

FORM OF FINAL TERMS FOR W&C SECURITIES

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2014/65/EU (as amended, "**MiFID II**"); or (ii) a customer within the meaning of Directive (EU) 2016/97 (as amended or superseded, the "**Insurance Distribution Directive**"), where that customer would not qualify as a professional client as defined in point (10) of Article 4(1) of MiFID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 "**PRIPs 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 PRIPs 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 19 of the Guidelines published by the European Securities and Markets Authority ("**ESMA**") on 3 August 2023, 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 15 OCTOBER 2024

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

Legal entity identifier (LEI): 7245009UXRIGIRYOBR48

BNP Paribas
(incorporated in France)
(as Guarantor)

Legal entity identifier (LEI): R0MUWSFPU8MPRO8K5P83

(Note, Warrant and Certificate Programme)

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

SSPA product type: Knock-Out Warrant (2200)

BNP Paribas Financial Markets S.N.C.
(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 20 September 2024, 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 20 September 2024 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 6339) 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 Collective Investment Schemes Act ("**CISA**"). Accordingly, holders of the Securities do not benefit from protection under the CISA or supervision by the Swiss Financial Market Supervisory Authority ("**FINMA**"). Further, investors are exposed to the Issuer's and the Guarantor's insolvency risk.

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

SPECIFIC PROVISIONS FOR EACH SERIES

Series Number / ISIN Code	No. of Securities issued	No. of Securities	Issue Price per Security	Call / Put	Strike Price	Knock-out Level	Redemption Valuation Date	Redemption Date	Parity
CH1389957551	10,000,000	10,000,000	CHF 41.48	Call	EUR 15,000	EUR 15,000	21 Mar 25	28 Mar 25	100
CH1389957569	10,000,000	10,000,000	CHF 32.08	Call	EUR 16,000	EUR 16,000	21 Mar 25	28 Mar 25	100
CH1389957577	10,000,000	10,000,000	CHF 22.68	Call	EUR 17,000	EUR 17,000	21 Mar 25	28 Mar 25	100
CH1389957585	10,000,000	10,000,000	CHF 17.04	Call	EUR 17,600	EUR 17,600	21 Mar 25	28 Mar 25	100
CH1389957593	10,000,000	10,000,000	CHF 15.16	Call	EUR 17,800	EUR 17,800	21 Mar 25	28 Mar 25	100
CH1389957601	10,000,000	10,000,000	CHF 13.28	Call	EUR 18,000	EUR 18,000	21 Mar 25	28 Mar 25	100
CH1389957619	10,000,000	10,000,000	CHF 12.34	Call	EUR 18,100	EUR 18,100	21 Mar 25	28 Mar 25	100
CH1389957627	10,000,000	10,000,000	CHF 11.41	Call	EUR 18,200	EUR 18,200	21 Mar 25	28 Mar 25	100
CH1389957635	10,000,000	10,000,000	CHF 10.47	Call	EUR 18,300	EUR 18,300	21 Mar 25	28 Mar 25	100
CH1389957643	10,000,000	10,000,000	CHF 9.53	Call	EUR 18,400	EUR 18,400	21 Mar 25	28 Mar 25	100
CH1389957650	10,000,000	10,000,000	CHF 8.59	Call	EUR 18,500	EUR 18,500	21 Mar 25	28 Mar 25	100
CH1389957668	10,000,000	10,000,000	CHF 7.65	Call	EUR 18,600	EUR 18,600	21 Mar 25	28 Mar 25	100
CH1389957676	10,000,000	10,000,000	CHF 6.71	Call	EUR 18,700	EUR 18,700	21 Mar 25	28 Mar 25	100
CH1389957684	10,000,000	10,000,000	CHF 5.77	Call	EUR 18,800	EUR 18,800	21 Mar 25	28 Mar 25	100
CH1389957692	10,000,000	10,000,000	CHF 4.83	Call	EUR 18,900	EUR 18,900	21 Mar 25	28 Mar 25	100
CH1389957700	10,000,000	10,000,000	CHF 3.89	Call	EUR 19,000	EUR 19,000	20 Dec 24	06 Jan 25	100
CH1389957718	10,000,000	10,000,000	CHF 3.89	Call	EUR 19,000	EUR 19,000	21 Mar 25	28 Mar 25	100
CH1389957726	10,000,000	10,000,000	CHF 2.95	Call	EUR 19,100	EUR 19,100	20 Dec 24	06 Jan 25	100
CH1389957734	10,000,000	10,000,000	CHF 2.95	Call	EUR 19,100	EUR 19,100	21 Mar 25	28 Mar 25	100
CH1389957742	10,000,000	10,000,000	CHF 2.01	Call	EUR 19,200	EUR 19,200	20 Dec 24	06 Jan 25	100
CH1389957759	10,000,000	10,000,000	CHF 2.01	Call	EUR 19,200	EUR 19,200	21 Mar 25	28 Mar 25	100
CH1389957767	10,000,000	10,000,000	CHF 3.63	Put	EUR 19,800	EUR 19,800	21 Mar 25	28 Mar 25	100
CH1389957775	10,000,000	10,000,000	CHF 4.57	Put	EUR 19,900	EUR 19,900	21 Mar 25	28 Mar 25	100
CH1389957783	10,000,000	10,000,000	CHF 5.51	Put	EUR 20,000	EUR 20,000	21 Mar 25	28 Mar 25	100
CH1389957791	10,000,000	10,000,000	CHF 6.45	Put	EUR 20,100	EUR 20,100	21 Mar 25	28 Mar 25	100
CH1389957809	10,000,000	10,000,000	CHF 7.39	Put	EUR 20,200	EUR 20,200	21 Mar 25	28 Mar 25	100
CH1389957817	10,000,000	10,000,000	CHF 8.33	Put	EUR 20,300	EUR 20,300	21 Mar 25	28 Mar 25	100
CH1389957825	10,000,000	10,000,000	CHF 9.27	Put	EUR 20,400	EUR 20,400	21 Mar 25	28 Mar 25	100
CH1389957833	10,000,000	10,000,000	CHF 10.21	Put	EUR 20,500	EUR 20,500	21 Mar 25	28 Mar 25	100

Series Number / ISIN Code	No. of Securities issued	No. of Securities	Issue Price per Security	Call / Put	Strike Price	Knock-out Level	Redemption Valuation Date	Redemption Date	Parity
CH1389957841	10,000,000	10,000,000	CHF 11.15	Put	EUR 20,600	EUR 20,600	21 Mar 25	28 Mar 25	100
CH1389957858	10,000,000	10,000,000	CHF 12.09	Put	EUR 20,700	EUR 20,700	21 Mar 25	28 Mar 25	100
CH1389957866	10,000,000	10,000,000	CHF 13.03	Put	EUR 20,800	EUR 20,800	21 Mar 25	28 Mar 25	100
CH1389957874	10,000,000	10,000,000	CHF 14.91	Put	EUR 21,000	EUR 21,000	21 Mar 25	28 Mar 25	100
CH1389957882	10,000,000	10,000,000	CHF 16.79	Put	EUR 21,200	EUR 21,200	21 Mar 25	28 Mar 25	100
CH1389957890	10,000,000	10,000,000	CHF 19.61	Put	EUR 21,500	EUR 21,500	21 Mar 25	28 Mar 25	100
CH1389957908	10,000,000	10,000,000	CHF 24.31	Put	EUR 22,000	EUR 22,000	21 Mar 25	28 Mar 25	100
CH1389957916	10,000,000	10,000,000	CHF 33.71	Put	EUR 23,000	EUR 23,000	21 Mar 25	28 Mar 25	100
CH1389957924	10,000,000	10,000,000	CHF 43.10	Put	EUR 24,000	EUR 24,000	21 Mar 25	28 Mar 25	100
CH1389957932	10,000,000	10,000,000	CHF 37.33	Call	USD 16,000	USD 16,000	21 Mar 25	28 Mar 25	100
CH1389957940	10,000,000	10,000,000	CHF 28.73	Call	USD 17,000	USD 17,000	21 Mar 25	28 Mar 25	100
CH1389957957	10,000,000	10,000,000	CHF 24.43	Call	USD 17,500	USD 17,500	21 Mar 25	28 Mar 25	100
CH1389957965	10,000,000	10,000,000	CHF 20.13	Call	USD 18,000	USD 18,000	21 Mar 25	28 Mar 25	100
CH1389957973	10,000,000	10,000,000	CHF 16.69	Call	USD 18,400	USD 18,400	21 Mar 25	28 Mar 25	100
CH1389957981	10,000,000	10,000,000	CHF 14.97	Call	USD 18,600	USD 18,600	21 Mar 25	28 Mar 25	100
CH1389957999	10,000,000	10,000,000	CHF 13.25	Call	USD 18,800	USD 18,800	21 Mar 25	28 Mar 25	100
CH1389958005	10,000,000	10,000,000	CHF 11.53	Call	USD 19,000	USD 19,000	21 Mar 25	28 Mar 25	100
CH1389958013	10,000,000	10,000,000	CHF 10.67	Call	USD 19,100	USD 19,100	21 Mar 25	28 Mar 25	100
CH1389958021	10,000,000	10,000,000	CHF 9.81	Call	USD 19,200	USD 19,200	21 Mar 25	28 Mar 25	100
CH1389958039	10,000,000	10,000,000	CHF 8.95	Call	USD 19,300	USD 19,300	21 Mar 25	28 Mar 25	100
CH1389958047	10,000,000	10,000,000	CHF 8.09	Call	USD 19,400	USD 19,400	21 Mar 25	28 Mar 25	100
CH1389958054	10,000,000	10,000,000	CHF 7.23	Call	USD 19,500	USD 19,500	21 Mar 25	28 Mar 25	100
CH1389958062	10,000,000	10,000,000	CHF 6.37	Call	USD 19,600	USD 19,600	21 Mar 25	28 Mar 25	100
CH1389958070	10,000,000	10,000,000	CHF 5.51	Call	USD 19,700	USD 19,700	20 Dec 24	06 Jan 25	100
CH1389958088	10,000,000	10,000,000	CHF 5.51	Call	USD 19,700	USD 19,700	21 Mar 25	28 Mar 25	100
CH1389958096	10,000,000	10,000,000	CHF 4.65	Call	USD 19,800	USD 19,800	20 Dec 24	06 Jan 25	100
CH1389958104	10,000,000	10,000,000	CHF 4.65	Call	USD 19,800	USD 19,800	21 Mar 25	28 Mar 25	100
CH1389958112	10,000,000	10,000,000	CHF 3.79	Call	USD 19,900	USD 19,900	20 Dec 24	06 Jan 25	100
CH1389958120	10,000,000	10,000,000	CHF 3.79	Call	USD 19,900	USD 19,900	21 Mar 25	28 Mar 25	100
CH1389958138	10,000,000	10,000,000	CHF 2.93	Call	USD 20,000	USD 20,000	20 Dec 24	06 Jan 25	100
CH1389958146	10,000,000	10,000,000	CHF 2.93	Call	USD 20,000	USD 20,000	21 Mar 25	28 Mar 25	100

Series Number / ISIN Code	No. of Securities issued	No. of Securities	Issue Price per Security	Call / Put	Strike Price	Knock-out Level	Redemption Valuation Date	Redemption Date	Parity
CH1389958153	10,000,000	10,000,000	CHF 3.95	Put	USD 20,800	USD 20,800	21 Mar 25	28 Mar 25	100
CH1389958161	10,000,000	10,000,000	CHF 4.81	Put	USD 20,900	USD 20,900	21 Mar 25	28 Mar 25	100
CH1389958179	10,000,000	10,000,000	CHF 5.67	Put	USD 21,000	USD 21,000	21 Mar 25	28 Mar 25	100
CH1389958187	10,000,000	10,000,000	CHF 6.53	Put	USD 21,100	USD 21,100	21 Mar 25	28 Mar 25	100
CH1389958195	10,000,000	10,000,000	CHF 7.39	Put	USD 21,200	USD 21,200	21 Mar 25	28 Mar 25	100
CH1389958203	10,000,000	10,000,000	CHF 8.25	Put	USD 21,300	USD 21,300	21 Mar 25	28 Mar 25	100
CH1389958211	10,000,000	10,000,000	CHF 9.11	Put	USD 21,400	USD 21,400	21 Mar 25	28 Mar 25	100
CH1389958229	10,000,000	10,000,000	CHF 9.97	Put	USD 21,500	USD 21,500	21 Mar 25	28 Mar 25	100
CH1389958237	10,000,000	10,000,000	CHF 10.83	Put	USD 21,600	USD 21,600	21 Mar 25	28 Mar 25	100
CH1389958245	10,000,000	10,000,000	CHF 11.69	Put	USD 21,700	USD 21,700	21 Mar 25	28 Mar 25	100
CH1389958252	10,000,000	10,000,000	CHF 12.55	Put	USD 21,800	USD 21,800	21 Mar 25	28 Mar 25	100
CH1389958260	10,000,000	10,000,000	CHF 14.27	Put	USD 22,000	USD 22,000	21 Mar 25	28 Mar 25	100
CH1389958278	10,000,000	10,000,000	CHF 15.99	Put	USD 22,200	USD 22,200	21 Mar 25	28 Mar 25	100
CH1389958286	10,000,000	10,000,000	CHF 18.57	Put	USD 22,500	USD 22,500	21 Mar 25	28 Mar 25	100
CH1389958294	10,000,000	10,000,000	CHF 22.87	Put	USD 23,000	USD 23,000	21 Mar 25	28 Mar 25	100
CH1389958302	10,000,000	10,000,000	CHF 31.47	Put	USD 24,000	USD 24,000	21 Mar 25	28 Mar 25	100
CH1389958310	10,000,000	10,000,000	CHF 40.07	Put	USD 25,000	USD 25,000	21 Mar 25	28 Mar 25	100
CH1389958328	10,000,000	10,000,000	CHF 7.12	Call	USD 5,000	USD 5,000	21 Mar 25	28 Mar 25	100
CH1389958336	10,000,000	10,000,000	CHF 3.68	Call	USD 5,400	USD 5,400	21 Mar 25	28 Mar 25	100
CH1389958344	10,000,000	10,000,000	CHF 2.82	Call	USD 5,500	USD 5,500	21 Mar 25	28 Mar 25	100
CH1389958351	10,000,000	10,000,000	CHF 1.96	Call	USD 5,600	USD 5,600	21 Mar 25	28 Mar 25	100
CH1389958369	10,000,000	10,000,000	CHF 1.10	Call	USD 5,700	USD 5,700	20 Dec 24	06 Jan 25	100
CH1389958377	10,000,000	10,000,000	CHF 1.10	Call	USD 5,700	USD 5,700	21 Mar 25	28 Mar 25	100
CH1389958385	10,000,000	10,000,000	CHF 1.48	Put	USD 6,000	USD 6,000	21 Mar 25	28 Mar 25	100
CH1389958393	10,000,000	10,000,000	CHF 2.34	Put	USD 6,100	USD 6,100	21 Mar 25	28 Mar 25	100
CH1389958401	10,000,000	10,000,000	CHF 3.20	Put	USD 6,200	USD 6,200	21 Mar 25	28 Mar 25	100
CH1389958419	10,000,000	10,000,000	CHF 4.92	Put	USD 6,400	USD 6,400	20 Dec 24	06 Jan 25	100
CH1389958427	10,000,000	10,000,000	CHF 4.92	Put	USD 6,400	USD 6,400	21 Mar 25	28 Mar 25	100
CH1389958435	10,000,000	10,000,000	CHF 5.78	Put	USD 6,500	USD 6,500	21 Mar 25	28 Mar 25	100
CH1389958443	10,000,000	10,000,000	CHF 10.08	Put	USD 7,000	USD 7,000	21 Mar 25	28 Mar 25	100
CH1389958450	10,000,000	10,000,000	CHF 22	Call	CHF 10,000	CHF 10,000	21 Mar 25	28 Mar 25	100

Series Number / ISIN Code	No. of Securities issued	No. of Securities	Issue Price per Security	Call / Put	Strike Price	Knock-out Level	Redemption Valuation Date	Redemption Date	Parity
CH1389958468	10,000,000	10,000,000	CHF 17	Call	CHF 10,500	CHF 10,500	21 Mar 25	28 Mar 25	100
CH1389958476	10,000,000	10,000,000	CHF 12	Call	CHF 11,000	CHF 11,000	21 Mar 25	28 Mar 25	100
CH1389958484	10,000,000	10,000,000	CHF 10	Call	CHF 11,200	CHF 11,200	21 Mar 25	28 Mar 25	100
CH1389958492	10,000,000	10,000,000	CHF 8	Call	CHF 11,400	CHF 11,400	21 Mar 25	28 Mar 25	100
CH1389958500	10,000,000	10,000,000	CHF 7	Call	CHF 11,500	CHF 11,500	21 Mar 25	28 Mar 25	100
CH1389958518	10,000,000	10,000,000	CHF 6	Call	CHF 11,600	CHF 11,600	21 Mar 25	28 Mar 25	100
CH1389958526	10,000,000	10,000,000	CHF 5	Call	CHF 11,700	CHF 11,700	21 Mar 25	28 Mar 25	100
CH1389958534	10,000,000	10,000,000	CHF 4	Call	CHF 11,800	CHF 11,800	21 Mar 25	28 Mar 25	100
CH1389958542	10,000,000	10,000,000	CHF 3	Call	CHF 11,900	CHF 11,900	20 Dec 24	06 Jan 25	100
CH1389958559	10,000,000	10,000,000	CHF 3	Call	CHF 11,900	CHF 11,900	21 Mar 25	28 Mar 25	100
CH1389958567	10,000,000	10,000,000	CHF 2	Call	CHF 12,000	CHF 12,000	20 Dec 24	06 Jan 25	100
CH1389958575	10,000,000	10,000,000	CHF 2	Call	CHF 12,000	CHF 12,000	21 Mar 25	28 Mar 25	100
CH1389958583	10,000,000	10,000,000	CHF 3	Put	CHF 12,500	CHF 12,500	21 Mar 25	28 Mar 25	100
CH1389958591	10,000,000	10,000,000	CHF 4	Put	CHF 12,600	CHF 12,600	21 Mar 25	28 Mar 25	100
CH1389958609	10,000,000	10,000,000	CHF 5	Put	CHF 12,700	CHF 12,700	21 Mar 25	28 Mar 25	100
CH1389958617	10,000,000	10,000,000	CHF 6	Put	CHF 12,800	CHF 12,800	21 Mar 25	28 Mar 25	100
CH1389958625	10,000,000	10,000,000	CHF 7	Put	CHF 12,900	CHF 12,900	21 Mar 25	28 Mar 25	100
CH1389958633	10,000,000	10,000,000	CHF 8	Put	CHF 13,000	CHF 13,000	21 Mar 25	28 Mar 25	100
CH1389958641	10,000,000	10,000,000	CHF 10	Put	CHF 13,200	CHF 13,200	21 Mar 25	28 Mar 25	100
CH1389958658	10,000,000	10,000,000	CHF 12	Put	CHF 13,400	CHF 13,400	21 Mar 25	28 Mar 25	100
CH1389958666	10,000,000	10,000,000	CHF 13	Put	CHF 13,500	CHF 13,500	21 Mar 25	28 Mar 25	100
CH1389958674	10,000,000	10,000,000	CHF 18	Put	CHF 14,000	CHF 14,000	21 Mar 25	28 Mar 25	100
CH1389958682	10,000,000	10,000,000	CHF 28	Put	CHF 15,000	CHF 15,000	21 Mar 25	28 Mar 25	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
CH1389957551	138995755	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF

Series Number / ISIN Code	Valoren Code	Index	Index Currency	ISIN of Index	Reuters Code of Index / Reuters Screen Page	Index Sponsor	Index Sponsor Website	Exchange	Exchange Website	Business Day Centre	Settlement Currency
CH1389957569	138995756	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1389957577	138995757	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1389957585	138995758	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1389957593	138995759	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1389957601	138995760	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1389957619	138995761	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1389957627	138995762	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1389957635	138995763	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1389957643	138995764	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1389957650	138995765	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1389957668	138995766	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1389957676	138995767	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1389957684	138995768	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1389957692	138995769	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1389957700	138995770	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1389957718	138995771	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1389957726	138995772	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1389957734	138995773	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF

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CH1389957742	138995774	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1389957759	138995775	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1389957767	138995776	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1389957775	138995777	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1389957783	138995778	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1389957791	138995779	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1389957809	138995780	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1389957817	138995781	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1389957825	138995782	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1389957833	138995783	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1389957841	138995784	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1389957858	138995785	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1389957866	138995786	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1389957874	138995787	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1389957882	138995788	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1389957890	138995789	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1389957908	138995790	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1389957916	138995791	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF

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CH1389957924	138995792	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1389957932	138995793	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1389957940	138995794	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1389957957	138995795	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1389957965	138995796	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1389957973	138995797	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1389957981	138995798	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1389957999	138995799	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1389958005	138995800	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1389958013	138995801	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1389958021	138995802	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1389958039	138995803	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1389958047	138995804	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1389958054	138995805	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1389958062	138995806	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1389958070	138995807	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1389958088	138995808	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1389958096	138995809	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF

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CH1389958104	138995810	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1389958112	138995811	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1389958120	138995812	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1389958138	138995813	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1389958146	138995814	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1389958153	138995815	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1389958161	138995816	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1389958179	138995817	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1389958187	138995818	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1389958195	138995819	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1389958203	138995820	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1389958211	138995821	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1389958229	138995822	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1389958237	138995823	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1389958245	138995824	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1389958252	138995825	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1389958260	138995826	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1389958278	138995827	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF

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CH1389958286	138995828	Nasdaq-100®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1389958294	138995829	Nasdaq-100®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1389958302	138995830	Nasdaq-100®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1389958310	138995831	Nasdaq-100®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1389958328	138995832	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
CH1389958336	138995833	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
CH1389958344	138995834	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
CH1389958351	138995835	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
CH1389958369	138995836	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
CH1389958377	138995837	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
CH1389958385	138995838	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
CH1389958393	138995839	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
CH1389958401	138995840	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
CH1389958419	138995841	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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CH1389958427	138995842	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
CH1389958435	138995843	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
CH1389958443	138995844	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
CH1389958450	138995845	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
CH1389958468	138995846	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
CH1389958476	138995847	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
CH1389958484	138995848	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
CH1389958492	138995849	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
CH1389958500	138995850	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
CH1389958518	138995851	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
CH1389958526	138995852	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
CH1389958534	138995853	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
CH1389958542	138995854	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
CH1389958559	138995855	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
CH1389958567	138995856	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
CH1389958575	138995857	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
CH1389958583	138995858	Swiss Market	CHF	CH000998089	.SSMI	SIX Swiss	www.six-swiss-exchange.com	SIX Swiss Exchange AG	www.six-swiss-exchange.com	Zurich	CHF

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	8	Index®		4		Exchange AG	exchange.com		exchange.com		
CH1389958591	138995859	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
CH1389958609	138995860	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
CH1389958617	138995861	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
CH1389958625	138995862	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
CH1389958633	138995863	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
CH1389958641	138995864	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
CH1389958658	138995865	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
CH1389958666	138995866	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
CH1389958674	138995867	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
CH1389958682	138995868	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:** 14 October 2024.
 4. **Issue Date:** 15 October 2024.
 5. **Consolidation:** Not applicable.
 6. **Type of Securities:**
 - (a) Certificates, herein referred to as "Knock-Out Warrant (closed end)" for commercial purposes.
 - (b) The Securities are Index Securities.
- The provisions of Annex 1 (*Additional Terms and Conditions for Index Securities*) shall apply.
7. **Form of Securities:** Uncertificated Securities.
 8. **Business Day Centre(s):** The applicable Business Day Centre for the purposes of the definition of "Business Day" in Condition 1 is as set out in Specific Provisions for each Series above.
 9. **Settlement:** Settlement will be by way of cash payment (Cash Settled Securities).
 10. **Variation of Settlement:**
 - (a) **Issuer's option to vary settlement:** The Issuer does not have the option to vary settlement in respect of the Securities.
 11. **Relevant Asset(s):** Not applicable.
 12. **Entitlement:** Not applicable.
 13. **Exchange Rate:** The Exchange Rate equal one if the relevant Index Currency is the same as the Settlement Currency or otherwise the applicable rate of exchange for conversion of any amount into the relevant Settlement Currency for the purposes of determining the Settlement Price (as defined in the relevant Annex to the Terms and Conditions) or the Cash Settlement Amount (as defined in Condition 1).
 14. **Settlement Currency:** The settlement currency for the payment of the Cash Settlement Amount is as set out in "Specific Provisions for each Series" above.
 15. **Syndication:** The Securities will be distributed on a non-syndicated basis.
 16. **Minimum Trading Size:** Not applicable.
 17. **Security Agent:** BNP Paribas, Paris, Zurich Branch.
 18. **Calculation Agent:** BNP Paribas Financial Markets S.N.C.
20 boulevard des Italiens 75009 Paris, France.
 19. **Governing law:** French law.
 20. **Special conditions or other modifications to the Terms and Conditions:** Not applicable
 21. **Masse provisions (Condition 9.4):** Not applicable.

PRODUCT SPECIFIC PROVISIONS (ALL SECURITIES)

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

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

Contract:

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

- (e) **Knock-out Determination Period:** The period beginning on (and including) the Knock-out Period Beginning Date and ending on (and including) the Knock-out Period Ending Date.
- (f) **Knock-out Determination Day(s):** Each Scheduled Trading Day in the Knock-out Determination Period.
- (g) **Knock-out Period Ending Date:** The Redemption Valuation Date.
- (h) **Knock-out Period Ending Date Day Convention:** Applicable.
- (i) **Knock-out Valuation Time:** Any time on a Knock-out Determination Day.
- (j) **Knock-out Observation Price Source:** Index Sponsor.
- (k) **Disruption Consequences:** Not applicable.

PROVISIONS RELATING TO WARRANTS

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

PROVISIONS RELATING TO CERTIFICATES

- 38. **Provisions relating to Certificates:** Applicable.
 - (a) **Notional Amount of each Certificate:** Not applicable.
 - (b) **Partly Paid Certificates:** The Certificates are not Partly Paid Certificates.
 - (c) **Interest:** Not applicable.
 - (d) **Accrual to Redemption:** Not applicable.
 - (e) **Fixed Rate Provisions:** Not applicable.
 - (f) **Floating Rate Provisions:** Not applicable.
 - (g) **Linked Interest Certificates:** Not applicable.
 - (h) **Index Linked Interest Certificates:** Not applicable.
 - (i) **Share Linked/ETI Share Linked Interest Certificates:** Not applicable.
 - (j) **ETI Linked Interest Certificates:** Not applicable.
 - (k) **Debt Linked Interest Certificates:** Not applicable.
 - (l) **Commodity Linked Interest Certificates:** Not applicable.
 - (m) **Inflation Index Linked Interest Certificates:** Not applicable.
 - (n) **Currency Linked Interest Certificates:** Not applicable.
 - (o) **Fund Linked Interest Certificates:** Not applicable.
 - (p) **Futures Linked Interest Certificates:** Not applicable.
 - (q) **Instalment Certificates:** The Certificates are not Instalment Certificates.

- (r) **Issuer Call Option:** Not applicable.
- (s) **Holder Put Option:** Not applicable.
- (t) **Automatic Early Redemption:** Applicable.
An Automatic Early Redemption shall be deemed to occur if a Knock-out Event occurs.
- (i) **Automatic Early Redemption Amount:** 0 (zero)
- (ii) **Automatic Early Redemption Date(s):** Not applicable.
- (iii) **Automatic Early Redemption Level:** Knock-out Level.
- (iv) **Automatic Early Redemption Date:** Not applicable.
- (v) **Automatic Early Redemption Percentage:** Not applicable.
- (vi) **Automatic Early Redemption Valuation Date(s):** The date of the occurrence of a Knock-out Event.
- (u) **Cash Settlement Amount:** The Cash Settlement Amount in respect of each Certificate will be calculated as follows:

-In respect of Call Certificates:

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

-In respect of Put Certificates:

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

Where:

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

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

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

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

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

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

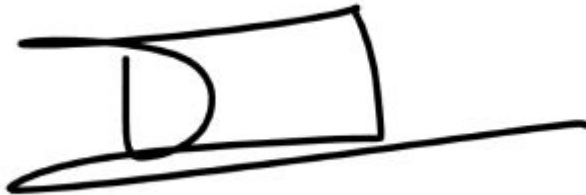
DISTRIBUTION AND US SALES ELIGIBILITY (ALL SECURITIES)

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

Responsibility

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

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



By:
Duly authorised

PART B - OTHER INFORMATION

1. Listing and Admission to trading

The Securities are unlisted.

2. Governing Law and Jurisdiction

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

3. Ratings

The Securities have not been rated.

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

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

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

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

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

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

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

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

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

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

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

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

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

Index Disclaimer

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

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Swiss Market Index®

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6. Operational Information

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

SUMMARY OF FINAL TERMS

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

Part A – Introduction				
A.1	Introduction and Warnings	<p>The Securities may only be offered, sold or advertised, directly or indirectly, in Switzerland in accordance with the requirements of the FinSA, as further set out in the Base Prospectus approved by the SIX Exchange Regulation AG in its capacity as Swiss Prospectus Office as of 20 September 2024 and the Final Terms. Terms used in this Summary shall have the same meaning as set forth in the Base Prospectus and the Final Terms.</p> <p>The Securities may be considered structured products in Switzerland pursuant to article 70 FinSA and are neither subject to authorisation nor supervision by FINMA. Investors bear the credit risk of the Issuer and/or the Guarantor. Investors should read the section "Risks" of the Base Prospectus.</p> <p>Investing in the Securities may put Investor's capital at risk. Investors may lose some or all of their investment.</p>		
A.2	Investment Decision	Any decision to invest in any Securities should be based on a consideration of the Base Prospectus and the Final Terms as a whole, including any documents incorporated by reference.		
A.3	Liability	The Issuer or the Guarantor may be liable for the content of this Summary solely when read together with the other parts of the Base Prospectus and the Final Terms or where it does not provide, when read together with the other parts of the Base Prospectus and the Final Terms, key information in order to aid investors when considering whether to invest in the Securities.		
Part B – Securities				
B.1	Issuer/Guarantor	<p>Issuer</p> <p>The legal company name of the Issuer is BNP Paribas Issuance B.V. (the "Issuer"). The domicile of the Issuer is Amsterdam, Netherland. The registered office of the Issuer is Herengracht 595, 1017 CE Amsterdam, the Netherlands.</p> <p>Guarantor</p> <p>The legal company name of the Guarantor is BNP Paribas (the "Guarantor"). The domicile of the Guarantor is Paris, France. The head office of the Guarantor is 16, boulevard des Italiens – 75009 Paris, France.</p>		
B.2	ISIN	As set out in table below.		
B.3	Nature of Securities	Certificates.		
B.4	Product Name	"Knock-Out Warrant (closed-end)" Certificates relating to an Index		
B.5	Issue Date	15 October 2024		
B.6	Redemption Date	As set out in table below.		
B.7	Issue Price	As set out in table below.		
B.8	Underlyings	As set out in table below.		
B.9	Settlement	Settlement type: cash settlement. Settlement currency: As set out in table below.		
Part C – Offer and Admission to Trading				
C.1	Public Offer	The Securities may be offered, sold or advertised, directly or indirectly, in Switzerland to retail clients (<i>Privatkundinnen und -kunden</i>) within the meaning of FinSA (" Retail Clients ") in accordance with FinSA starting from the Issue Date.		
C.2	Admission to Trading/listing	Not applicable. The Securities will be provisionally admitted to trading on the Issue Date.		
C.3	Clearing System	SIX SIS Ltd., Olten, Switzerland		
C.4	Intermediary	SIX SIS Ltd., Olten, Switzerland		
C.5	Selling restrictions	As per the Base Prospectus.		
Series Number / ISIN Code	Index	Issue Price per Security	Settlement Currency	Redemption Date
CH1389957551	DAX®	CHF 41.48	CHF	28 March 2025
CH1389957569	DAX®	CHF 32.08	CHF	28 March 2025

Series Number / ISIN Code	Index	Issue Price per Security	Settlement Currency	Redemption Date
CH1389957577	DAX®	CHF 22.68	CHF	28 March 2025
CH1389957585	DAX®	CHF 17.04	CHF	28 March 2025
CH1389957593	DAX®	CHF 15.16	CHF	28 March 2025
CH1389957601	DAX®	CHF 13.28	CHF	28 March 2025
CH1389957619	DAX®	CHF 12.34	CHF	28 March 2025
CH1389957627	DAX®	CHF 11.41	CHF	28 March 2025
CH1389957635	DAX®	CHF 10.47	CHF	28 March 2025
CH1389957643	DAX®	CHF 9.53	CHF	28 March 2025
CH1389957650	DAX®	CHF 8.59	CHF	28 March 2025
CH1389957668	DAX®	CHF 7.65	CHF	28 March 2025
CH1389957676	DAX®	CHF 6.71	CHF	28 March 2025
CH1389957684	DAX®	CHF 5.77	CHF	28 March 2025
CH1389957692	DAX®	CHF 4.83	CHF	28 March 2025
CH1389957700	DAX®	CHF 3.89	CHF	6 January 2025
CH1389957718	DAX®	CHF 3.89	CHF	28 March 2025
CH1389957726	DAX®	CHF 2.95	CHF	6 January 2025
CH1389957734	DAX®	CHF 2.95	CHF	28 March 2025
CH1389957742	DAX®	CHF 2.01	CHF	6 January 2025
CH1389957759	DAX®	CHF 2.01	CHF	28 March 2025
CH1389957767	DAX®	CHF 3.63	CHF	28 March 2025
CH1389957775	DAX®	CHF 4.57	CHF	28 March 2025
CH1389957783	DAX®	CHF 5.51	CHF	28 March 2025
CH1389957791	DAX®	CHF 6.45	CHF	28 March 2025
CH1389957809	DAX®	CHF 7.39	CHF	28 March 2025
CH1389957817	DAX®	CHF 8.33	CHF	28 March 2025
CH1389957825	DAX®	CHF 9.27	CHF	28 March 2025
CH1389957833	DAX®	CHF 10.21	CHF	28 March 2025
CH1389957841	DAX®	CHF 11.15	CHF	28 March 2025
CH1389957858	DAX®	CHF 12.09	CHF	28 March 2025
CH1389957866	DAX®	CHF 13.03	CHF	28 March 2025
CH1389957874	DAX®	CHF 14.91	CHF	28 March 2025
CH1389957882	DAX®	CHF 16.79	CHF	28 March 2025
CH1389957890	DAX®	CHF 19.61	CHF	28 March 2025
CH1389957908	DAX®	CHF 24.31	CHF	28 March 2025
CH1389957916	DAX®	CHF 33.71	CHF	28 March 2025
CH1389957924	DAX®	CHF 43.10	CHF	28 March 2025
CH1389957932	Nasdaq-100 ®	CHF 37.33	CHF	28 March 2025
CH1389957940	Nasdaq-100 ®	CHF 28.73	CHF	28 March 2025
CH1389957957	Nasdaq-100 ®	CHF 24.43	CHF	28 March 2025
CH1389957965	Nasdaq-100 ®	CHF 20.13	CHF	28 March 2025
CH1389957973	Nasdaq-100 ®	CHF 16.69	CHF	28 March 2025
CH1389957981	Nasdaq-100 ®	CHF 14.97	CHF	28 March 2025
CH1389957999	Nasdaq-100 ®	CHF 13.25	CHF	28 March 2025
CH1389958005	Nasdaq-100 ®	CHF 11.53	CHF	28 March 2025
CH1389958013	Nasdaq-100 ®	CHF 10.67	CHF	28 March 2025
CH1389958021	Nasdaq-100 ®	CHF 9.81	CHF	28 March 2025
CH1389958039	Nasdaq-100 ®	CHF 8.95	CHF	28 March 2025
CH1389958047	Nasdaq-100 ®	CHF 8.09	CHF	28 March 2025
CH1389958054	Nasdaq-100 ®	CHF 7.23	CHF	28 March 2025

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CH1389958062	Nasdaq-100 ®	CHF 6.37	CHF	28 March 2025
CH1389958070	Nasdaq-100 ®	CHF 5.51	CHF	6 January 2025
CH1389958088	Nasdaq-100 ®	CHF 5.51	CHF	28 March 2025
CH1389958096	Nasdaq-100 ®	CHF 4.65	CHF	6 January 2025
CH1389958104	Nasdaq-100 ®	CHF 4.65	CHF	28 March 2025
CH1389958112	Nasdaq-100 ®	CHF 3.79	CHF	6 January 2025
CH1389958120	Nasdaq-100 ®	CHF 3.79	CHF	28 March 2025
CH1389958138	Nasdaq-100 ®	CHF 2.93	CHF	6 January 2025
CH1389958146	Nasdaq-100 ®	CHF 2.93	CHF	28 March 2025
CH1389958153	Nasdaq-100 ®	CHF 3.95	CHF	28 March 2025
CH1389958161	Nasdaq-100 ®	CHF 4.81	CHF	28 March 2025
CH1389958179	Nasdaq-100 ®	CHF 5.67	CHF	28 March 2025
CH1389958187	Nasdaq-100 ®	CHF 6.53	CHF	28 March 2025
CH1389958195	Nasdaq-100 ®	CHF 7.39	CHF	28 March 2025
CH1389958203	Nasdaq-100 ®	CHF 8.25	CHF	28 March 2025
CH1389958211	Nasdaq-100 ®	CHF 9.11	CHF	28 March 2025
CH1389958229	Nasdaq-100 ®	CHF 9.97	CHF	28 March 2025
CH1389958237	Nasdaq-100 ®	CHF 10.83	CHF	28 March 2025
CH1389958245	Nasdaq-100 ®	CHF 11.69	CHF	28 March 2025
CH1389958252	Nasdaq-100 ®	CHF 12.55	CHF	28 March 2025
CH1389958260	Nasdaq-100 ®	CHF 14.27	CHF	28 March 2025
CH1389958278	Nasdaq-100 ®	CHF 15.99	CHF	28 March 2025
CH1389958286	Nasdaq-100 ®	CHF 18.57	CHF	28 March 2025
CH1389958294	Nasdaq-100 ®	CHF 22.87	CHF	28 March 2025
CH1389958302	Nasdaq-100 ®	CHF 31.47	CHF	28 March 2025
CH1389958310	Nasdaq-100 ®	CHF 40.07	CHF	28 March 2025
CH1389958328	S&P 500®	CHF 7.12	CHF	28 March 2025
CH1389958336	S&P 500®	CHF 3.68	CHF	28 March 2025
CH1389958344	S&P 500®	CHF 2.82	CHF	28 March 2025
CH1389958351	S&P 500®	CHF 1.96	CHF	28 March 2025
CH1389958369	S&P 500®	CHF 1.10	CHF	6 January 2025
CH1389958377	S&P 500®	CHF 1.10	CHF	28 March 2025
CH1389958385	S&P 500®	CHF 1.48	CHF	28 March 2025
CH1389958393	S&P 500®	CHF 2.34	CHF	28 March 2025
CH1389958401	S&P 500®	CHF 3.20	CHF	28 March 2025
CH1389958419	S&P 500®	CHF 4.92	CHF	6 January 2025
CH1389958427	S&P 500®	CHF 4.92	CHF	28 March 2025
CH1389958435	S&P 500®	CHF 5.78	CHF	28 March 2025
CH1389958443	S&P 500®	CHF 10.08	CHF	28 March 2025
CH1389958450	Swiss Market Index®	CHF 22	CHF	28 March 2025
CH1389958468	Swiss Market Index®	CHF 17	CHF	28 March 2025
CH1389958476	Swiss Market Index®	CHF 12	CHF	28 March 2025
CH1389958484	Swiss Market Index®	CHF 10	CHF	28 March 2025
CH1389958492	Swiss Market Index®	CHF 8	CHF	28 March 2025
CH1389958500	Swiss Market Index®	CHF 7	CHF	28 March 2025
CH1389958518	Swiss Market Index®	CHF 6	CHF	28 March 2025
CH1389958526	Swiss Market Index®	CHF 5	CHF	28 March 2025
CH1389958534	Swiss Market Index®	CHF 4	CHF	28 March 2025
CH1389958542	Swiss Market Index®	CHF 3	CHF	6 January 2025

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CH1389958559	Swiss Market Index®	CHF 3	CHF	28 March 2025
CH1389958567	Swiss Market Index®	CHF 2	CHF	6 January 2025
CH1389958575	Swiss Market Index®	CHF 2	CHF	28 March 2025
CH1389958583	Swiss Market Index®	CHF 3	CHF	28 March 2025
CH1389958591	Swiss Market Index®	CHF 4	CHF	28 March 2025
CH1389958609	Swiss Market Index®	CHF 5	CHF	28 March 2025
CH1389958617	Swiss Market Index®	CHF 6	CHF	28 March 2025
CH1389958625	Swiss Market Index®	CHF 7	CHF	28 March 2025
CH1389958633	Swiss Market Index®	CHF 8	CHF	28 March 2025
CH1389958641	Swiss Market Index®	CHF 10	CHF	28 March 2025
CH1389958658	Swiss Market Index®	CHF 12	CHF	28 March 2025
CH1389958666	Swiss Market Index®	CHF 13	CHF	28 March 2025
CH1389958674	Swiss Market Index®	CHF 18	CHF	28 March 2025
CH1389958682	Swiss Market Index®	CHF 28	CHF	28 March 2025