	10	No
CH1362341914	10,000,000	10,000,000	CHF 0.14	Call	EUR 30.000	Upwards to the next 3 digits (0.0010 points)	EUR 30.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	+4.50%	Open End	10	No
CH1362341922	10,000,000	10,000,000	CHF 0.14	Put	CHF 41.000	Downwards to the next 3 digits (0.0010 points)	CHF 41.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	SARON.S	0%	8%	-4.50%	Open End	10	No
CH1362341930	10,000,000	10,000,000	CHF 0.50	Put	EUR 50.000	Downwards to the next 3 digits (0.0010 points)	EUR 50.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	-4.50%	Open End	10	No
CH1362341948	10,000,000	10,000,000	CHF 0.09	Call	EUR 25.000	Upwards to the next 3 digits (0.0010 points)	EUR 25.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	+4.50%	Open End	10	No
CH1362341955	10,000,000	10,000,000	CHF 2.41	Put	EUR 160.000	Downwards to the next 3 digits (0.0010 points)	EUR 160.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	-4.50%	Open End	10	No
CH1362341963	10,000,000	10,000,000	CHF 0.48	Call	PLN 120.000	Upwards to the next 3 digits (0.0010 points)	PLN 120.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	WIPLN1MD=	0%	8%	+4.50%	Open End	10	No
CH1362341971	10,000,000	10,000,000	CHF 0.23	Put	EUR 16.000	Downwards to the next 3 digits	EUR 16.000	Downwards to the next 3 digits	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	-4.50%	Open End	10	No

Series Number / ISIN Code	No. of Securities issued	No. of Securities	Issue Price per Security	Call / Put	Exercise Price	Capitalised Exercise Price Rounding Rule	Security Threshold on the Commencement Date	Security Threshold Rounding Rule	Minimum Security Percentage	Maximum Security Percentage	Security Percentage on the Commencement Date	Dividend Percentage	Interbank Rate 1 Screen Page	Minimum Financing Rate Percentage	Maximum Financing Rate Percentage	Financing Rate Percentage	Redemption Date	Parity	SPECIFIED SECURITIES PURSUANT TO SECTION 871(m)
						(0.0010 points)		(0.0010 points)											
CH1362341989	10,000,000	10,000,000	CHF 2.65	Call	EUR 12.000	Upwards to the next 3 digits (0.0010 points)	EUR 12.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	+4.50%	Open End	1	No
CH1362341997	10,000,000	10,000,000	CHF 3.18	Put	EUR 18.000	Downwards to the next 3 digits (0.0010 points)	EUR 18.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	-4.50%	Open End	1	No
CH1362342003	10,000,000	10,000,000	CHF 0.35	Call	EUR 20.000	Upwards to the next 3 digits (0.0010 points)	EUR 20.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	+4.50%	Open End	10	No
CH1362342011	10,000,000	10,000,000	CHF 0.13	Put	EUR 25.000	Downwards to the next 3 digits (0.0010 points)	EUR 25.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	-4.50%	Open End	10	No
CH1362342029	10,000,000	10,000,000	CHF 0.32	Call	EUR 50.000	Upwards to the next 3 digits (0.0010 points)	EUR 50.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	+4.50%	Open End	10	No
CH1362342037	10,000,000	10,000,000	CHF 2.68	Put	EUR 16.000	Downwards to the next 3 digits (0.0010 points)	EUR 16.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	-4.50%	Open End	1	No
CH1362342045	10,000,000	10,000,000	CHF 0.11	Call	CHF 60.000	Upwards to the next 3 digits (0.0010 points)	CHF 60.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	SARON.S	0%	8%	+4.50%	Open End	20	No

Series Number / ISIN Code	No. of Securities issued	No. of Securities	Issue Price per Security	Call / Put	Exercise Price	Capitalised Exercise Price Rounding Rule	Security Threshold on the Commencement Date	Security Threshold Rounding Rule	Minimum Security Percentage	Maximum Security Percentage	Security Percentage on the Commencement Date	Dividend Percentage	Interbank Rate 1 Screen Page	Minimum Financing Rate Percentage	Maximum Financing Rate Percentage	Financing Rate Percentage	Redemption Date	Parity	SPECIFIED SECURITIES PURSUANT TO SECTION 871(m)
CH1362342052	10,000,000	10,000,000	CHF 0.70	Call	EUR 15.000	Upwards to the next 3 digits (0.0010 points)	EUR 15.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	+4.50%	Open End	1	No
CH1362342060	10,000,000	10,000,000	CHF 1.02	Call	EUR 180.000	Upwards to the next 3 digits (0.0010 points)	EUR 180.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	+4.50%	Open End	10	No
CH1362342078	10,000,000	10,000,000	CHF 0.20	Put	EUR 20.000	Downwards to the next 3 digits (0.0010 points)	EUR 20.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	-4.50%	Open End	10	No
CH1362342086	10,000,000	10,000,000	CHF 3.42	Put	EUR 18.000	Downwards to the next 3 digits (0.0010 points)	EUR 18.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	-4.50%	Open End	1	No
CH1362342094	10,000,000	10,000,000	CHF 0.39	Put	EUR 40.000	Downwards to the next 3 digits (0.0010 points)	EUR 40.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	-4.50%	Open End	10	No
CH1362342102	10,000,000	10,000,000	CHF 2.12	Put	EUR 25.000	Downwards to the next 3 digits (0.0010 points)	EUR 25.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	-4.50%	Open End	1	No
CH1362342110	10,000,000	10,000,000	CHF 0.30	Call	GBP 450.000	Upwards to the next 3 digits (0.0010 points)	GBP 450.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	SONIAOSR =	0%	8%	+4.50%	Open End	1	No
CH1362342128	10,000,000	10,000,000	CHF 0.69	Call	EUR 100.000	Upwards to the next 3 digits	EUR 100.000	Upwards to the next 3 digits	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	+4.50%	Open End	10	No

Series Number / ISIN Code	No. of Securities issued	No. of Securities	Issue Price per Security	Call / Put	Exercise Price	Capitalised Exercise Price Rounding Rule	Security Threshold on the Commencement Date	Security Threshold Rounding Rule	Minimum Security Percentage	Maximum Security Percentage	Security Percentage on the Commencement Date	Dividend Percentage	Interbank Rate 1 Screen Page	Minimum Financing Rate Percentage	Maximum Financing Rate Percentage	Financing Rate Percentage	Redemption Date	Parity	SPECIFIED SECURITIES PURSUANT TO SECTION 871(m)
						(0.0010 points)		(0.0010 points)											
CH1362342136	10,000,000	10,000,000	CHF 0.43	Put	EUR 100.000	Downwards to the next 3 digits (0.0010 points)	EUR 100.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	-4.50%	Open End	10	No
CH1362342169	10,000,000	10,000,000	CHF 0.81	Put	EUR 2,200.000	Downwards to the next 3 digits (0.0010 points)	EUR 2,200.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	-4.50%	Open End	100	No
CH1362342177	10,000,000	10,000,000	CHF 0.37	Call	EUR 3.200	Upwards to the next 3 digits (0.0010 points)	EUR 3.200	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	+4.50%	Open End	1	No
CH1362342185	10,000,000	10,000,000	CHF 0.41	Put	EUR 4.000	Downwards to the next 3 digits (0.0010 points)	EUR 4.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	-4.50%	Open End	1	No
CH1362342193	10,000,000	10,000,000	CHF 0.19	Call	CHF 50.000	Upwards to the next 3 digits (0.0010 points)	CHF 50.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	SARON.S	0%	8%	+4.50%	Open End	10	No
CH1362342201	10,000,000	10,000,000	CHF 0.31	Put	CHF 55.000	Downwards to the next 3 digits (0.0010 points)	CHF 55.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	SARON.S	0%	8%	-4.50%	Open End	10	No
CH1362342219	10,000,000	10,000,000	CHF 0.07	Put	EUR 12.000	Downwards to the next 3 digits (0.0010 points)	EUR 12.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	-4.50%	Open End	10	No

Series Number / ISIN Code	No. of Securities issued	No. of Securities	Issue Price per Security	Call / Put	Exercise Price	Capitalised Exercise Price Rounding Rule	Security Threshold on the Commencement Date	Security Threshold Rounding Rule	Minimum Security Percentage	Maximum Security Percentage	Security Percentage on the Commencement Date	Dividend Percentage	Interbank Rate 1 Screen Page	Minimum Financing Rate Percentage	Maximum Financing Rate Percentage	Financing Rate Percentage	Redemption Date	Parity	SPECIFIED SECURITIES PURSUANT TO SECTION 871(m)
CH1362342227	10,000,000	10,000,000	CHF 0.10	Put	EUR 340.000	Downwards to the next 3 digits (0.0010 points)	EUR 340.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	-4.50%	Open End	100	No
CH1362342235	10,000,000	10,000,000	CHF 0.20	Call	CHF 480.000	Upwards to the next 3 digits (0.0010 points)	CHF 480.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	SARON.S	0%	8%	+4.50%	Open End	100	No
CH1362342243	10,000,000	10,000,000	CHF 1.40	Call	EUR 4.400	Upwards to the next 3 digits (0.0010 points)	EUR 4.400	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	+4.50%	Open End	1	No
CH1362342250	10,000,000	10,000,000	CHF 0.91	Put	EUR 160.000	Downwards to the next 3 digits (0.0010 points)	EUR 160.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	-4.50%	Open End	10	No
CH1362342268	10,000,000	10,000,000	CHF 0.95	Call	EUR 240.000	Upwards to the next 3 digits (0.0010 points)	EUR 240.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	+4.50%	Open End	10	No
CH1362342276	10,000,000	10,000,000	CHF 4.88	Put	EUR 300.000	Downwards to the next 3 digits (0.0010 points)	EUR 300.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	-4.50%	Open End	10	No
CH1362342284	10,000,000	10,000,000	CHF 0.44	Put	EUR 10.000	Downwards to the next 3 digits (0.0010 points)	EUR 10.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	-4.50%	Open End	1	No
CH1362342292	10,000,000	10,000,000	CHF 0.25	Put	EUR 45.000	Downwards to the next 3 digits	EUR 45.000	Downwards to the next 3 digits	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	-4.50%	Open End	10	No

Series Number / ISIN Code	No. of Securities issued	No. of Securities	Issue Price per Security	Call / Put	Exercise Price	Capitalised Exercise Price Rounding Rule	Security Threshold on the Commencement Date	Security Threshold Rounding Rule	Minimum Security Percentage	Maximum Security Percentage	Security Percentage on the Commencement Date	Dividend Percentage	Interbank Rate 1 Screen Page	Minimum Financing Rate Percentage	Maximum Financing Rate Percentage	Financing Rate Percentage	Redemption Date	Parity	SPECIFIED SECURITIES PURSUANT TO SECTION 871(m)
						(0.0010 points)		(0.0010 points)											
CH1362342300	10,000,000	10,000,000	CHF 0.22	Put	EUR 45.000	Downwards to the next 3 digits (0.0010 points)	EUR 45.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	-4.50%	Open End	10	No
CH1362342318	10,000,000	10,000,000	CHF 0.42	Call	EUR 65.000	Upwards to the next 3 digits (0.0010 points)	EUR 65.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	+4.50%	Open End	10	No
CH1362342326	10,000,000	10,000,000	CHF 2.18	Call	EUR 480.000	Upwards to the next 3 digits (0.0010 points)	EUR 480.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	+4.50%	Open End	10	No
CH1362342334	10,000,000	10,000,000	CHF 0.18	Put	EUR 34.000	Downwards to the next 3 digits (0.0010 points)	EUR 34.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	-4.50%	Open End	10	No
CH1362342342	10,000,000	10,000,000	CHF 0.47	Put	EUR 70.000	Downwards to the next 3 digits (0.0010 points)	EUR 70.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	-4.50%	Open End	10	No
CH1362342367	10,000,000	10,000,000	CHF 0.21	Call	EUR 200.000	Upwards to the next 3 digits (0.0010 points)	EUR 200.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	+4.50%	Open End	100	No
CH1362342375	10,000,000	10,000,000	CHF 0.27	Put	EUR 250.000	Downwards to the next 3 digits (0.0010 points)	EUR 250.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	-4.50%	Open End	100	No

Series Number / ISIN Code	No. of Securities issued	No. of Securities	Issue Price per Security	Call / Put	Exercise Price	Capitalised Exercise Price Rounding Rule	Security Threshold on the Commencement Date	Security Threshold Rounding Rule	Minimum Security Percentage	Maximum Security Percentage	Security Percentage on the Commencement Date	Dividend Percentage	Interbank Rate 1 Screen Page	Minimum Financing Rate Percentage	Maximum Financing Rate Percentage	Financing Rate Percentage	Redemption Date	Parity	SPECIFIED SECURITIES PURSUANT TO SECTION 871(m)
CH1362342383	10,000,000	10,000,000	CHF 0.05	Call	EUR 150.000	Upwards to the next 3 digits (0.0010 points)	EUR 150.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	+4.50%	Open End	100	No
CH1362342391	10,000,000	10,000,000	CHF 2.19	Put	EUR 250.000	Downwards to the next 3 digits (0.0010 points)	EUR 250.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	-4.50%	Open End	10	No
CH1362342409	10,000,000	10,000,000	CHF 0.53	Call	CHF 900.000	Upwards to the next 3 digits (0.0010 points)	CHF 900.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	SARON.S	0%	8%	+4.50%	Open End	100	No
CH1362342417	10,000,000	10,000,000	CHF 0.19	Put	EUR 25.000	Downwards to the next 3 digits (0.0010 points)	EUR 25.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	-4.50%	Open End	10	No
CH1362342425	10,000,000	10,000,000	CHF 0.14	Call	CHF 24.000	Upwards to the next 3 digits (0.0010 points)	CHF 24.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	SARON.S	0%	8%	+4.50%	Open End	10	No
CH1362342433	10,000,000	10,000,000	CHF 0.34	Put	CHF 110.000	Downwards to the next 3 digits (0.0010 points)	CHF 110.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	SARON.S	0%	8%	-4.50%	Open End	10	No
CH1362342441	10,000,000	10,000,000	CHF 1.34	Call	CHF 280.000	Upwards to the next 3 digits (0.0010 points)	CHF 280.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	SARON.S	0%	8%	+4.50%	Open End	10	No
CH1362342458	10,000,000	10,000,000	CHF 0.10	Put	EUR 12.000	Downwards to the next 3 digits	EUR 12.000	Downwards to the next 3 digits	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	-4.50%	Open End	10	No

Series Number / ISIN Code	No. of Securities issued	No. of Securities	Issue Price per Security	Call / Put	Exercise Price	Capitalised Exercise Price Rounding Rule	Security Threshold on the Commencement Date	Security Threshold Rounding Rule	Minimum Security Percentage	Maximum Security Percentage	Security Percentage on the Commencement Date	Dividend Percentage	Interbank Rate 1 Screen Page	Minimum Financing Rate Percentage	Maximum Financing Rate Percentage	Financing Rate Percentage	Redemption Date	Parity	SPECIFIED SECURITIES PURSUANT TO SECTION 871(m)
						(0.0010 points)		(0.0010 points)											
CH1362342466	10,000,000	10,000,000	CHF 0.42	Put	EUR 35.000	Downwards to the next 3 digits (0.0010 points)	EUR 35.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	-4.50%	Open End	10	No
CH1362342474	10,000,000	10,000,000	CHF 8.27	Put	EUR 45.000	Downwards to the next 3 digits (0.0010 points)	EUR 45.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	-4.50%	Open End	1	No
CH1362342482	10,000,000	10,000,000	CHF 1.34	Call	CHF 500.000	Upwards to the next 3 digits (0.0010 points)	CHF 500.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	SARON.S	0%	8%	+4.50%	Open End	10	No
CH1362342490	10,000,000	10,000,000	CHF 12.66	Put	CHF 640.000	Downwards to the next 3 digits (0.0010 points)	CHF 640.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	SARON.S	0%	8%	-4.50%	Open End	10	No
CH1362342508	10,000,000	10,000,000	CHF 0.28	Put	EUR 20.000	Downwards to the next 3 digits (0.0010 points)	EUR 20.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	-4.50%	Open End	10	No
CH1362342516	10,000,000	10,000,000	CHF 0.17	Put	EUR 28.000	Downwards to the next 3 digits (0.0010 points)	EUR 28.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	-4.50%	Open End	10	No
CH1362342524	10,000,000	10,000,000	CHF 3.08	Put	EUR 18.000	Downwards to the next 3 digits (0.0010 points)	EUR 18.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	-4.50%	Open End	1	No

Series Number / ISIN Code	No. of Securities issued	No. of Securities	Issue Price per Security	Call / Put	Exercise Price	Capitalised Exercise Price Rounding Rule	Security Threshold on the Commencement Date	Security Threshold Rounding Rule	Minimum Security Percentage	Maximum Security Percentage	Security Percentage on the Commencement Date	Dividend Percentage	Interbank Rate 1 Screen Page	Minimum Financing Rate Percentage	Maximum Financing Rate Percentage	Financing Rate Percentage	Redemption Date	Parity	SPECIFIED SECURITIES PURSUANT TO SECTION 871(m)
CH1362342532	10,000,000	10,000,000	CHF 0.10	Put	CHF 56.000	Downwards to the next 3 digits (0.0010 points)	CHF 56.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	SARON.S	0%	8%	-4.50%	Open End	20	No
CH1362342540	10,000,000	10,000,000	CHF 0.39	Call	EUR 100.000	Upwards to the next 3 digits (0.0010 points)	EUR 100.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	+4.50%	Open End	10	No
CH1362342557	10,000,000	10,000,000	CHF 0.12	Call	EUR 22.000	Upwards to the next 3 digits (0.0010 points)	EUR 22.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	+4.50%	Open End	10	No
CH1362342565	10,000,000	10,000,000	CHF 0.08	Put	EUR 24.000	Downwards to the next 3 digits (0.0010 points)	EUR 24.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	-4.50%	Open End	10	No
CH1362342573	10,000,000	10,000,000	CHF 1.01	Call	EUR 3.200	Upwards to the next 3 digits (0.0010 points)	EUR 3.200	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	+4.50%	Open End	1	No
CH1362342581	10,000,000	10,000,000	CHF 0.55	Put	EUR 4.800	Downwards to the next 3 digits (0.0010 points)	EUR 4.800	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	-4.50%	Open End	1	No

Series Number / ISIN Code	Valoren Code	Type of Share	Share Company / Share	Share Currency	ISIN of Share	Reuters Code of Share / Reuters Screen Page	Share Company Website	Exchange	Exchange Website	Business Day Centre	Settlement Currency
CH1362341831	136234183	Ordinary	ASM International NV	EUR	NL0000334118	ASMI.AS	www.asminternational.org	Euronext Amsterdam	www.euronext.com	Zurich	CHF
CH1362341849	136234184	Ordinary	ASM International NV	EUR	NL0000334118	ASMI.AS	www.asminternational.org	Euronext Amsterdam	www.euronext.com	Zurich	CHF
CH1362341856	136234185	Ordinary	ASML Holding NV	EUR	NL0010273215	ASML.AS	www.asml.com	Euronext Amsterdam	www.euronext.com	Zurich	CHF
CH1362341864	136234186	Ordinary	Adyen NV	EUR	NL0012969182	ADYEN.AS	www.adyen.com	Euronext Amsterdam	www.euronext.com	Zurich	CHF
CH1362341872	136234187	Ordinary	Air France - KLM SA	EUR	FR001400J770	AIRF.PA	www.airfrance.fr	Euronext Paris	www.euronext.com	Zurich	CHF
CH1362341880	136234188	Ordinary	Air Liquide SA	EUR	FR0000120073	AIRP.PA	www.airliquide.com	Euronext Paris	www.euronext.com	Zurich	CHF
CH1362341898	136234189	Ordinary	Airbus SE	EUR	NL0000235190	AIR.PA	www.airbus-group.com	Euronext Paris	www.euronext.com	Zurich	CHF
CH1362341906	136234190	Registered	Avolta AG	CHF	CH0023405456	AVOL.S	www.avoltaworld.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1362341914	136234191	Ordinary	AXA SA	EUR	FR0000120628	AXAF.PA	www.axa.com	Euronext Paris	www.euronext.com	Zurich	CHF
CH1362341922	136234192	Registered	BB Biotech AG	CHF	CH0038389992	BION.S	www.bbbiotech.ch	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1362341930	136234193	Ordinary	BASF SE	EUR	DE000BASF111	BASFn.DE	www.basf.com	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1362341948	136234194	Registered	Bayer AG	EUR	DE000BAY0017	BAYGn.DE	www.bayer.de	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1362341955	136234195	Bearer	Beiersdorf AG	EUR	DE0005200000	BEIG.DE	www.beiersdorf.de	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1362341963	136234196	Ordinary	CD Projekt SA	PLN	PLOPTTC00011	CDR.WA	www.cdprojekt.com	Warsaw Stock Exchange	www.gpw.pl	Zurich	CHF
CH1362341971	136234197	Ordinary	Carrefour SA	EUR	FR0000120172	CARR.PA	www.carrefour.com	Euronext Paris	www.euronext.com	Zurich	CHF
CH1362341989	136234198	Ordinary	Commerzbank AG	EUR	DE000CBK1001	CBKG.DE	www.commerzbank.com	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1362341997	136234199	Ordinary	Commerzbank AG	EUR	DE000CBK1001	CBKG.DE	www.commerzbank.com	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1362342003	136234200	Ordinary	Compugroup Medical SE &	EUR	DE000A288904	COP1n.DE	www.cgm.com	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF

Series Number / ISIN Code	Valoren Code	Type of Share	Share Company / Share	Share Currency	ISIN of Share	Reuters Code of Share / Reuters Screen Page	Share Company Website	Exchange	Exchange Website	Business Day Centre	Settlement Currency
			Co. KGaA								
CH1362342011	136234201	Ordinary	Compugroup Medical SE & Co. KGaA	EUR	DE000A288904	COP1n.DE	www.cgm.com	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1362342029	136234202	Ordinary	Continental AG	EUR	DE0005439004	CONG.DE	www.continental.de	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1362342037	136234203	Ordinary	Crédit Agricole SA	EUR	FR0000045072	CAGR.PA	www.credit-agricole.com	Euronext Paris	www.euronext.com	Zurich	CHF
CH1362342045	136234204	Ordinary	DKSH Holding AG	CHF	CH0126673539	DKSH.S	www.dksh.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1362342052	136234205	Registered	Deutsche Bank AG	EUR	DE0005140008	DBGn.DE	www.db.com	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1362342060	136234206	Ordinary	Deutsche Börse AG	EUR	DE0005810055	DB1Gn.DE	www.deutsche-boerse.de	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1362342078	136234207	Ordinary	Douglas AG	EUR	DE000BEAU7Y1	DOU1.DE	www.douglas.group	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1362342086	136234208	Ordinary	ENI SpA	EUR	IT0003132476	ENI.MI	www.eni.com	Borsa Italiana (MTA)	www.borsaitaliana.it	Zurich	CHF
CH1362342094	136234209	Ordinary	Fresenius Medical Care AG	EUR	DE0005785802	FMEG.DE	www.fmc-ag.de	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1362342102	136234210	Ordinary	Fugro NV	EUR	NL00150003E1	FUGR.AS	www.fugro.com	Euronext Amsterdam	www.euronext.com	Zurich	CHF
CH1362342110	136234211	Ordinary	Glencore plc	GBp	JE00B4T3BW64	GLEN.L	www.glencore.com	London Stock Exchange	www.londonstockexchange.com	Zurich	CHF
CH1362342128	136234212	Ordinary	HOCHTIEF AG	EUR	DE0006070006	HOTG.DE	www.hochtief.de	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1362342136	136234213	Ordinary	Heidelberg Materials AG	EUR	DE0006047004	HEIG.DE	www.heidelbergmaterials.com	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1362342169	136234216	Ordinary	Hermes International	EUR	FR0000052292	HRMS.PA	www.hermes.com	Euronext Paris	www.euronext.com	Zurich	CHF
CH1362342177	136234217	Ordinary	Intesa SanPaolo SpA	EUR	IT0000072618	ISP.MI	www.intesasanpaolo.com	Borsa Italiana (MTA)	www.borsaitaliana.it	Zurich	CHF
CH1362342185	136234218	Ordinary	Intesa SanPaolo SpA	EUR	IT0000072618	ISP.MI	www.intesasanpaolo.com	Borsa Italiana (MTA)	www.borsaitaliana.it	Zurich	CHF
CH1362342193	136234219	Registered	Julius Baer	CHF	CH010248496	BAER.S	www.juliusbaer.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF

Series Number / ISIN Code	Valoren Code	Type of Share	Share Company / Share	Share Currency	ISIN of Share	Reuters Code of Share / Reuters Screen Page	Share Company Website	Exchange	Exchange Website	Business Day Centre	Settlement Currency
	9		Group Ltd		8						
CH1362342201	136234220	Registered	Julius Baer Group Ltd	CHF	CH0102484968	BAER.S	www.juliusbaer.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1362342219	136234221	Ordinary	Just Eat Takeaway.com NV	EUR	NL0012015705	TKWY.AS	corporate.takeaway.com	Euronext Amsterdam	www.euronext.com	Zurich	CHF
CH1362342227	136234222	Ordinary	Kering SA	EUR	FR0000121485	P RTP.PA	www.kering.com	Euronext Paris	www.euronext.com	Zurich	CHF
CH1362342235	136234223	Registered	Lonza Group AG	CHF	CH0013841017	LONN.S	www.lonzagroup.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1362342243	136234224	Registered	Deutsche Lufthansa AG	EUR	DE0008232125	LHAG.DE	www.lufthansagroup.com	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1362342250	136234225	Ordinary	Merck KGaA	EUR	DE0006599905	MRCG.DE	www.merck.de	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1362342268	136234226	Ordinary	MTU Aero Engines AG	EUR	DE000A0D9PT0	MTXGn.DE	www.mtu.de	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1362342276	136234227	Ordinary	MTU Aero Engines AG	EUR	DE000A0D9PT0	MTXGn.DE	www.mtu.de	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1362342284	136234228	Ordinary	Orange SA	EUR	FR0000133308	ORAN.PA	www.orange.com	Euronext Paris	www.euronext.com	Zurich	CHF
CH1362342292	136234229	Ordinary	PUMA SE	EUR	DE0006969603	PUMG.DE	www.puma.com	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1362342300	136234230	Preferred	Porsche Automobil Holding SE	EUR	DE000PAH0038	PSHG_p.DE	www.porsche.com	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1362342318	136234231	Preferred	Dr. Ing. h.c. F. Porsche AG	EUR	DE000PAG9113	P911_p.DE	www.porsche.com	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1362342326	136234232	Ordinary	Rheinmetall AG	EUR	DE0007030009	RHMG.DE	www.rheinmetall.de	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1362342334	136234233	Ordinary	RWE AG	EUR	DE0007037129	RWEG.DE	www.rwe.de	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1362342342	136234234	Ordinary	Sixt SE	EUR	DE0007231326	SIXG.DE	www.ag.sixt.de	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1362342367	136234236	Preferred	Sartorius AG	EUR	DE0007165631	SATG_p.DE	www.sartorius.com	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1362342375	136234237	Preferred	Sartorius AG	EUR	DE0007165631	SATG_p.DE	www.sartorius.com	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF

Series Number / ISIN Code	Valoren Code	Type of Share	Share Company / Share	Share Currency	ISIN of Share	Reuters Code of Share / Reuters Screen Page	Share Company Website	Exchange	Exchange Website	Business Day Centre	Settlement Currency
	7				1				boerse.com		
CH1362342383	136234238	Ordinary	Sartorius Stedim Biotech SA	EUR	FR0013154002	STDM.PA	www.sartorius.com	Euronext Paris	www.euronext.com	Zurich	CHF
CH1362342391	136234239	Ordinary	Schneider Electric SE	EUR	FR0000121972	SCHN.PA	www.se.com	Euronext Paris	www.euronext.com	Zurich	CHF
CH1362342409	136234240	Registered	Siegfried Holding AG	CHF	CH0014284498	SFZN.S	www.siegfried.ch	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1362342417	136234241	Ordinary	Societe Generale SA	EUR	FR0000130809	SOGN.PA	www.societegenerale.com	Euronext Paris	www.euronext.com	Zurich	CHF
CH1362342425	136234242	Registered	Stadler Rail AG	CHF	CH0002178181	SRAIL.S	www.stadlerrail.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1362342433	136234243	Registered	Swiss Re AG	CHF	CH0126881561	SRENH.S	www.swissre.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1362342441	136234244	Registered	Swissquote Group Holding SA	CHF	CH0010675863	SQN.S	www.swissquote.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1362342458	136234245	Ordinary	TeamViewer SE	EUR	DE000A2YN900	TMV.DE	www.teamviewer.com	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1362342466	136234246	Ordinary	TRATON SE	EUR	DE000TRAT0N7	8TRA.DE	www.traton.com	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1362342474	136234247	Ordinary	UniCredit SpA	EUR	IT0005239360	CRDI.MI	www.unicreditgroup.eu	Borsa Italiana (MTA)	www.borsaitaliana.it	Zurich	CHF
CH1362342482	136234248	Registered	VAT Group AG	CHF	CH0311864901	VACN.S	www.vatvalve.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1362342490	136234249	Registered	VAT Group AG	CHF	CH0311864901	VACN.S	www.vatvalve.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1362342508	136234250	Ordinary	Verbio SE	EUR	DE000A0JL9W6	VBKG.DE	www.verbio.de	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1362342516	136234251	Ordinary	Vonovia SE	EUR	DE000A1ML7J1	VNAn.DE	www.vonovia.de	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1362342524	136234252	Ordinary	Vallourec SA	EUR	FR0013506730	VLLP.PA	www.vallourec.com	Euronext Paris	www.euronext.com	Zurich	CHF
CH1362342532	136234253	Registered	Vontobel Holding AG	CHF	CH0012335540	VONN.S	www.vontobel.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1362342540	136234254	Ordinary	Wacker Chemie	EUR	DE000WCH88	WCHG.DE	www.wacker.com	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF

Series Number / ISIN Code	Valoren Code	Type of Share	Share Company / Share	Share Currency	ISIN of Share	Reuters Code of Share / Reuters Screen Page	Share Company Website	Exchange	Exchange Website	Business Day Centre	Settlement Currency
	4		AG		81				boerse.com		
CH1362342557	136234255	Ordinary	Zalando SE	EUR	DE000ZAL1111	ZALG.DE	www.corporate.zalando.de	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1362342565	136234256	Ordinary	Zalando SE	EUR	DE000ZAL1111	ZALG.DE	www.corporate.zalando.de	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1362342573	136234257	Ordinary	thyssenkrupp AG	EUR	DE0007500001	TKAG.DE	www.thyssenkrupp.de	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1362342581	136234258	Ordinary	thyssenkrupp AG	EUR	DE0007500001	TKAG.DE	www.thyssenkrupp.de	Deutsche Börse AG	www.deutsche-boerse.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:** 3 July 2024.
4. **Issue Date:** 4 July 2024.
5. **Consolidation:** Not applicable.
6. **Type of Securities:**
 - (a) Certificates.
 - (b) The Securities are Share Securities.
The Certificates are OET Certificates and are OET Call Certificates or OET Put Certificates.

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

PRODUCT SPECIFIC PROVISIONS (ALL SECURITIES)

22. **Index Securities:** Not applicable.
23. **Share Securities/ETI Share** Applicable.

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

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

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

PROVISIONS RELATING TO WARRANTS

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

PROVISIONS RELATING TO CERTIFICATES

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

- (l) **Commodity Linked Interest Certificates:** Not applicable.
- (m) **Inflation Index Linked Interest Certificates:** Not applicable.
- (n) **Currency Linked Interest Certificates:** Not applicable.
- (o) **Fund Linked Interest Certificates:** Not applicable.
- (p) **Futures Linked Interest Certificates:** Not applicable.
- (q) **Instalment Certificates:** The Certificates are not Instalment Certificates.
- (r) **Issuer Call Option:** Not applicable.
- (s) **Holder Put Option:** Applicable provided that (i) no Automatic Early Redemption Event has occurred and (ii) the Issuer has not already designated the Valuation Date in accordance with the OET Certificate Conditions.
- (i) **Optional Redemption Date(s):** The day falling ten (10) Business Days immediately following the relevant Optional Redemption Valuation Date.
- (ii) **Optional Redemption Valuation Date:** The last Relevant Business Day in March in each year commencing in March of the calendar year after the Commencement Date, subject to adjustment in the event that such day is a Disrupted Day as provided in the definition of Valuation Date in Condition 27.
- (iii) **Optional Redemption Amount(s) and method, if any, of calculation of such amount(s):** -in respect of *Call* Certificates:
- $$\text{Max} \left(0; \left(\frac{\text{Final Price} - \text{Capitalised Exercise Price}}{\text{Parity} \times \text{Conversion Rate Early}} \right) \right);$$
- in respect of *Put* Certificates:
- $$\text{Max} \left(0; \left(\frac{\text{Capitalised Exercise Price} - \text{Final Price}}{\text{Parity} \times \text{Conversion Rate Early}} \right) \right).$$
- Where:
- Final Price** means as set out in OET Certificate Conditions.
- Capitalised Exercise Price** means as set out in § 31(d).
- Parity** means as set out in "Specific Provisions for each Series" above;
- Conversion Rate Early** means the Conversion Rate on the relevant Optional Redemption Valuation Date;
- (iv) **Notice Period (if different from those set out in the Conditions):** Not less than 30 days prior to the next occurring Optional Redemption Valuation Date.
- (t) **Automatic Early Redemption:** Not applicable.
- (u) **Cash Settlement Amount:** The Cash Settlement Amount in respect of each Certificate will be calculated as follows:
- in respect of *Call* Certificates:
- $$\text{Max} \left(0; \left(\frac{\text{Final Price} - \text{Capitalised Exercise Price}}{\text{Parity} \times \text{Conversion Rate Final}} \right) \right);$$
- in respect of *Put* Certificates:

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

Where:

Final Price means as set out in OET Certificate Conditions.

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

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

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

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

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

DISTRIBUTION AND US SALES ELIGIBILITY (ALL SECURITIES)

40. **Selling Restrictions:**

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

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

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

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

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

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

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

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

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

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

SHARE DISCLAIMER

The issue of the Securities is not sponsored or promoted by any Share Company and is under the sole responsibility of BNP Paribas. No Share Company makes any representation whatsoever nor promotes the growth of the Securities in relation to their Shares and consequently does not have any financial or legal obligation with respect to the Securities. In addition, Securities do not give the right to dividends distributed by the Share Company or voting rights or any other right with respect of the Share Company.

6. Operational Information

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

SUMMARY OF FINAL TERMS

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

Part A – Introduction				
A.1	Introduction and Warnings	<p>The Securities may only be offered, sold or advertised, directly or indirectly, in Switzerland in accordance with the requirements of the FinSA, as further set out in the Base Prospectus approved by the SIX Exchange Regulation AG in its capacity as Swiss Prospectus Office as of 22 September 2023 and the Final Terms. Terms used in this Summary shall have the same meaning as set forth in the Base Prospectus and the Final Terms.</p> <p>The Securities may be considered structured products in Switzerland pursuant to article 70 FinSA and are neither subject to authorisation nor supervision by FINMA. Investors bear the credit risk of the Issuer and/or the Guarantor. Investors should read the section "Risks" of the Base Prospectus.</p> <p>Investing in the Securities may put Investor's capital at risk. Investors may lose some or all of their investment.</p>		
A.2	Investment Decision	Any decision to invest in any Securities should be based on a consideration of the Base Prospectus and the Final Terms as a whole, including any documents incorporated by reference.		
A.3	Liability	The Issuer or the Guarantor may be liable for the content of this Summary solely when read together with the other parts of the Base Prospectus and the Final Terms or where it does not provide, when read together with the other parts of the Base Prospectus and the Final Terms, key information in order to aid investors when considering whether to invest in the Securities.		
Part B – Securities				
B.1	Issuer/Guarantor	<p>Issuer</p> <p>The legal company name of the Issuer is BNP Paribas Issuance B.V. (the "Issuer"). The domicile of the Issuer is Amsterdam, Netherland. The registered office of the Issuer is Herengracht 595, 1017 CE Amsterdam, the Netherlands.</p> <p>Guarantor</p> <p>The legal company name of the Guarantor is BNP Paribas (the "Guarantor"). The domicile of the Guarantor is Paris, France. The head office of the Guarantor is 16, boulevard des Italiens – 75009 Paris, France.</p>		
B.2	ISIN	As set out in table below.		
B.3	Nature of Securities	Certificates.		
B.4	Product Name	"Knock-Out Warrant" Certificates relating to a Share		
B.5	Issue Date	4 July 2024		
B.6	Redemption Date	As set out in table below.		
B.7	Issue Price	As set out in table below.		
B.8	Underlyings	As set out in table below.		
B.9	Settlement	Settlement type: cash settlement. Settlement currency: As set out in table below.		
Part C – Offer and Admission to Trading				
C.1	Public Offer	The Securities may be offered, sold or advertised, directly or indirectly, in Switzerland to retail clients (<i>Privatkundinnen und -kunden</i>) within the meaning of FinSA (" Retail Clients ") in accordance with FinSA starting from the Issue Date.		
C.2	Admission to Trading/listing	Not applicable. The Securities will be provisionally admitted to trading on the Issue Date.		
C.3	Clearing System	SIX SIS Ltd., Olten, Switzerland		
C.4	Intermediary	SIX SIS Ltd., Olten, Switzerland		
C.5	Selling restrictions	As per the Base Prospectus.		
Series Number / ISIN Code	Share Company / Share	Issue Price per Security	Settlement Currency	Redemption Date
CH1362341831	ASM International NV	CHF 0.30	CHF	Open End
CH1362341849	ASM International NV	CHF 1.64	CHF	Open End

Series Number / ISIN Code	Share Company / Share	Issue Price per Security	Settlement Currency	Redemption Date
CH1362341856	ASML Holding NV	CHF 2.78	CHF	Open End
CH1362341864	Adyen NV	CHF 0.59	CHF	Open End
CH1362341872	Air France - KLM SA	CHF 1.22	CHF	Open End
CH1362341880	Air Liquide SA	CHF 3.58	CHF	Open End
CH1362341898	Airbus SE	CHF 2.42	CHF	Open End
CH1362341906	Avolta AG	CHF 0.12	CHF	Open End
CH1362341914	AXA SA	CHF 0.14	CHF	Open End
CH1362341922	BB Biotech AG	CHF 0.14	CHF	Open End
CH1362341930	BASF SE	CHF 0.50	CHF	Open End
CH1362341948	Bayer AG	CHF 0.09	CHF	Open End
CH1362341955	Beiersdorf AG	CHF 2.41	CHF	Open End
CH1362341963	CD Projekt SA	CHF 0.48	CHF	Open End
CH1362341971	Carrefour SA	CHF 0.23	CHF	Open End
CH1362341989	Commerzbank AG	CHF 2.65	CHF	Open End
CH1362341997	Commerzbank AG	CHF 3.18	CHF	Open End
CH1362342003	Compugroup Medical SE & Co. KGaA	CHF 0.35	CHF	Open End
CH1362342011	Compugroup Medical SE & Co. KGaA	CHF 0.13	CHF	Open End
CH1362342029	Continental AG	CHF 0.32	CHF	Open End
CH1362342037	Crédit Agricole SA	CHF 2.68	CHF	Open End
CH1362342045	DKSH Holding AG	CHF 0.11	CHF	Open End
CH1362342052	Deutsche Bank AG	CHF 0.70	CHF	Open End
CH1362342060	Deutsche Börse AG	CHF 1.02	CHF	Open End
CH1362342078	Douglas AG	CHF 0.20	CHF	Open End
CH1362342086	ENI SpA	CHF 3.42	CHF	Open End
CH1362342094	Fresenius Medical Care AG	CHF 0.39	CHF	Open End
CH1362342102	Fugro NV	CHF 2.12	CHF	Open End
CH1362342110	Glencore plc	CHF 0.30	CHF	Open End
CH1362342128	HOCHTIEF AG	CHF 0.69	CHF	Open End
CH1362342136	Heidelberg Materials AG	CHF 0.43	CHF	Open End
CH1362342169	Hermes International	CHF 0.81	CHF	Open End
CH1362342177	Intesa SanPaolo SpA	CHF 0.37	CHF	Open End
CH1362342185	Intesa SanPaolo SpA	CHF 0.41	CHF	Open End
CH1362342193	Julius Baer Group Ltd	CHF 0.19	CHF	Open End
CH1362342201	Julius Baer Group Ltd	CHF 0.31	CHF	Open End
CH1362342219	Just Eat Takeaway.com NV	CHF 0.07	CHF	Open End
CH1362342227	Kering SA	CHF 0.10	CHF	Open End
CH1362342235	Lonza Group AG	CHF 0.20	CHF	Open End
CH1362342243	Deutsche Lufthansa AG	CHF 1.40	CHF	Open End
CH1362342250	Merck KGaA	CHF 0.91	CHF	Open End
CH1362342268	MTU Aero Engines AG	CHF 0.95	CHF	Open End
CH1362342276	MTU Aero Engines AG	CHF 4.88	CHF	Open End
CH1362342284	Orange SA	CHF 0.44	CHF	Open End
CH1362342292	PUMA SE	CHF 0.25	CHF	Open End
CH1362342300	Porsche Automobil Holding SE	CHF 0.22	CHF	Open End
CH1362342318	Dr. Ing. h.c. F. Porsche AG	CHF 0.42	CHF	Open End
CH1362342326	Rheinmetall AG	CHF 2.18	CHF	Open End
CH1362342334	RWE AG	CHF 0.18	CHF	Open End
CH1362342342	Sixt SE	CHF 0.47	CHF	Open End
CH1362342367	Sartorius AG	CHF 0.21	CHF	Open End

Series Number / ISIN Code	Share Company / Share	Issue Price per Security	Settlement Currency	Redemption Date
CH1362342375	Sartorius AG	CHF 0.27	CHF	Open End
CH1362342383	Sartorius Stedim Biotech SA	CHF 0.05	CHF	Open End
CH1362342391	Schneider Electric SE	CHF 2.19	CHF	Open End
CH1362342409	Siegfried Holding AG	CHF 0.53	CHF	Open End
CH1362342417	Societe Generale SA	CHF 0.19	CHF	Open End
CH1362342425	Stadler Rail AG	CHF 0.14	CHF	Open End
CH1362342433	Swiss Re AG	CHF 0.34	CHF	Open End
CH1362342441	Swissquote Group Holding SA	CHF 1.34	CHF	Open End
CH1362342458	TeamViewer SE	CHF 0.10	CHF	Open End
CH1362342466	TRATON SE	CHF 0.42	CHF	Open End
CH1362342474	UniCredit SpA	CHF 8.27	CHF	Open End
CH1362342482	VAT Group AG	CHF 1.34	CHF	Open End
CH1362342490	VAT Group AG	CHF 12.66	CHF	Open End
CH1362342508	Verbio SE	CHF 0.28	CHF	Open End
CH1362342516	Vonovia SE	CHF 0.17	CHF	Open End
CH1362342524	Vallourec SA	CHF 3.08	CHF	Open End
CH1362342532	Vontobel Holding AG	CHF 0.10	CHF	Open End
CH1362342540	Wacker Chemie AG	CHF 0.39	CHF	Open End
CH1362342557	Zalando SE	CHF 0.12	CHF	Open End
CH1362342565	Zalando SE	CHF 0.08	CHF	Open End
CH1362342573	thyssenkrupp AG	CHF 1.01	CHF	Open End
CH1362342581	thyssenkrupp AG	CHF 0.55	CHF	Open End