

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 18 JUNE 2024

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

Legal entity identifier (LEI): 7245009UXRIGIRYOBR48

BNP Paribas
(incorporated in France)
(as Guarantor)

Legal entity identifier (LEI): R0MUWSFPU8MPRO8K5P83

(Note, Warrant and Certificate Programme)

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

SSPA product type: Knock-Out Warrant (2200)

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

PART A - CONTRACTUAL TERMS

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

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

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

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

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

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

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

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

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

SPECIFIC PROVISIONS FOR EACH SERIES

Series Number / ISIN Code	No. of Securities issued	No. of Securities	Issue Price per Security	Call / Put	Strike Price	Knock-out Level	Redemption Valuation Date	Redemption Date	Parity
CH1359211583	10,000,000	10,000,000	CHF 38.67	Call	EUR 14,000	EUR 14,000	20 Dec 24	06 Jan 25	100
CH1359211591	10,000,000	10,000,000	CHF 33.90	Call	EUR 14,500	EUR 14,500	20 Dec 24	06 Jan 25	100
CH1359211609	10,000,000	10,000,000	CHF 29.12	Call	EUR 15,000	EUR 15,000	20 Dec 24	06 Jan 25	100
CH1359211617	10,000,000	10,000,000	CHF 25.30	Call	EUR 15,400	EUR 15,400	20 Dec 24	06 Jan 25	100
CH1359211625	10,000,000	10,000,000	CHF 24.34	Call	EUR 15,500	EUR 15,500	20 Dec 24	06 Jan 25	100
CH1359211633	10,000,000	10,000,000	CHF 23.39	Call	EUR 15,600	EUR 15,600	20 Dec 24	06 Jan 25	100
CH1359211641	10,000,000	10,000,000	CHF 21.47	Call	EUR 15,800	EUR 15,800	20 Dec 24	06 Jan 25	100
CH1359211658	10,000,000	10,000,000	CHF 19.56	Call	EUR 16,000	EUR 16,000	20 Dec 24	06 Jan 25	100
CH1359211666	10,000,000	10,000,000	CHF 17.65	Call	EUR 16,200	EUR 16,200	20 Dec 24	06 Jan 25	100
CH1359211674	10,000,000	10,000,000	CHF 15.74	Call	EUR 16,400	EUR 16,400	20 Dec 24	06 Jan 25	100
CH1359211682	10,000,000	10,000,000	CHF 14.79	Call	EUR 16,500	EUR 16,500	20 Dec 24	06 Jan 25	100
CH1359211690	10,000,000	10,000,000	CHF 13.83	Call	EUR 16,600	EUR 16,600	20 Dec 24	06 Jan 25	100
CH1359211708	10,000,000	10,000,000	CHF 11.92	Call	EUR 16,800	EUR 16,800	20 Dec 24	06 Jan 25	100
CH1359211716	10,000,000	10,000,000	CHF 10.01	Call	EUR 17,000	EUR 17,000	20 Dec 24	06 Jan 25	100
CH1359211724	10,000,000	10,000,000	CHF 8.10	Call	EUR 17,200	EUR 17,200	20 Dec 24	06 Jan 25	100
CH1359211732	10,000,000	10,000,000	CHF 7.14	Call	EUR 17,300	EUR 17,300	20 Dec 24	06 Jan 25	100
CH1359211740	10,000,000	10,000,000	CHF 6.19	Call	EUR 17,400	EUR 17,400	20 Dec 24	06 Jan 25	100
CH1359211757	10,000,000	10,000,000	CHF 5.23	Call	EUR 17,500	EUR 17,500	20 Dec 24	06 Jan 25	100
CH1359211765	10,000,000	10,000,000	CHF 3.37	Put	EUR 18,400	EUR 18,400	20 Sep 24	27 Sep 24	100
CH1359211773	10,000,000	10,000,000	CHF 4.33	Put	EUR 18,500	EUR 18,500	20 Sep 24	27 Sep 24	100
CH1359211781	10,000,000	10,000,000	CHF 5.28	Put	EUR 18,600	EUR 18,600	20 Sep 24	27 Sep 24	100
CH1359211799	10,000,000	10,000,000	CHF 5.28	Put	EUR 18,600	EUR 18,600	20 Dec 24	06 Jan 25	100
CH1359211807	10,000,000	10,000,000	CHF 6.24	Put	EUR 18,700	EUR 18,700	20 Sep 24	27 Sep 24	100
CH1359211815	10,000,000	10,000,000	CHF 6.24	Put	EUR 18,700	EUR 18,700	20 Dec 24	06 Jan 25	100
CH1359211823	10,000,000	10,000,000	CHF 7.19	Put	EUR 18,800	EUR 18,800	20 Dec 24	06 Jan 25	100
CH1359211831	10,000,000	10,000,000	CHF 8.15	Put	EUR 18,900	EUR 18,900	20 Dec 24	06 Jan 25	100
CH1359211849	10,000,000	10,000,000	CHF 9.10	Put	EUR 19,000	EUR 19,000	20 Dec 24	06 Jan 25	100
CH1359211856	10,000,000	10,000,000	CHF 11.01	Put	EUR 19,200	EUR 19,200	20 Dec 24	06 Jan 25	100
CH1359211864	10,000,000	10,000,000	CHF 12.93	Put	EUR 19,400	EUR 19,400	20 Dec 24	06 Jan 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
CH1359211872	10,000,000	10,000,000	CHF 13.88	Put	EUR 19,500	EUR 19,500	20 Dec 24	06 Jan 25	100
CH1359211880	10,000,000	10,000,000	CHF 14.84	Put	EUR 19,600	EUR 19,600	20 Dec 24	06 Jan 25	100
CH1359211898	10,000,000	10,000,000	CHF 16.75	Put	EUR 19,800	EUR 19,800	20 Dec 24	06 Jan 25	100
CH1359211906	10,000,000	10,000,000	CHF 18.66	Put	EUR 20,000	EUR 20,000	20 Dec 24	06 Jan 25	100
CH1359211914	10,000,000	10,000,000	CHF 20.57	Put	EUR 20,200	EUR 20,200	20 Dec 24	06 Jan 25	100
CH1359211922	10,000,000	10,000,000	CHF 22.48	Put	EUR 20,400	EUR 20,400	20 Dec 24	06 Jan 25	100
CH1359211930	10,000,000	10,000,000	CHF 23.44	Put	EUR 20,500	EUR 20,500	20 Dec 24	06 Jan 25	100
CH1359211948	10,000,000	10,000,000	CHF 24.39	Put	EUR 20,600	EUR 20,600	20 Dec 24	06 Jan 25	100
CH1359211955	10,000,000	10,000,000	CHF 28.22	Put	EUR 21,000	EUR 21,000	20 Dec 24	06 Jan 25	100
CH1359211963	10,000,000	10,000,000	CHF 32.99	Put	EUR 21,500	EUR 21,500	20 Dec 24	06 Jan 25	100
CH1359211971	10,000,000	10,000,000	CHF 37.77	Put	EUR 22,000	EUR 22,000	20 Dec 24	06 Jan 25	100
CH1359211989	10,000,000	10,000,000	CHF 41.96	Call	USD 15,000	USD 15,000	20 Dec 24	06 Jan 25	100
CH1359211997	10,000,000	10,000,000	CHF 33.04	Call	USD 16,000	USD 16,000	20 Dec 24	06 Jan 25	100
CH1359212003	10,000,000	10,000,000	CHF 28.58	Call	USD 16,500	USD 16,500	20 Dec 24	06 Jan 25	100
CH1359212011	10,000,000	10,000,000	CHF 25.90	Call	USD 16,800	USD 16,800	20 Dec 24	06 Jan 25	100
CH1359212029	10,000,000	10,000,000	CHF 24.12	Call	USD 17,000	USD 17,000	20 Dec 24	06 Jan 25	100
CH1359212037	10,000,000	10,000,000	CHF 22.33	Call	USD 17,200	USD 17,200	20 Dec 24	06 Jan 25	100
CH1359212045	10,000,000	10,000,000	CHF 20.55	Call	USD 17,400	USD 17,400	20 Dec 24	06 Jan 25	100
CH1359212052	10,000,000	10,000,000	CHF 19.66	Call	USD 17,500	USD 17,500	20 Dec 24	06 Jan 25	100
CH1359212060	10,000,000	10,000,000	CHF 18.77	Call	USD 17,600	USD 17,600	20 Dec 24	06 Jan 25	100
CH1359212078	10,000,000	10,000,000	CHF 16.98	Call	USD 17,800	USD 17,800	20 Dec 24	06 Jan 25	100
CH1359212086	10,000,000	10,000,000	CHF 15.20	Call	USD 18,000	USD 18,000	20 Dec 24	06 Jan 25	100
CH1359212094	10,000,000	10,000,000	CHF 13.41	Call	USD 18,200	USD 18,200	20 Dec 24	06 Jan 25	100
CH1359212102	10,000,000	10,000,000	CHF 11.63	Call	USD 18,400	USD 18,400	20 Dec 24	06 Jan 25	100
CH1359212110	10,000,000	10,000,000	CHF 10.74	Call	USD 18,500	USD 18,500	20 Dec 24	06 Jan 25	100
CH1359212128	10,000,000	10,000,000	CHF 9.85	Call	USD 18,600	USD 18,600	20 Dec 24	06 Jan 25	100
CH1359212136	10,000,000	10,000,000	CHF 8.06	Call	USD 18,800	USD 18,800	20 Dec 24	06 Jan 25	100
CH1359212144	10,000,000	10,000,000	CHF 7.17	Call	USD 18,900	USD 18,900	20 Dec 24	06 Jan 25	100
CH1359212151	10,000,000	10,000,000	CHF 6.28	Call	USD 19,000	USD 19,000	20 Dec 24	06 Jan 25	100
CH1359212169	10,000,000	10,000,000	CHF 5.38	Call	USD 19,100	USD 19,100	20 Dec 24	06 Jan 25	100
CH1359212177	10,000,000	10,000,000	CHF 3.60	Call	USD 19,300	USD 19,300	20 Sep 24	27 Sep 24	100

Series Number / ISIN Code	No. of Securities issued	No. of Securities	Issue Price per Security	Call / Put	Strike Price	Knock-out Level	Redemption Valuation Date	Redemption Date	Parity
CH1359212185	10,000,000	10,000,000	CHF 2.71	Call	USD 19,400	USD 19,400	20 Sep 24	27 Sep 24	100
CH1359212193	10,000,000	10,000,000	CHF 5.32	Put	USD 20,300	USD 20,300	20 Dec 24	06 Jan 25	100
CH1359212201	10,000,000	10,000,000	CHF 6.21	Put	USD 20,400	USD 20,400	20 Dec 24	06 Jan 25	100
CH1359212219	10,000,000	10,000,000	CHF 7.10	Put	USD 20,500	USD 20,500	20 Dec 24	06 Jan 25	100
CH1359212227	10,000,000	10,000,000	CHF 8	Put	USD 20,600	USD 20,600	20 Dec 24	06 Jan 25	100
CH1359212235	10,000,000	10,000,000	CHF 9.78	Put	USD 20,800	USD 20,800	20 Dec 24	06 Jan 25	100
CH1359212243	10,000,000	10,000,000	CHF 11.57	Put	USD 21,000	USD 21,000	20 Dec 24	06 Jan 25	100
CH1359212250	10,000,000	10,000,000	CHF 13.35	Put	USD 21,200	USD 21,200	20 Dec 24	06 Jan 25	100
CH1359212268	10,000,000	10,000,000	CHF 15.13	Put	USD 21,400	USD 21,400	20 Dec 24	06 Jan 25	100
CH1359212276	10,000,000	10,000,000	CHF 16.03	Put	USD 21,500	USD 21,500	20 Dec 24	06 Jan 25	100
CH1359212284	10,000,000	10,000,000	CHF 16.92	Put	USD 21,600	USD 21,600	20 Sep 24	27 Sep 24	100
CH1359212292	10,000,000	10,000,000	CHF 16.92	Put	USD 21,600	USD 21,600	20 Dec 24	06 Jan 25	100
CH1359212300	10,000,000	10,000,000	CHF 18.70	Put	USD 21,800	USD 21,800	20 Dec 24	06 Jan 25	100
CH1359212318	10,000,000	10,000,000	CHF 20.49	Put	USD 22,000	USD 22,000	20 Dec 24	06 Jan 25	100
CH1359212326	10,000,000	10,000,000	CHF 22.27	Put	USD 22,200	USD 22,200	20 Dec 24	06 Jan 25	100
CH1359212334	10,000,000	10,000,000	CHF 24.05	Put	USD 22,400	USD 22,400	20 Dec 24	06 Jan 25	100
CH1359212342	10,000,000	10,000,000	CHF 24.95	Put	USD 22,500	USD 22,500	20 Dec 24	06 Jan 25	100
CH1359212359	10,000,000	10,000,000	CHF 25.84	Put	USD 22,600	USD 22,600	20 Dec 24	06 Jan 25	100
CH1359212367	10,000,000	10,000,000	CHF 29.41	Put	USD 23,000	USD 23,000	20 Dec 24	06 Jan 25	100
CH1359212375	10,000,000	10,000,000	CHF 33.87	Put	USD 23,500	USD 23,500	20 Dec 24	06 Jan 25	100
CH1359212383	10,000,000	10,000,000	CHF 38.33	Put	USD 24,000	USD 24,000	20 Dec 24	06 Jan 25	100
CH1359212391	10,000,000	10,000,000	CHF 8.32	Call	USD 4,500	USD 4,500	20 Dec 24	06 Jan 25	100
CH1359212409	10,000,000	10,000,000	CHF 5.64	Call	USD 4,800	USD 4,800	20 Dec 24	06 Jan 25	100
CH1359212417	10,000,000	10,000,000	CHF 3.86	Call	USD 5,000	USD 5,000	20 Sep 24	27 Sep 24	100
CH1359212425	10,000,000	10,000,000	CHF 3.86	Call	USD 5,000	USD 5,000	20 Dec 24	06 Jan 25	100
CH1359212433	10,000,000	10,000,000	CHF 2.97	Call	USD 5,100	USD 5,100	20 Sep 24	27 Sep 24	100
CH1359212441	10,000,000	10,000,000	CHF 2.07	Call	USD 5,200	USD 5,200	20 Sep 24	27 Sep 24	100
CH1359212458	10,000,000	10,000,000	CHF 2.07	Call	USD 5,200	USD 5,200	20 Dec 24	06 Jan 25	100
CH1359212466	10,000,000	10,000,000	CHF 1.18	Call	USD 5,300	USD 5,300	20 Sep 24	27 Sep 24	100
CH1359212474	10,000,000	10,000,000	CHF 1.49	Put	USD 5,600	USD 5,600	20 Sep 24	27 Sep 24	100
CH1359212482	10,000,000	10,000,000	CHF 1.49	Put	USD 5,600	USD 5,600	20 Dec 24	06 Jan 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
CH1359212490	10,000,000	10,000,000	CHF 2.39	Put	USD 5,700	USD 5,700	20 Sep 24	27 Sep 24	100
CH1359212508	10,000,000	10,000,000	CHF 2.39	Put	USD 5,700	USD 5,700	20 Dec 24	06 Jan 25	100
CH1359212516	10,000,000	10,000,000	CHF 3.28	Put	USD 5,800	USD 5,800	20 Sep 24	27 Sep 24	100
CH1359212524	10,000,000	10,000,000	CHF 3.28	Put	USD 5,800	USD 5,800	20 Dec 24	06 Jan 25	100
CH1359212532	10,000,000	10,000,000	CHF 5.06	Put	USD 6,000	USD 6,000	20 Sep 24	27 Sep 24	100
CH1359212540	10,000,000	10,000,000	CHF 5.06	Put	USD 6,000	USD 6,000	20 Dec 24	06 Jan 25	100
CH1359212557	10,000,000	10,000,000	CHF 6.85	Put	USD 6,200	USD 6,200	20 Dec 24	06 Jan 25	100
CH1359212565	10,000,000	10,000,000	CHF 9.52	Put	USD 6,500	USD 6,500	20 Dec 24	06 Jan 25	100
CH1359212573	10,000,000	10,000,000	CHF 20.07	Call	CHF 10,000	CHF 10,000	20 Dec 24	06 Jan 25	100
CH1359212581	10,000,000	10,000,000	CHF 16.07	Call	CHF 10,400	CHF 10,400	20 Dec 24	06 Jan 25	100
CH1359212599	10,000,000	10,000,000	CHF 15.07	Call	CHF 10,500	CHF 10,500	20 Dec 24	06 Jan 25	100
CH1359212607	10,000,000	10,000,000	CHF 14.07	Call	CHF 10,600	CHF 10,600	20 Dec 24	06 Jan 25	100
CH1359212615	10,000,000	10,000,000	CHF 12.07	Call	CHF 10,800	CHF 10,800	20 Dec 24	06 Jan 25	100
CH1359212623	10,000,000	10,000,000	CHF 10.07	Call	CHF 11,000	CHF 11,000	20 Dec 24	06 Jan 25	100
CH1359212631	10,000,000	10,000,000	CHF 8.07	Call	CHF 11,200	CHF 11,200	20 Dec 24	06 Jan 25	100
CH1359212649	10,000,000	10,000,000	CHF 6.07	Call	CHF 11,400	CHF 11,400	20 Dec 24	06 Jan 25	100
CH1359212656	10,000,000	10,000,000	CHF 5.07	Call	CHF 11,500	CHF 11,500	20 Dec 24	06 Jan 25	100
CH1359212664	10,000,000	10,000,000	CHF 4.07	Call	CHF 11,600	CHF 11,600	20 Dec 24	06 Jan 25	100
CH1359212672	10,000,000	10,000,000	CHF 3.93	Put	CHF 12,400	CHF 12,400	20 Dec 24	06 Jan 25	100
CH1359212680	10,000,000	10,000,000	CHF 4.93	Put	CHF 12,500	CHF 12,500	20 Dec 24	06 Jan 25	100
CH1359212698	10,000,000	10,000,000	CHF 5.93	Put	CHF 12,600	CHF 12,600	20 Dec 24	06 Jan 25	100
CH1359212706	10,000,000	10,000,000	CHF 7.93	Put	CHF 12,800	CHF 12,800	20 Dec 24	06 Jan 25	100
CH1359212714	10,000,000	10,000,000	CHF 9.93	Put	CHF 13,000	CHF 13,000	20 Dec 24	06 Jan 25	100
CH1359212722	10,000,000	10,000,000	CHF 11.93	Put	CHF 13,200	CHF 13,200	20 Dec 24	06 Jan 25	100
CH1359212730	10,000,000	10,000,000	CHF 13.93	Put	CHF 13,400	CHF 13,400	20 Dec 24	06 Jan 25	100
CH1359212748	10,000,000	10,000,000	CHF 14.93	Put	CHF 13,500	CHF 13,500	20 Dec 24	06 Jan 25	100
CH1359212755	10,000,000	10,000,000	CHF 15.93	Put	CHF 13,600	CHF 13,600	20 Dec 24	06 Jan 25	100
CH1359212763	10,000,000	10,000,000	CHF 17.93	Put	CHF 13,800	CHF 13,800	20 Dec 24	06 Jan 25	100
CH1359212771	10,000,000	10,000,000	CHF 19.93	Put	CHF 14,000	CHF 14,000	20 Dec 24	06 Jan 25	100
CH1359212789	10,000,000	10,000,000	CHF 29.93	Put	CHF 15,000	CHF 15,000	20 Dec 24	06 Jan 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
CH1359211583	135921158	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1359211591	135921159	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1359211609	135921160	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1359211617	135921161	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1359211625	135921162	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1359211633	135921163	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1359211641	135921164	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1359211658	135921165	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1359211666	135921166	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1359211674	135921167	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1359211682	135921168	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1359211690	135921169	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1359211708	135921170	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1359211716	135921171	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1359211724	135921172	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1359211732	135921173	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1359211740	13592117	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse	www.dax-indices.com	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF

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	4			8		AG		(XETRA)	boerse.com		
CH1359211757	135921175	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1359211765	135921176	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1359211773	135921177	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1359211781	135921178	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1359211799	135921179	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1359211807	135921180	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1359211815	135921181	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1359211823	135921182	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1359211831	135921183	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1359211849	135921184	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1359211856	135921185	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1359211864	135921186	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1359211872	135921187	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1359211880	135921188	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1359211898	135921189	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1359211906	135921190	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1359211914	135921191	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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CH1359211922	135921192	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1359211930	135921193	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1359211948	135921194	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1359211955	135921195	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1359211963	135921196	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1359211971	135921197	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1359211989	135921198	Nasdaq-100®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1359211997	135921199	Nasdaq-100®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1359212003	135921200	Nasdaq-100®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1359212011	135921201	Nasdaq-100®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1359212029	135921202	Nasdaq-100®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1359212037	135921203	Nasdaq-100®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1359212045	135921204	Nasdaq-100®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1359212052	135921205	Nasdaq-100®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1359212060	135921206	Nasdaq-100®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1359212078	135921207	Nasdaq-100®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1359212086	135921208	Nasdaq-100®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1359212094	135921209	Nasdaq-100®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF

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CH1359212102	135921210	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1359212110	135921211	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1359212128	135921212	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1359212136	135921213	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1359212144	135921214	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1359212151	135921215	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1359212169	135921216	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1359212177	135921217	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1359212185	135921218	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1359212193	135921219	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1359212201	135921220	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1359212219	135921221	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1359212227	135921222	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1359212235	135921223	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1359212243	135921224	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1359212250	135921225	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1359212268	135921226	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1359212276	135921227	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF

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CH1359212284	135921228	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1359212292	135921229	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1359212300	135921230	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1359212318	135921231	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1359212326	135921232	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1359212334	135921233	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1359212342	135921234	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1359212359	135921235	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1359212367	135921236	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1359212375	135921237	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1359212383	135921238	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1359212391	135921239	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
CH1359212409	135921240	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
CH1359212417	135921241	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
CH1359212425	135921242	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
CH1359212433	135921243	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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CH1359212441	135921244	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
CH1359212458	135921245	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
CH1359212466	135921246	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
CH1359212474	135921247	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
CH1359212482	135921248	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
CH1359212490	135921249	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
CH1359212508	135921250	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
CH1359212516	135921251	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
CH1359212524	135921252	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
CH1359212532	135921253	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
CH1359212540	135921254	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
CH1359212557	135921255	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
CH1359212565	135921256	S&P 500®	USD	US78378X1072	.SPX	S&P Dow Jones Indices LLC	www.spglobal.com	As set out in Annex 1 for a Composite Index (Multi-	=	Zurich	CHF

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						("SPDJ")		Exchange Index)			
CH1359212573	135921257	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
CH1359212581	135921258	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
CH1359212599	135921259	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
CH1359212607	135921260	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
CH1359212615	135921261	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
CH1359212623	135921262	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
CH1359212631	135921263	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
CH1359212649	135921264	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
CH1359212656	135921265	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
CH1359212664	135921266	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
CH1359212672	135921267	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
CH1359212680	135921268	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
CH1359212698	135921269	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
CH1359212706	135921270	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
CH1359212714	135921271	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
CH1359212722	135921272	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
CH1359212730	135921273	Swiss Market Index®	CHF	CH0009980894	.SSMI	SIX Swiss Exchange AG	www.six-swiss-exchange.com	SIX Swiss Exchange AG	www.six-swiss-exchange.com	Zurich	CHF

Series Number / ISIN Code	Valoren Code	Index	Index Currency	ISIN of Index	Reuters Code of Index / Reuters Screen Page	Index Sponsor	Index Sponsor Website	Exchange	Exchange Website	Business Day Centre	Settlement Currency
CH1359212748	135921274	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
CH1359212755	135921275	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
CH1359212763	135921276	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
CH1359212771	135921277	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
CH1359212789	135921278	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:** 17 June 2024.
 4. **Issue Date:** 18 June 2024.
 5. **Consolidation:** Not applicable.
 6. **Type of Securities:**
 - (a) Certificates, herein referred to as "Knock-Out Warrant (closed end)" for commercial purposes.
 - (b) The Securities are Index Securities.
- The provisions of Annex 1 (*Additional Terms and Conditions for Index Securities*) shall apply.
7. **Form of Securities:** Uncertificated Securities.
 8. **Business Day Centre(s):** The applicable Business Day Centre for the purposes of the definition of "Business Day" in Condition 1 is as set out in Specific Provisions for each Series above.
 9. **Settlement:** Settlement will be by way of cash payment (Cash Settled Securities).
 10. **Variation of Settlement:**
 - (a) **Issuer's option to vary settlement:** The Issuer does not have the option to vary settlement in respect of the Securities.
 11. **Relevant Asset(s):** Not applicable.
 12. **Entitlement:** Not applicable.
 13. **Exchange Rate:** The Exchange Rate equal one if the relevant Index Currency is the same as the Settlement Currency or otherwise the applicable rate of exchange for conversion of any amount into the relevant Settlement Currency for the purposes of determining the Settlement Price (as defined in the relevant Annex to the Terms and Conditions) or the Cash Settlement Amount (as defined in Condition 1).
 14. **Settlement Currency:** The settlement currency for the payment of the Cash Settlement Amount is as set out in "Specific Provisions for each Series" above.
 15. **Syndication:** The Securities will be distributed on a non-syndicated basis.
 16. **Minimum Trading Size:** Not applicable.
 17. **Security Agent:** BNP Paribas, Paris, Zurich Branch.
 18. **Calculation Agent:** BNP Paribas Financial Markets S.N.C.
20 boulevard des Italiens 75009 Paris, France.
 19. **Governing law:** French law.
 20. **Special conditions or other modifications to the Terms and Conditions:** Not applicable
 21. **Masse provisions (Condition 9.4):** Not applicable.

PRODUCT SPECIFIC PROVISIONS (ALL SECURITIES)

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

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

Contract:

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

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

PROVISIONS RELATING TO WARRANTS

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

PROVISIONS RELATING TO CERTIFICATES

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

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

-In respect of Call Certificates:

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

-In respect of Put Certificates:

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

Where:

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

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

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

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

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

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

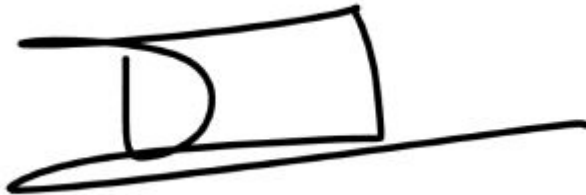
DISTRIBUTION AND US SALES ELIGIBILITY (ALL SECURITIES)

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

Responsibility

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

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



By:
Duly authorised

PART B - OTHER INFORMATION

1. Listing and Admission to trading

The Securities are unlisted.

2. Governing Law and Jurisdiction

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

3. Ratings

The Securities have not been rated.

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

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

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

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

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

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

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

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

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

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

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

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

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

Index Disclaimer

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

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Swiss Market Index®

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6. Operational Information

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

SUMMARY OF FINAL TERMS

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

Part A – Introduction				
A.1	Introduction and Warnings	<p>The Securities may only be offered, sold or advertised, directly or indirectly, in Switzerland in accordance with the requirements of the FinSA, as further set out in the Base Prospectus approved by the SIX Exchange Regulation AG in its capacity as Swiss Prospectus Office as of 22 September 2023 and the Final Terms. Terms used in this Summary shall have the same meaning as set forth in the Base Prospectus and the Final Terms.</p> <p>The Securities may be considered structured products in Switzerland pursuant to article 70 FinSA and are neither subject to authorisation nor supervision by FINMA. Investors bear the credit risk of the Issuer and/or the Guarantor. Investors should read the section "Risks" of the Base Prospectus.</p> <p>Investing in the Securities may put Investor's capital at risk. Investors may lose some or all of their investment.</p>		
A.2	Investment Decision	Any decision to invest in any Securities should be based on a consideration of the Base Prospectus and the Final Terms as a whole, including any documents incorporated by reference.		
A.3	Liability	The Issuer or the Guarantor may be liable for the content of this Summary solely when read together with the other parts of the Base Prospectus and the Final Terms or where it does not provide, when read together with the other parts of the Base Prospectus and the Final Terms, key information in order to aid investors when considering whether to invest in the Securities.		
Part B – Securities				
B.1	Issuer/Guarantor	<p>Issuer</p> <p>The legal company name of the Issuer is BNP Paribas Issuance B.V. (the "Issuer"). The domicile of the Issuer is Amsterdam, Netherland. The registered office of the Issuer is Herengracht 595, 1017 CE Amsterdam, the Netherlands.</p> <p>Guarantor</p> <p>The legal company name of the Guarantor is BNP Paribas (the "Guarantor"). The domicile of the Guarantor is Paris, France. The head office of the Guarantor is 16, boulevard des Italiens – 75009 Paris, France.</p>		
B.2	ISIN	As set out in table below.		
B.3	Nature of Securities	Certificates.		
B.4	Product Name	"Knock-Out Warrant (closed-end)" Certificates relating to an Index		
B.5	Issue Date	18 June 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
CH1359211583	DAX®	CHF 38.67	CHF	6 January 2025
CH1359211591	DAX®	CHF 33.90	CHF	6 January 2025

Series Number / ISIN Code	Index	Issue Price per Security	Settlement Currency	Redemption Date
CH1359211609	DAX®	CHF 29.12	CHF	6 January 2025
CH1359211617	DAX®	CHF 25.30	CHF	6 January 2025
CH1359211625	DAX®	CHF 24.34	CHF	6 January 2025
CH1359211633	DAX®	CHF 23.39	CHF	6 January 2025
CH1359211641	DAX®	CHF 21.47	CHF	6 January 2025
CH1359211658	DAX®	CHF 19.56	CHF	6 January 2025
CH1359211666	DAX®	CHF 17.65	CHF	6 January 2025
CH1359211674	DAX®	CHF 15.74	CHF	6 January 2025
CH1359211682	DAX®	CHF 14.79	CHF	6 January 2025
CH1359211690	DAX®	CHF 13.83	CHF	6 January 2025
CH1359211708	DAX®	CHF 11.92	CHF	6 January 2025
CH1359211716	DAX®	CHF 10.01	CHF	6 January 2025
CH1359211724	DAX®	CHF 8.10	CHF	6 January 2025
CH1359211732	DAX®	CHF 7.14	CHF	6 January 2025
CH1359211740	DAX®	CHF 6.19	CHF	6 January 2025
CH1359211757	DAX®	CHF 5.23	CHF	6 January 2025
CH1359211765	DAX®	CHF 3.37	CHF	27 September 2024
CH1359211773	DAX®	CHF 4.33	CHF	27 September 2024
CH1359211781	DAX®	CHF 5.28	CHF	27 September 2024
CH1359211799	DAX®	CHF 5.28	CHF	6 January 2025
CH1359211807	DAX®	CHF 6.24	CHF	27 September 2024
CH1359211815	DAX®	CHF 6.24	CHF	6 January 2025
CH1359211823	DAX®	CHF 7.19	CHF	6 January 2025
CH1359211831	DAX®	CHF 8.15	CHF	6 January 2025
CH1359211849	DAX®	CHF 9.10	CHF	6 January 2025
CH1359211856	DAX®	CHF 11.01	CHF	6 January 2025
CH1359211864	DAX®	CHF 12.93	CHF	6 January 2025
CH1359211872	DAX®	CHF 13.88	CHF	6 January 2025
CH1359211880	DAX®	CHF 14.84	CHF	6 January 2025
CH1359211898	DAX®	CHF 16.75	CHF	6 January 2025
CH1359211906	DAX®	CHF 18.66	CHF	6 January 2025
CH1359211914	DAX®	CHF 20.57	CHF	6 January 2025
CH1359211922	DAX®	CHF 22.48	CHF	6 January 2025
CH1359211930	DAX®	CHF 23.44	CHF	6 January 2025
CH1359211948	DAX®	CHF 24.39	CHF	6 January 2025
CH1359211955	DAX®	CHF 28.22	CHF	6 January 2025
CH1359211963	DAX®	CHF 32.99	CHF	6 January 2025
CH1359211971	DAX®	CHF 37.77	CHF	6 January 2025
CH1359211989	Nasdaq-100 ®	CHF 41.96	CHF	6 January 2025
CH1359211997	Nasdaq-100 ®	CHF 33.04	CHF	6 January 2025
CH1359212003	Nasdaq-100 ®	CHF 28.58	CHF	6 January 2025
CH1359212011	Nasdaq-100 ®	CHF 25.90	CHF	6 January 2025
CH1359212029	Nasdaq-100 ®	CHF 24.12	CHF	6 January 2025
CH1359212037	Nasdaq-100 ®	CHF 22.33	CHF	6 January 2025
CH1359212045	Nasdaq-100 ®	CHF 20.55	CHF	6 January 2025
CH1359212052	Nasdaq-100 ®	CHF 19.66	CHF	6 January 2025

Series Number / ISIN Code	Index	Issue Price per Security	Settlement Currency	Redemption Date
CH1359212060	Nasdaq-100 ®	CHF 18.77	CHF	6 January 2025
CH1359212078	Nasdaq-100 ®	CHF 16.98	CHF	6 January 2025
CH1359212086	Nasdaq-100 ®	CHF 15.20	CHF	6 January 2025
CH1359212094	Nasdaq-100 ®	CHF 13.41	CHF	6 January 2025
CH1359212102	Nasdaq-100 ®	CHF 11.63	CHF	6 January 2025
CH1359212110	Nasdaq-100 ®	CHF 10.74	CHF	6 January 2025
CH1359212128	Nasdaq-100 ®	CHF 9.85	CHF	6 January 2025
CH1359212136	Nasdaq-100 ®	CHF 8.06	CHF	6 January 2025
CH1359212144	Nasdaq-100 ®	CHF 7.17	CHF	6 January 2025
CH1359212151	Nasdaq-100 ®	CHF 6.28	CHF	6 January 2025
CH1359212169	Nasdaq-100 ®	CHF 5.38	CHF	6 January 2025
CH1359212177	Nasdaq-100 ®	CHF 3.60	CHF	27 September 2024
CH1359212185	Nasdaq-100 ®	CHF 2.71	CHF	27 September 2024
CH1359212193	Nasdaq-100 ®	CHF 5.32	CHF	6 January 2025
CH1359212201	Nasdaq-100 ®	CHF 6.21	CHF	6 January 2025
CH1359212219	Nasdaq-100 ®	CHF 7.10	CHF	6 January 2025
CH1359212227	Nasdaq-100 ®	CHF 8	CHF	6 January 2025
CH1359212235	Nasdaq-100 ®	CHF 9.78	CHF	6 January 2025
CH1359212243	Nasdaq-100 ®	CHF 11.57	CHF	6 January 2025
CH1359212250	Nasdaq-100 ®	CHF 13.35	CHF	6 January 2025
CH1359212268	Nasdaq-100 ®	CHF 15.13	CHF	6 January 2025
CH1359212276	Nasdaq-100 ®	CHF 16.03	CHF	6 January 2025
CH1359212284	Nasdaq-100 ®	CHF 16.92	CHF	27 September 2024
CH1359212292	Nasdaq-100 ®	CHF 16.92	CHF	6 January 2025
CH1359212300	Nasdaq-100 ®	CHF 18.70	CHF	6 January 2025
CH1359212318	Nasdaq-100 ®	CHF 20.49	CHF	6 January 2025
CH1359212326	Nasdaq-100 ®	CHF 22.27	CHF	6 January 2025
CH1359212334	Nasdaq-100 ®	CHF 24.05	CHF	6 January 2025
CH1359212342	Nasdaq-100 ®	CHF 24.95	CHF	6 January 2025
CH1359212359	Nasdaq-100 ®	CHF 25.84	CHF	6 January 2025
CH1359212367	Nasdaq-100 ®	CHF 29.41	CHF	6 January 2025
CH1359212375	Nasdaq-100 ®	CHF 33.87	CHF	6 January 2025
CH1359212383	Nasdaq-100 ®	CHF 38.33	CHF	6 January 2025
CH1359212391	S&P 500®	CHF 8.32	CHF	6 January 2025
CH1359212409	S&P 500®	CHF 5.64	CHF	6 January 2025
CH1359212417	S&P 500®	CHF 3.86	CHF	27 September 2024
CH1359212425	S&P 500®	CHF 3.86	CHF	6 January 2025
CH1359212433	S&P 500®	CHF 2.97	CHF	27 September 2024
CH1359212441	S&P 500®	CHF 2.07	CHF	27 September 2024
CH1359212458	S&P 500®	CHF 2.07	CHF	6 January 2025
CH1359212466	S&P 500®	CHF 1.18	CHF	27 September 2024
CH1359212474	S&P 500®	CHF 1.49	CHF	27 September 2024
CH1359212482	S&P 500®	CHF 1.49	CHF	6 January 2025
CH1359212490	S&P 500®	CHF 2.39	CHF	27 September

Series Number / ISIN Code	Index	Issue Price per Security	Settlement Currency	Redemption Date
				2024
CH1359212508	S&P 500®	CHF 2.39	CHF	6 January 2025
CH1359212516	S&P 500®	CHF 3.28	CHF	27 September 2024
CH1359212524	S&P 500®	CHF 3.28	CHF	6 January 2025
CH1359212532	S&P 500®	CHF 5.06	CHF	27 September 2024
CH1359212540	S&P 500®	CHF 5.06	CHF	6 January 2025
CH1359212557	S&P 500®	CHF 6.85	CHF	6 January 2025
CH1359212565	S&P 500®	CHF 9.52	CHF	6 January 2025
CH1359212573	Swiss Market Index®	CHF 20.07	CHF	6 January 2025
CH1359212581	Swiss Market Index®	CHF 16.07	CHF	6 January 2025
CH1359212599	Swiss Market Index®	CHF 15.07	CHF	6 January 2025
CH1359212607	Swiss Market Index®	CHF 14.07	CHF	6 January 2025
CH1359212615	Swiss Market Index®	CHF 12.07	CHF	6 January 2025
CH1359212623	Swiss Market Index®	CHF 10.07	CHF	6 January 2025
CH1359212631	Swiss Market Index®	CHF 8.07	CHF	6 January 2025
CH1359212649	Swiss Market Index®	CHF 6.07	CHF	6 January 2025
CH1359212656	Swiss Market Index®	CHF 5.07	CHF	6 January 2025
CH1359212664	Swiss Market Index®	CHF 4.07	CHF	6 January 2025
CH1359212672	Swiss Market Index®	CHF 3.93	CHF	6 January 2025
CH1359212680	Swiss Market Index®	CHF 4.93	CHF	6 January 2025
CH1359212698	Swiss Market Index®	CHF 5.93	CHF	6 January 2025
CH1359212706	Swiss Market Index®	CHF 7.93	CHF	6 January 2025
CH1359212714	Swiss Market Index®	CHF 9.93	CHF	6 January 2025
CH1359212722	Swiss Market Index®	CHF 11.93	CHF	6 January 2025
CH1359212730	Swiss Market Index®	CHF 13.93	CHF	6 January 2025
CH1359212748	Swiss Market Index®	CHF 14.93	CHF	6 January 2025
CH1359212755	Swiss Market Index®	CHF 15.93	CHF	6 January 2025
CH1359212763	Swiss Market Index®	CHF 17.93	CHF	6 January 2025
CH1359212771	Swiss Market Index®	CHF 19.93	CHF	6 January 2025
CH1359212789	Swiss Market Index®	CHF 29.93	CHF	6 January 2025