

**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 31 JULY 2024

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

Legal entity identifier (LEI): 7245009UXRIGIRYOBR48

**BNP Paribas**  
(incorporated in France)  
(as Guarantor)

Legal entity identifier (LEI): R0MUWSFPU8MPRO8K5P83

(Note, Warrant and Certificate Programme)

### "European Style" Warrants relating to an Index

SSPA product type: Warrant Vanilla (2100)

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

## PART A - CONTRACTUAL TERMS

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

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

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

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

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

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

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

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

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

## SPECIFIC PROVISIONS FOR EACH SERIES

Series Number / ISIN Code	No. of Securities issued	No. of Securities	No. of Warrants per Unit	Issue Price per Security	Call / Put	Exercise Price	Delivery or expiry month	Futures or Options Exchange	Exercise Date / Valuation Date	Settlement Date	Parity
CH1369912865	10,000,000	10,000,000	1	CHF 1.26	Call	EUR 18,700	August 2024	Eurex	23 August 2024	30 August 2024	100
CH1369912873	10,000,000	10,000,000	1	CHF 1.65	Call	EUR 18,600	August 2024	Eurex	23 August 2024	30 August 2024	100
CH1369912881	10,000,000	10,000,000	1	CHF 2.10	Call	EUR 18,500	August 2024	Eurex	23 August 2024	30 August 2024	100
CH1369912899	10,000,000	10,000,000	1	CHF 2.36	Call	EUR 18,450	August 2024	Eurex	23 August 2024	30 August 2024	100
CH1369912907	10,000,000	10,000,000	1	CHF 2.62	Call	EUR 18,400	August 2024	Eurex	23 August 2024	30 August 2024	100
CH1369912915	10,000,000	10,000,000	1	CHF 2.91	Call	EUR 18,350	August 2024	Eurex	23 August 2024	30 August 2024	100
CH1369912923	10,000,000	10,000,000	1	CHF 3.21	Call	EUR 18,300	August 2024	Eurex	23 August 2024	30 August 2024	100
CH1369912931	10,000,000	10,000,000	1	CHF 3.85	Call	EUR 18,200	August 2024	Eurex	23 August 2024	30 August 2024	100
CH1369912949	10,000,000	10,000,000	1	CHF 1.23	Call	EUR 18,800	August 2024	Eurex	30 August 2024	6 September 2024	100
CH1369912956	10,000,000	10,000,000	1	CHF 1.58	Call	EUR 18,700	August 2024	Eurex	30 August 2024	6 September 2024	100
CH1369912964	10,000,000	10,000,000	1	CHF 1.99	Call	EUR 18,600	August 2024	Eurex	30 August 2024	6 September 2024	100
CH1369912972	10,000,000	10,000,000	1	CHF 2.47	Call	EUR 18,500	August 2024	Eurex	30 August 2024	6 September 2024	100
CH1369912980	10,000,000	10,000,000	1	CHF 2.73	Call	EUR 18,450	August 2024	Eurex	30 August 2024	6 September 2024	100
CH1369912998	10,000,000	10,000,000	1	CHF 3	Call	EUR 18,400	August 2024	Eurex	30 August 2024	6 September 2024	100
CH1369913004	10,000,000	10,000,000	1	CHF 3.29	Call	EUR 18,350	August 2024	Eurex	30 August 2024	6 September 2024	100
CH1369913012	10,000,000	10,000,000	1	CHF 3.59	Call	EUR 18,300	August 2024	Eurex	30 August 2024	6 September 2024	100
CH1369913020	10,000,000	10,000,000	1	CHF 4.23	Call	EUR 18,200	August 2024	Eurex	30 August 2024	6 September 2024	100
CH1369913038	10,000,000	10,000,000	1	CHF 4.92	Call	EUR 18,100	August 2024	Eurex	30 August 2024	6 September 2024	100
CH1369913046	10,000,000	10,000,000	1	CHF 1.53	Call	EUR 18,800	September 2024	Eurex	6 September 2024	13 September 2024	100
CH1369913053	10,000,000	10,000,000	1	CHF 1.91	Call	EUR 18,700	September 2024	Eurex	6 September 2024	13 September 2024	100
CH1369913061	10,000,000	10,000,000	1	CHF 2.34	Call	EUR 18,600	September 2024	Eurex	6 September 2024	13 September 2024	100
CH1369913079	10,000,000	10,000,000	1	CHF 2.83	Call	EUR 18,500	September 2024	Eurex	6 September 2024	13 September 2024	100
CH1369913087	10,000,000	10,000,000	1	CHF 3.10	Call	EUR 18,450	September 2024	Eurex	6 September 2024	13 September 2024	100
CH1369913095	10,000,000	10,000,000	1	CHF 3.38	Call	EUR 18,400	September 2024	Eurex	6 September 2024	13 September 2024	100
CH1369913103	10,000,000	10,000,000	1	CHF 3.67	Call	EUR 18,350	September 2024	Eurex	6 September 2024	13 September 2024	100
CH1369913111	10,000,000	10,000,000	1	CHF 3.97	Call	EUR 18,300	September 2024	Eurex	6 September 2024	13 September 2024	100
CH1369913129	10,000,000	10,000,000	1	CHF 4.61	Call	EUR 18,200	September 2024	Eurex	6 September 2024	13 September 2024	100
CH1369913137	10,000,000	10,000,000	1	CHF 5.29	Call	EUR 18,100	September 2024	Eurex	6 September 2024	13 September 2024	100
CH1369913145	10,000,000	10,000,000	1	CHF 1.54	Put	EUR 18,200	August 2024	Eurex	23 August 2024	30 August 2024	100

Series Number / ISIN Code	No. of Securities issued	No. of Securities	No. of Warrants per Unit	Issue Price per Security	Call / Put	Exercise Price	Delivery or expiry month	Futures or Options Exchange	Exercise Date / Valuation Date	Settlement Date	Parity
CH1369913152	10,000,000	10,000,000	1	CHF 1.86	Put	EUR 18,300	August 2024	Eurex	23 August 2024	30 August 2024	100
CH1369913160	10,000,000	10,000,000	1	CHF 2.04	Put	EUR 18,350	August 2024	Eurex	23 August 2024	30 August 2024	100
CH1369913178	10,000,000	10,000,000	1	CHF 2.23	Put	EUR 18,400	August 2024	Eurex	23 August 2024	30 August 2024	100
CH1369913186	10,000,000	10,000,000	1	CHF 2.44	Put	EUR 18,450	August 2024	Eurex	23 August 2024	30 August 2024	100
CH1369913194	10,000,000	10,000,000	1	CHF 2.67	Put	EUR 18,500	August 2024	Eurex	23 August 2024	30 August 2024	100
CH1369913202	10,000,000	10,000,000	1	CHF 3.17	Put	EUR 18,600	August 2024	Eurex	23 August 2024	30 August 2024	100
CH1369913210	10,000,000	10,000,000	1	CHF 1.79	Put	EUR 18,200	August 2024	Eurex	30 August 2024	6 September 2024	100
CH1369913228	10,000,000	10,000,000	1	CHF 2.11	Put	EUR 18,300	August 2024	Eurex	30 August 2024	6 September 2024	100
CH1369913236	10,000,000	10,000,000	1	CHF 2.28	Put	EUR 18,350	August 2024	Eurex	30 August 2024	6 September 2024	100
CH1369913244	10,000,000	10,000,000	1	CHF 2.48	Put	EUR 18,400	August 2024	Eurex	30 August 2024	6 September 2024	100
CH1369913251	10,000,000	10,000,000	1	CHF 2.68	Put	EUR 18,450	August 2024	Eurex	30 August 2024	6 September 2024	100
CH1369913269	10,000,000	10,000,000	1	CHF 2.90	Put	EUR 18,500	August 2024	Eurex	30 August 2024	6 September 2024	100
CH1369913277	10,000,000	10,000,000	1	CHF 3.38	Put	EUR 18,600	August 2024	Eurex	30 August 2024	6 September 2024	100
CH1369913285	10,000,000	10,000,000	1	CHF 2.04	Put	EUR 18,200	September 2024	Eurex	6 September 2024	13 September 2024	100
CH1369913293	10,000,000	10,000,000	1	CHF 2.36	Put	EUR 18,300	September 2024	Eurex	6 September 2024	13 September 2024	100
CH1369913301	10,000,000	10,000,000	1	CHF 2.53	Put	EUR 18,350	September 2024	Eurex	6 September 2024	13 September 2024	100
CH1369913319	10,000,000	10,000,000	1	CHF 2.72	Put	EUR 18,400	September 2024	Eurex	6 September 2024	13 September 2024	100
CH1369913327	10,000,000	10,000,000	1	CHF 2.92	Put	EUR 18,450	September 2024	Eurex	6 September 2024	13 September 2024	100
CH1369913335	10,000,000	10,000,000	1	CHF 3.13	Put	EUR 18,500	September 2024	Eurex	6 September 2024	13 September 2024	100
CH1369913343	10,000,000	10,000,000	1	CHF 3.60	Put	EUR 18,600	September 2024	Eurex	6 September 2024	13 September 2024	100
CH1369913350	10,000,000	10,000,000	1	CHF 4.70	Put	EUR 18,800	September 2024	Eurex	6 September 2024	13 September 2024	100
CH1369913368	10,000,000	10,000,000	1	CHF 0.77	Call	CHF 12,400	August 2024	Eurex	23 August 2024	30 August 2024	100
CH1369913376	10,000,000	10,000,000	1	CHF 0.97	Call	CHF 12,350	August 2024	Eurex	23 August 2024	30 August 2024	100
CH1369913384	10,000,000	10,000,000	1	CHF 1.20	Call	CHF 12,300	August 2024	Eurex	23 August 2024	30 August 2024	100
CH1369913392	10,000,000	10,000,000	1	CHF 1.46	Call	CHF 12,250	August 2024	Eurex	23 August 2024	30 August 2024	100
CH1369913400	10,000,000	10,000,000	1	CHF 1.76	Call	CHF 12,200	August 2024	Eurex	23 August 2024	30 August 2024	100
CH1369913418	10,000,000	10,000,000	1	CHF 2.44	Call	CHF 12,100	August 2024	Eurex	23 August 2024	30 August 2024	100
CH1369913426	10,000,000	10,000,000	1	CHF 0.93	Call	CHF 12,400	August 2024	Eurex	30 August 2024	6 September 2024	100
CH1369913434	10,000,000	10,000,000	1	CHF 1.14	Call	CHF 12,350	August 2024	Eurex	30 August 2024	6 September 2024	100
CH1369913442	10,000,000	10,000,000	1	CHF 1.37	Call	CHF 12,300	August 2024	Eurex	30 August 2024	6 September 2024	100
CH1369913459	10,000,000	10,000,000	1	CHF 1.64	Call	CHF 12,250	August 2024	Eurex	30 August 2024	6 September 2024	100

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CH1369913467	10,000,000	10,000,000	1	CHF 1.94	Call	CHF 12,200	August 2024	Eurex	30 August 2024	6 September 2024	100
CH1369913475	10,000,000	10,000,000	1	CHF 2.61	Call	CHF 12,100	August 2024	Eurex	30 August 2024	6 September 2024	100
CH1369913483	10,000,000	10,000,000	1	CHF 1.12	Call	CHF 12,400	September 2024	Eurex	6 September 2024	13 September 2024	100
CH1369913491	10,000,000	10,000,000	1	CHF 1.34	Call	CHF 12,350	September 2024	Eurex	6 September 2024	13 September 2024	100
CH1369913509	10,000,000	10,000,000	1	CHF 1.58	Call	CHF 12,300	September 2024	Eurex	6 September 2024	13 September 2024	100
CH1369913517	10,000,000	10,000,000	1	CHF 1.85	Call	CHF 12,250	September 2024	Eurex	6 September 2024	13 September 2024	100
CH1369913525	10,000,000	10,000,000	1	CHF 2.15	Call	CHF 12,200	September 2024	Eurex	6 September 2024	13 September 2024	100
CH1369913533	10,000,000	10,000,000	1	CHF 2.81	Call	CHF 12,100	September 2024	Eurex	6 September 2024	13 September 2024	100
CH1369913541	10,000,000	10,000,000	1	CHF 0.77	Put	CHF 12,100	August 2024	Eurex	23 August 2024	30 August 2024	100
CH1369913558	10,000,000	10,000,000	1	CHF 1.09	Put	CHF 12,200	August 2024	Eurex	23 August 2024	30 August 2024	100
CH1369913566	10,000,000	10,000,000	1	CHF 1.29	Put	CHF 12,250	August 2024	Eurex	23 August 2024	30 August 2024	100
CH1369913574	10,000,000	10,000,000	1	CHF 1.52	Put	CHF 12,300	August 2024	Eurex	23 August 2024	30 August 2024	100
CH1369913582	10,000,000	10,000,000	1	CHF 2.10	Put	CHF 12,400	August 2024	Eurex	23 August 2024	30 August 2024	100
CH1369913590	10,000,000	10,000,000	1	CHF 0.90	Put	CHF 12,100	August 2024	Eurex	30 August 2024	6 September 2024	100
CH1369913608	10,000,000	10,000,000	1	CHF 1.23	Put	CHF 12,200	August 2024	Eurex	30 August 2024	6 September 2024	100
CH1369913616	10,000,000	10,000,000	1	CHF 1.43	Put	CHF 12,250	August 2024	Eurex	30 August 2024	6 September 2024	100
CH1369913624	10,000,000	10,000,000	1	CHF 1.67	Put	CHF 12,300	August 2024	Eurex	30 August 2024	6 September 2024	100
CH1369913632	10,000,000	10,000,000	1	CHF 2.22	Put	CHF 12,400	August 2024	Eurex	30 August 2024	6 September 2024	100
CH1369913640	10,000,000	10,000,000	1	CHF 1.07	Put	CHF 12,100	September 2024	Eurex	6 September 2024	13 September 2024	100
CH1369913657	10,000,000	10,000,000	1	CHF 1.41	Put	CHF 12,200	September 2024	Eurex	6 September 2024	13 September 2024	100
CH1369913665	10,000,000	10,000,000	1	CHF 1.61	Put	CHF 12,250	September 2024	Eurex	6 September 2024	13 September 2024	100
CH1369913673	10,000,000	10,000,000	1	CHF 1.84	Put	CHF 12,300	September 2024	Eurex	6 September 2024	13 September 2024	100
CH1369913681	10,000,000	10,000,000	1	CHF 2.37	Put	CHF 12,400	September 2024	Eurex	6 September 2024	13 September 2024	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
CH1369912865	136991286	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	<a href="http://www.dax-indices.com">www.dax-indices.com</a>	Deutsche Börse AG (XETRA)	<a href="http://www.deutsche-boerse.com">www.deutsche-boerse.com</a>	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
CH1369912873	136991287	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	<a href="http://www.dax-indices.com">www.dax-indices.com</a>	Deutsche Börse AG (XETRA)	<a href="http://www.deutsche-boerse.com">www.deutsche-boerse.com</a>	Zurich	CHF
CH1369912881	136991288	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	<a href="http://www.dax-indices.com">www.dax-indices.com</a>	Deutsche Börse AG (XETRA)	<a href="http://www.deutsche-boerse.com">www.deutsche-boerse.com</a>	Zurich	CHF
CH1369912899	136991289	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	<a href="http://www.dax-indices.com">www.dax-indices.com</a>	Deutsche Börse AG (XETRA)	<a href="http://www.deutsche-boerse.com">www.deutsche-boerse.com</a>	Zurich	CHF
CH1369912907	136991290	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	<a href="http://www.dax-indices.com">www.dax-indices.com</a>	Deutsche Börse AG (XETRA)	<a href="http://www.deutsche-boerse.com">www.deutsche-boerse.com</a>	Zurich	CHF
CH1369912915	136991291	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	<a href="http://www.dax-indices.com">www.dax-indices.com</a>	Deutsche Börse AG (XETRA)	<a href="http://www.deutsche-boerse.com">www.deutsche-boerse.com</a>	Zurich	CHF
CH1369912923	136991292	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	<a href="http://www.dax-indices.com">www.dax-indices.com</a>	Deutsche Börse AG (XETRA)	<a href="http://www.deutsche-boerse.com">www.deutsche-boerse.com</a>	Zurich	CHF
CH1369912931	136991293	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	<a href="http://www.dax-indices.com">www.dax-indices.com</a>	Deutsche Börse AG (XETRA)	<a href="http://www.deutsche-boerse.com">www.deutsche-boerse.com</a>	Zurich	CHF
CH1369912949	136991294	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	<a href="http://www.dax-indices.com">www.dax-indices.com</a>	Deutsche Börse AG (XETRA)	<a href="http://www.deutsche-boerse.com">www.deutsche-boerse.com</a>	Zurich	CHF
CH1369912956	136991295	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	<a href="http://www.dax-indices.com">www.dax-indices.com</a>	Deutsche Börse AG (XETRA)	<a href="http://www.deutsche-boerse.com">www.deutsche-boerse.com</a>	Zurich	CHF
CH1369912964	136991296	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	<a href="http://www.dax-indices.com">www.dax-indices.com</a>	Deutsche Börse AG (XETRA)	<a href="http://www.deutsche-boerse.com">www.deutsche-boerse.com</a>	Zurich	CHF
CH1369912972	136991297	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	<a href="http://www.dax-indices.com">www.dax-indices.com</a>	Deutsche Börse AG (XETRA)	<a href="http://www.deutsche-boerse.com">www.deutsche-boerse.com</a>	Zurich	CHF
CH1369912980	136991298	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	<a href="http://www.dax-indices.com">www.dax-indices.com</a>	Deutsche Börse AG (XETRA)	<a href="http://www.deutsche-boerse.com">www.deutsche-boerse.com</a>	Zurich	CHF
CH1369912998	136991299	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	<a href="http://www.dax-indices.com">www.dax-indices.com</a>	Deutsche Börse AG (XETRA)	<a href="http://www.deutsche-boerse.com">www.deutsche-boerse.com</a>	Zurich	CHF
CH1369913004	136991300	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	<a href="http://www.dax-indices.com">www.dax-indices.com</a>	Deutsche Börse AG (XETRA)	<a href="http://www.deutsche-boerse.com">www.deutsche-boerse.com</a>	Zurich	CHF
CH1369913012	136991301	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	<a href="http://www.dax-indices.com">www.dax-indices.com</a>	Deutsche Börse AG (XETRA)	<a href="http://www.deutsche-boerse.com">www.deutsche-boerse.com</a>	Zurich	CHF
CH1369913020	136991302	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	<a href="http://www.dax-indices.com">www.dax-indices.com</a>	Deutsche Börse AG (XETRA)	<a href="http://www.deutsche-boerse.com">www.deutsche-boerse.com</a>	Zurich	CHF
CH1369913038	136991303	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	<a href="http://www.dax-indices.com">www.dax-indices.com</a>	Deutsche Börse AG (XETRA)	<a href="http://www.deutsche-boerse.com">www.deutsche-boerse.com</a>	Zurich	CHF
CH1369913046	136991304	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	<a href="http://www.dax-indices.com">www.dax-indices.com</a>	Deutsche Börse AG (XETRA)	<a href="http://www.deutsche-boerse.com">www.deutsche-boerse.com</a>	Zurich	CHF

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CH1369913053	136991305	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	<a href="http://www.dax-indices.com">www.dax-indices.com</a>	Deutsche Börse AG (XETRA)	<a href="http://www.deutsche-boerse.com">www.deutsche-boerse.com</a>	Zurich	CHF
CH1369913061	136991306	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	<a href="http://www.dax-indices.com">www.dax-indices.com</a>	Deutsche Börse AG (XETRA)	<a href="http://www.deutsche-boerse.com">www.deutsche-boerse.com</a>	Zurich	CHF
CH1369913079	136991307	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	<a href="http://www.dax-indices.com">www.dax-indices.com</a>	Deutsche Börse AG (XETRA)	<a href="http://www.deutsche-boerse.com">www.deutsche-boerse.com</a>	Zurich	CHF
CH1369913087	136991308	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	<a href="http://www.dax-indices.com">www.dax-indices.com</a>	Deutsche Börse AG (XETRA)	<a href="http://www.deutsche-boerse.com">www.deutsche-boerse.com</a>	Zurich	CHF
CH1369913095	136991309	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	<a href="http://www.dax-indices.com">www.dax-indices.com</a>	Deutsche Börse AG (XETRA)	<a href="http://www.deutsche-boerse.com">www.deutsche-boerse.com</a>	Zurich	CHF
CH1369913103	136991310	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	<a href="http://www.dax-indices.com">www.dax-indices.com</a>	Deutsche Börse AG (XETRA)	<a href="http://www.deutsche-boerse.com">www.deutsche-boerse.com</a>	Zurich	CHF
CH1369913111	136991311	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	<a href="http://www.dax-indices.com">www.dax-indices.com</a>	Deutsche Börse AG (XETRA)	<a href="http://www.deutsche-boerse.com">www.deutsche-boerse.com</a>	Zurich	CHF
CH1369913129	136991312	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	<a href="http://www.dax-indices.com">www.dax-indices.com</a>	Deutsche Börse AG (XETRA)	<a href="http://www.deutsche-boerse.com">www.deutsche-boerse.com</a>	Zurich	CHF
CH1369913137	136991313	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	<a href="http://www.dax-indices.com">www.dax-indices.com</a>	Deutsche Börse AG (XETRA)	<a href="http://www.deutsche-boerse.com">www.deutsche-boerse.com</a>	Zurich	CHF
CH1369913145	136991314	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	<a href="http://www.dax-indices.com">www.dax-indices.com</a>	Deutsche Börse AG (XETRA)	<a href="http://www.deutsche-boerse.com">www.deutsche-boerse.com</a>	Zurich	CHF
CH1369913152	136991315	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	<a href="http://www.dax-indices.com">www.dax-indices.com</a>	Deutsche Börse AG (XETRA)	<a href="http://www.deutsche-boerse.com">www.deutsche-boerse.com</a>	Zurich	CHF
CH1369913160	136991316	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	<a href="http://www.dax-indices.com">www.dax-indices.com</a>	Deutsche Börse AG (XETRA)	<a href="http://www.deutsche-boerse.com">www.deutsche-boerse.com</a>	Zurich	CHF
CH1369913178	136991317	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	<a href="http://www.dax-indices.com">www.dax-indices.com</a>	Deutsche Börse AG (XETRA)	<a href="http://www.deutsche-boerse.com">www.deutsche-boerse.com</a>	Zurich	CHF
CH1369913186	136991318	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	<a href="http://www.dax-indices.com">www.dax-indices.com</a>	Deutsche Börse AG (XETRA)	<a href="http://www.deutsche-boerse.com">www.deutsche-boerse.com</a>	Zurich	CHF
CH1369913194	136991319	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	<a href="http://www.dax-indices.com">www.dax-indices.com</a>	Deutsche Börse AG (XETRA)	<a href="http://www.deutsche-boerse.com">www.deutsche-boerse.com</a>	Zurich	CHF
CH1369913202	136991320	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	<a href="http://www.dax-indices.com">www.dax-indices.com</a>	Deutsche Börse AG (XETRA)	<a href="http://www.deutsche-boerse.com">www.deutsche-boerse.com</a>	Zurich	CHF
CH1369913210	136991321	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	<a href="http://www.dax-indices.com">www.dax-indices.com</a>	Deutsche Börse AG (XETRA)	<a href="http://www.deutsche-boerse.com">www.deutsche-boerse.com</a>	Zurich	CHF
CH1369913228	136991322	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	<a href="http://www.dax-indices.com">www.dax-indices.com</a>	Deutsche Börse AG (XETRA)	<a href="http://www.deutsche-boerse.com">www.deutsche-boerse.com</a>	Zurich	CHF



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CH1369913236	136991323	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	<a href="http://www.dax-indices.com">www.dax-indices.com</a>	Deutsche Börse AG (XETRA)	<a href="http://www.deutsche-boerse.com">www.deutsche-boerse.com</a>	Zurich	CHF
CH1369913244	136991324	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	<a href="http://www.dax-indices.com">www.dax-indices.com</a>	Deutsche Börse AG (XETRA)	<a href="http://www.deutsche-boerse.com">www.deutsche-boerse.com</a>	Zurich	CHF
CH1369913251	136991325	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	<a href="http://www.dax-indices.com">www.dax-indices.com</a>	Deutsche Börse AG (XETRA)	<a href="http://www.deutsche-boerse.com">www.deutsche-boerse.com</a>	Zurich	CHF
CH1369913269	136991326	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	<a href="http://www.dax-indices.com">www.dax-indices.com</a>	Deutsche Börse AG (XETRA)	<a href="http://www.deutsche-boerse.com">www.deutsche-boerse.com</a>	Zurich	CHF
CH1369913277	136991327	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	<a href="http://www.dax-indices.com">www.dax-indices.com</a>	Deutsche Börse AG (XETRA)	<a href="http://www.deutsche-boerse.com">www.deutsche-boerse.com</a>	Zurich	CHF
CH1369913285	136991328	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	<a href="http://www.dax-indices.com">www.dax-indices.com</a>	Deutsche Börse AG (XETRA)	<a href="http://www.deutsche-boerse.com">www.deutsche-boerse.com</a>	Zurich	CHF
CH1369913293	136991329	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	<a href="http://www.dax-indices.com">www.dax-indices.com</a>	Deutsche Börse AG (XETRA)	<a href="http://www.deutsche-boerse.com">www.deutsche-boerse.com</a>	Zurich	CHF
CH1369913301	136991330	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	<a href="http://www.dax-indices.com">www.dax-indices.com</a>	Deutsche Börse AG (XETRA)	<a href="http://www.deutsche-boerse.com">www.deutsche-boerse.com</a>	Zurich	CHF
CH1369913319	136991331	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	<a href="http://www.dax-indices.com">www.dax-indices.com</a>	Deutsche Börse AG (XETRA)	<a href="http://www.deutsche-boerse.com">www.deutsche-boerse.com</a>	Zurich	CHF
CH1369913327	136991332	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	<a href="http://www.dax-indices.com">www.dax-indices.com</a>	Deutsche Börse AG (XETRA)	<a href="http://www.deutsche-boerse.com">www.deutsche-boerse.com</a>	Zurich	CHF
CH1369913335	136991333	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	<a href="http://www.dax-indices.com">www.dax-indices.com</a>	Deutsche Börse AG (XETRA)	<a href="http://www.deutsche-boerse.com">www.deutsche-boerse.com</a>	Zurich	CHF
CH1369913343	136991334	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	<a href="http://www.dax-indices.com">www.dax-indices.com</a>	Deutsche Börse AG (XETRA)	<a href="http://www.deutsche-boerse.com">www.deutsche-boerse.com</a>	Zurich	CHF
CH1369913350	136991335	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	<a href="http://www.dax-indices.com">www.dax-indices.com</a>	Deutsche Börse AG (XETRA)	<a href="http://www.deutsche-boerse.com">www.deutsche-boerse.com</a>	Zurich	CHF
CH1369913368	136991336	Swiss Market Index®	CHF	CH0009980894	.SSMI	SIX Swiss Exchange AG	<a href="http://www.six-swiss-exchange.com">www.six-swiss-exchange.com</a>	SIX Swiss Exchange AG	<a href="http://www.six-swiss-exchange.com">www.six-swiss-exchange.com</a>	Zurich	CHF
CH1369913376	136991337	Swiss Market Index®	CHF	CH0009980894	.SSMI	SIX Swiss Exchange AG	<a href="http://www.six-swiss-exchange.com">www.six-swiss-exchange.com</a>	SIX Swiss Exchange AG	<a href="http://www.six-swiss-exchange.com">www.six-swiss-exchange.com</a>	Zurich	CHF
CH1369913384	136991338	Swiss Market Index®	CHF	CH0009980894	.SSMI	SIX Swiss Exchange AG	<a href="http://www.six-swiss-exchange.com">www.six-swiss-exchange.com</a>	SIX Swiss Exchange AG	<a href="http://www.six-swiss-exchange.com">www.six-swiss-exchange.com</a>	Zurich	CHF
CH1369913392	136991339	Swiss Market Index®	CHF	CH0009980894	.SSMI	SIX Swiss Exchange AG	<a href="http://www.six-swiss-exchange.com">www.six-swiss-exchange.com</a>	SIX Swiss Exchange AG	<a href="http://www.six-swiss-exchange.com">www.six-swiss-exchange.com</a>	Zurich	CHF
CH1369913400	136991340	Swiss Market Index®	CHF	CH0009980894	.SSMI	SIX Swiss Exchange AG	<a href="http://www.six-swiss-exchange.com">www.six-swiss-exchange.com</a>	SIX Swiss Exchange AG	<a href="http://www.six-swiss-exchange.com">www.six-swiss-exchange.com</a>	Zurich	CHF

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CH1369913418	136991341	Swiss Market Index®	CHF	CH0009980894	.SSMI	SIX Swiss Exchange AG	<a href="http://www.six-swiss-exchange.com">www.six-swiss-exchange.com</a>	SIX Swiss Exchange AG	<a href="http://www.six-swiss-exchange.com">www.six-swiss-exchange.com</a>	Zurich	CHF
CH1369913426	136991342	Swiss Market Index®	CHF	CH0009980894	.SSMI	SIX Swiss Exchange AG	<a href="http://www.six-swiss-exchange.com">www.six-swiss-exchange.com</a>	SIX Swiss Exchange AG	<a href="http://www.six-swiss-exchange.com">www.six-swiss-exchange.com</a>	Zurich	CHF
CH1369913434	136991343	Swiss Market Index®	CHF	CH0009980894	.SSMI	SIX Swiss Exchange AG	<a href="http://www.six-swiss-exchange.com">www.six-swiss-exchange.com</a>	SIX Swiss Exchange AG	<a href="http://www.six-swiss-exchange.com">www.six-swiss-exchange.com</a>	Zurich	CHF
CH1369913442	136991344	Swiss Market Index®	CHF	CH0009980894	.SSMI	SIX Swiss Exchange AG	<a href="http://www.six-swiss-exchange.com">www.six-swiss-exchange.com</a>	SIX Swiss Exchange AG	<a href="http://www.six-swiss-exchange.com">www.six-swiss-exchange.com</a>	Zurich	CHF
CH1369913459	136991345	Swiss Market Index®	CHF	CH0009980894	.SSMI	SIX Swiss Exchange AG	<a href="http://www.six-swiss-exchange.com">www.six-swiss-exchange.com</a>	SIX Swiss Exchange AG	<a href="http://www.six-swiss-exchange.com">www.six-swiss-exchange.com</a>	Zurich	CHF
CH1369913467	136991346	Swiss Market Index®	CHF	CH0009980894	.SSMI	SIX Swiss Exchange AG	<a href="http://www.six-swiss-exchange.com">www.six-swiss-exchange.com</a>	SIX Swiss Exchange AG	<a href="http://www.six-swiss-exchange.com">www.six-swiss-exchange.com</a>	Zurich	CHF
CH1369913475	136991347	Swiss Market Index®	CHF	CH0009980894	.SSMI	SIX Swiss Exchange AG	<a href="http://www.six-swiss-exchange.com">www.six-swiss-exchange.com</a>	SIX Swiss Exchange AG	<a href="http://www.six-swiss-exchange.com">www.six-swiss-exchange.com</a>	Zurich	CHF
CH1369913483	136991348	Swiss Market Index®	CHF	CH0009980894	.SSMI	SIX Swiss Exchange AG	<a href="http://www.six-swiss-exchange.com">www.six-swiss-exchange.com</a>	SIX Swiss Exchange AG	<a href="http://www.six-swiss-exchange.com">www.six-swiss-exchange.com</a>	Zurich	CHF
CH1369913491	136991349	Swiss Market Index®	CHF	CH0009980894	.SSMI	SIX Swiss Exchange AG	<a href="http://www.six-swiss-exchange.com">www.six-swiss-exchange.com</a>	SIX Swiss Exchange AG	<a href="http://www.six-swiss-exchange.com">www.six-swiss-exchange.com</a>	Zurich	CHF
CH1369913509	136991350	Swiss Market Index®	CHF	CH0009980894	.SSMI	SIX Swiss Exchange AG	<a href="http://www.six-swiss-exchange.com">www.six-swiss-exchange.com</a>	SIX Swiss Exchange AG	<a href="http://www.six-swiss-exchange.com">www.six-swiss-exchange.com</a>	Zurich	CHF
CH1369913517	136991351	Swiss Market Index®	CHF	CH0009980894	.SSMI	SIX Swiss Exchange AG	<a href="http://www.six-swiss-exchange.com">www.six-swiss-exchange.com</a>	SIX Swiss Exchange AG	<a href="http://www.six-swiss-exchange.com">www.six-swiss-exchange.com</a>	Zurich	CHF
CH1369913525	136991352	Swiss Market Index®	CHF	CH0009980894	.SSMI	SIX Swiss Exchange AG	<a href="http://www.six-swiss-exchange.com">www.six-swiss-exchange.com</a>	SIX Swiss Exchange AG	<a href="http://www.six-swiss-exchange.com">www.six-swiss-exchange.com</a>	Zurich	CHF
CH1369913533	136991353	Swiss Market Index®	CHF	CH0009980894	.SSMI	SIX Swiss Exchange AG	<a href="http://www.six-swiss-exchange.com">www.six-swiss-exchange.com</a>	SIX Swiss Exchange AG	<a href="http://www.six-swiss-exchange.com">www.six-swiss-exchange.com</a>	Zurich	CHF
CH1369913541	136991354	Swiss Market Index®	CHF	CH0009980894	.SSMI	SIX Swiss Exchange AG	<a href="http://www.six-swiss-exchange.com">www.six-swiss-exchange.com</a>	SIX Swiss Exchange AG	<a href="http://www.six-swiss-exchange.com">www.six-swiss-exchange.com</a>	Zurich	CHF
CH1369913558	136991355	Swiss Market Index®	CHF	CH0009980894	.SSMI	SIX Swiss Exchange AG	<a href="http://www.six-swiss-exchange.com">www.six-swiss-exchange.com</a>	SIX Swiss Exchange AG	<a href="http://www.six-swiss-exchange.com">www.six-swiss-exchange.com</a>	Zurich	CHF
CH1369913566	136991356	Swiss Market Index®	CHF	CH0009980894	.SSMI	SIX Swiss Exchange AG	<a href="http://www.six-swiss-exchange.com">www.six-swiss-exchange.com</a>	SIX Swiss Exchange AG	<a href="http://www.six-swiss-exchange.com">www.six-swiss-exchange.com</a>	Zurich	CHF
CH1369913574	136991357	Swiss Market Index®	CHF	CH0009980894	.SSMI	SIX Swiss Exchange AG	<a href="http://www.six-swiss-exchange.com">www.six-swiss-exchange.com</a>	SIX Swiss Exchange AG	<a href="http://www.six-swiss-exchange.com">www.six-swiss-exchange.com</a>	Zurich	CHF
CH1369913582	136991358	Swiss Market Index®	CHF	CH0009980894	.SSMI	SIX Swiss Exchange AG	<a href="http://www.six-swiss-exchange.com">www.six-swiss-exchange.com</a>	SIX Swiss Exchange AG	<a href="http://www.six-swiss-exchange.com">www.six-swiss-exchange.com</a>	Zurich	CHF

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CH1369913590	136991359	Swiss Market Index®	CHF	CH0009980894	.SSMI	SIX Swiss Exchange AG	<a href="http://www.six-swiss-exchange.com">www.six-swiss-exchange.com</a>	SIX Swiss Exchange AG	<a href="http://www.six-swiss-exchange.com">www.six-swiss-exchange.com</a>	Zurich	CHF
CH1369913608	136991360	Swiss Market Index®	CHF	CH0009980894	.SSMI	SIX Swiss Exchange AG	<a href="http://www.six-swiss-exchange.com">www.six-swiss-exchange.com</a>	SIX Swiss Exchange AG	<a href="http://www.six-swiss-exchange.com">www.six-swiss-exchange.com</a>	Zurich	CHF
CH1369913616	136991361	Swiss Market Index®	CHF	CH0009980894	.SSMI	SIX Swiss Exchange AG	<a href="http://www.six-swiss-exchange.com">www.six-swiss-exchange.com</a>	SIX Swiss Exchange AG	<a href="http://www.six-swiss-exchange.com">www.six-swiss-exchange.com</a>	Zurich	CHF
CH1369913624	136991362	Swiss Market Index®	CHF	CH0009980894	.SSMI	SIX Swiss Exchange AG	<a href="http://www.six-swiss-exchange.com">www.six-swiss-exchange.com</a>	SIX Swiss Exchange AG	<a href="http://www.six-swiss-exchange.com">www.six-swiss-exchange.com</a>	Zurich	CHF
CH1369913632	136991363	Swiss Market Index®	CHF	CH0009980894	.SSMI	SIX Swiss Exchange AG	<a href="http://www.six-swiss-exchange.com">www.six-swiss-exchange.com</a>	SIX Swiss Exchange AG	<a href="http://www.six-swiss-exchange.com">www.six-swiss-exchange.com</a>	Zurich	CHF
CH1369913640	136991364	Swiss Market Index®	CHF	CH0009980894	.SSMI	SIX Swiss Exchange AG	<a href="http://www.six-swiss-exchange.com">www.six-swiss-exchange.com</a>	SIX Swiss Exchange AG	<a href="http://www.six-swiss-exchange.com">www.six-swiss-exchange.com</a>	Zurich	CHF
CH1369913657	136991365	Swiss Market Index®	CHF	CH0009980894	.SSMI	SIX Swiss Exchange AG	<a href="http://www.six-swiss-exchange.com">www.six-swiss-exchange.com</a>	SIX Swiss Exchange AG	<a href="http://www.six-swiss-exchange.com">www.six-swiss-exchange.com</a>	Zurich	CHF
CH1369913665	136991366	Swiss Market Index®	CHF	CH0009980894	.SSMI	SIX Swiss Exchange AG	<a href="http://www.six-swiss-exchange.com">www.six-swiss-exchange.com</a>	SIX Swiss Exchange AG	<a href="http://www.six-swiss-exchange.com">www.six-swiss-exchange.com</a>	Zurich	CHF
CH1369913673	136991367	Swiss Market Index®	CHF	CH0009980894	.SSMI	SIX Swiss Exchange AG	<a href="http://www.six-swiss-exchange.com">www.six-swiss-exchange.com</a>	SIX Swiss Exchange AG	<a href="http://www.six-swiss-exchange.com">www.six-swiss-exchange.com</a>	Zurich	CHF
CH1369913681	136991368	Swiss Market Index®	CHF	CH0009980894	.SSMI	SIX Swiss Exchange AG	<a href="http://www.six-swiss-exchange.com">www.six-swiss-exchange.com</a>	SIX Swiss Exchange AG	<a href="http://www.six-swiss-exchange.com">www.six-swiss-exchange.com</a>	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:** 30 July 2024.
4. **Issue Date:** 31 July 2024.
5. **Consolidation:** Not applicable.
6. **Type of Securities:**
  - (a) Warrants.
  - (b) The Securities are Index Securities.  
The Securities are "European Style" Warrants.  
Automatic Exercise applies.  
The provisions of Annex 1 (*Additional Terms and Conditions for Index Securities*) shall apply.
7. **Form of Securities:** Uncertificated Securities.
8. **Business Day Centre(s):** The applicable Business Day Centre for the purposes of the definition of "Business Day" in Condition 1 is as set out in Specific Provisions for each Series above.
9. **Settlement:** Settlement will be by way of cash payment (Cash Settled Securities).
10. **Variation of Settlement:**
  - (a) **Issuer's option to vary settlement:** The Issuer does not have the option to vary settlement in respect of the Securities.
11. **Relevant Asset(s):** Not applicable.
12. **Entitlement:** Not applicable.
13. **Exchange Rate:** The Exchange Rate equal one if the relevant Index Currency is the same as the Settlement Currency or otherwise the applicable rate of exchange for conversion of any amount into the relevant Settlement Currency for the purposes of determining the Settlement Price (as defined in the relevant Annex to the Terms and Conditions) or the Cash Settlement Amount (as defined in Condition 1).
14. **Settlement Currency:** The settlement currency for the payment of the Cash Settlement Amount is as set out in "Specific Provisions for each Series" above.
15. **Syndication:** The Securities will be distributed on a non-syndicated basis.
16. **Minimum Trading Size:** Not applicable.
17. **Security Agent:** BNP Paribas, Paris, Zurich Branch.
18. **Calculation Agent:** BNP Paribas Financial Markets S.N.C.  
20 boulevard des Italiens 75009 Paris, France.
19. **Governing law:** French law.
20. **Special conditions or other modifications to the Terms and Conditions:** Not applicable
21. **Masse provisions (Condition 9.4):** Not applicable.

## PRODUCT SPECIFIC PROVISIONS (ALL SECURITIES)

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

**Indices/Index Sponsor(s):**

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

26. **Commodity Securities:** Not applicable.
27. **Inflation Index Securities:** Not applicable.
28. **Currency Securities:** Not applicable.
29. **Fund Securities:** Not applicable.
30. **Futures Securities:** Not applicable.
31. **OET Certificates:** Not applicable.
32. **Constant Leverage Securities:** Not applicable.
33. **Additional Disruption Events:** Applicable.
34. **Optional Additional Disruption Events:** (a) The following Optional Additional Disruption Events apply to the Securities:  
 Administrator/Benchmark Event  
 Increased Cost of Hedging  
 Currency Event  
 Loss of Stock Borrow  
 Increased Cost of Stock Borrow  
 (b) The Maximum Stock Loan Rate is 25%.  
 The Initial Stock Loan Rate is 25%.
35. **Knock-in Event:** Not applicable.
36. **Knock-out Event:** Not applicable.

#### PROVISIONS RELATING TO WARRANTS

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

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

#### PROVISIONS RELATING TO CERTIFICATES

38. **Provisions relating to Certificates:** Not applicable.
39. **Identification information of Holders:** Not applicable.

#### DISTRIBUTION AND US SALES ELIGIBILITY (ALL SECURITIES)

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

#### Responsibility

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

Signed on behalf of BNP Paribas Issuance B.V.

As Issuer:



By: .....  
Duly authorised



## PART B - OTHER INFORMATION

### 1. Listing and Admission to trading

The Securities are unlisted.

### 2. Governing Law and Jurisdiction

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

### 3. Ratings

The Securities have not been rated.

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

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

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

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

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

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

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

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

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

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

### **DAX® Index**

This financial instrument is neither sponsored nor promoted, distributed or in any other manner supported by Deutsche Börse AG (the "Licensor"). The Licensor does not give any explicit or implicit warranty or representation, neither regarding the results deriving from the use of the Index and/or the Index Trademark nor regarding the Index value at a certain point in time or on a certain date nor in any other respect. The Index is calculated and published by the Licensor. Nevertheless, as far as admissible under statutory law the Licensor will not be liable vis-à-vis third parties for potential errors in the Index. Moreover, there is no obligation for the Licensor vis-à-vis third parties, including investors, to point out potential errors in the Index.

Neither the publication of the Index by the Licensor nor the granting of a license regarding the Index as well as the Index Trademark for the utilization in connection with the financial instrument or other securities or financial products, which one derived from the Index, represents a recommendation by the Licensor for a capital investment or contains in any manner a warranty or opinion by the Licensor with respect to the attractiveness of an investment in this product.

In its capacity as sole owner of all rights to the Index and the Index Trademark the Licensor has solely licensed to the issuer of the financial instrument and its affiliates the utilization of the Index and the Index Trademark as well as any reference to the Index and the Index Trademark in connection with the financial instrument.

### **Swiss Market Index®**

These Securities are not in any way sponsored, endorsed, sold or promoted by the SIX Swiss Exchange Ltd and the SIX Swiss Exchange Ltd makes no warranty or representation whatsoever, express or implied, either as to the results to be obtained from the use of the SMI® index (the "Index") and/or the figure at which the said Index stands at any particular time on any particular day or otherwise. However, the SIX Swiss Exchange Ltd shall not be liable (whether in negligence or otherwise) to any person for any error in the Index and the SIX Swiss Exchange Ltd shall not be under any obligation to advise any person of any error therein.

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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.

<b>Part A – Introduction</b>				
<b>A.1</b>	<b>Introduction and Warnings</b>	<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>		
<b>A.2</b>	<b>Investment Decision</b>	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.		
<b>A.3</b>	<b>Liability</b>	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.		
<b>Part B – Securities</b>				
<b>B.1</b>	<b>Issuer/Guarantor</b>	<p><b>Issuer</b></p> <p>The legal company name of the Issuer is BNP Paribas Issuance B.V. (the "<b>Issuer</b>"). The domicile of the Issuer is Amsterdam, Netherland. The registered office of the Issuer is Herengracht 595, 1017 CE Amsterdam, the Netherlands.</p> <p><b>Guarantor</b></p> <p>The legal company name of the Guarantor is BNP Paribas (the "<b>Guarantor</b>"). The domicile of the Guarantor is Paris, France. The head office of the Guarantor is 16, boulevard des Italiens – 75009 Paris, France.</p>		
<b>B.2</b>	<b>ISIN</b>	As set out in table below.		
<b>B.3</b>	<b>Nature of Securities</b>	Warrants.		
<b>B.4</b>	<b>Product Name</b>	"European Style" Warrants relating to an Index		
<b>B.5</b>	<b>Issue Date</b>	31 July 2024		
<b>B.6</b>	<b>Settlement Date</b>	As set out in table below.		
<b>B.7</b>	<b>Issue Price</b>	As set out in table below.		
<b>B.8</b>	<b>Underlyings</b>	As set out in table below.		
<b>B.9</b>	<b>Settlement</b>	Settlement type: cash settlement. Settlement currency: As set out in table below.		
<b>Part C – Offer and Admission to Trading</b>				
<b>C.1</b>	<b>Public Offer</b>	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 (" <b>Retail Clients</b> ") in accordance with FinSA starting from the Issue Date.		
<b>C.2</b>	<b>Admission to Trading/listing</b>	Not applicable. The Securities will be provisionally admitted to trading on the Issue Date.		
<b>C.3</b>	<b>Clearing System</b>	SIX SIS Ltd., Olten, Switzerland		
<b>C.4</b>	<b>Intermediary</b>	SIX SIS Ltd., Olten, Switzerland		
<b>C.5</b>	<b>Selling restrictions</b>	As per the Base Prospectus.		
Series Number / ISIN Code	Index	Issue Price per Security	Settlement Currency	Redemption Date
CH1369912865	DAX®	CHF 1.26	CHF	30 August 2024
CH1369912873	DAX®	CHF 1.65	CHF	30 August 2024

Series Number / ISIN Code	Index	Issue Price per Security	Settlement Currency	Redemption Date
CH1369912881	DAX®	CHF 2.10	CHF	30 August 2024
CH1369912899	DAX®	CHF 2.36	CHF	30 August 2024
CH1369912907	DAX®	CHF 2.62	CHF	30 August 2024
CH1369912915	DAX®	CHF 2.91	CHF	30 August 2024
CH1369912923	DAX®	CHF 3.21	CHF	30 August 2024
CH1369912931	DAX®	CHF 3.85	CHF	30 August 2024
CH1369912949	DAX®	CHF 1.23	CHF	6 September 2024
CH1369912956	DAX®	CHF 1.58	CHF	6 September 2024
CH1369912964	DAX®	CHF 1.99	CHF	6 September 2024
CH1369912972	DAX®	CHF 2.47	CHF	6 September 2024
CH1369912980	DAX®	CHF 2.73	CHF	6 September 2024
CH1369912998	DAX®	CHF 3	CHF	6 September 2024
CH1369913004	DAX®	CHF 3.29	CHF	6 September 2024
CH1369913012	DAX®	CHF 3.59	CHF	6 September 2024
CH1369913020	DAX®	CHF 4.23	CHF	6 September 2024
CH1369913038	DAX®	CHF 4.92	CHF	6 September 2024
CH1369913046	DAX®	CHF 1.53	CHF	13 September 2024
CH1369913053	DAX®	CHF 1.91	CHF	13 September 2024
CH1369913061	DAX®	CHF 2.34	CHF	13 September 2024
CH1369913079	DAX®	CHF 2.83	CHF	13 September 2024
CH1369913087	DAX®	CHF 3.10	CHF	13 September 2024
CH1369913095	DAX®	CHF 3.38	CHF	13 September 2024
CH1369913103	DAX®	CHF 3.67	CHF	13 September 2024
CH1369913111	DAX®	CHF 3.97	CHF	13 September 2024
CH1369913129	DAX®	CHF 4.61	CHF	13 September 2024
CH1369913137	DAX®	CHF 5.29	CHF	13 September 2024
CH1369913145	DAX®	CHF 1.54	CHF	30 August 2024
CH1369913152	DAX®	CHF 1.86	CHF	30 August 2024
CH1369913160	DAX®	CHF 2.04	CHF	30 August 2024
CH1369913178	DAX®	CHF 2.23	CHF	30 August 2024
CH1369913186	DAX®	CHF 2.44	CHF	30 August 2024
CH1369913194	DAX®	CHF 2.67	CHF	30 August 2024
CH1369913202	DAX®	CHF 3.17	CHF	30 August 2024
CH1369913210	DAX®	CHF 1.79	CHF	6 September 2024
CH1369913228	DAX®	CHF 2.11	CHF	6 September

Series Number / ISIN Code	Index	Issue Price per Security	Settlement Currency	Redemption Date
				2024
CH1369913236	DAX®	CHF 2.28	CHF	6 September 2024
CH1369913244	DAX®	CHF 2.48	CHF	6 September 2024
CH1369913251	DAX®	CHF 2.68	CHF	6 September 2024
CH1369913269	DAX®	CHF 2.90	CHF	6 September 2024
CH1369913277	DAX®	CHF 3.38	CHF	6 September 2024
CH1369913285	DAX®	CHF 2.04	CHF	13 September 2024
CH1369913293	DAX®	CHF 2.36	CHF	13 September 2024
CH1369913301	DAX®	CHF 2.53	CHF	13 September 2024
CH1369913319	DAX®	CHF 2.72	CHF	13 September 2024
CH1369913327	DAX®	CHF 2.92	CHF	13 September 2024
CH1369913335	DAX®	CHF 3.13	CHF	13 September 2024
CH1369913343	DAX®	CHF 3.60	CHF	13 September 2024
CH1369913350	DAX®	CHF 4.70	CHF	13 September 2024
CH1369913368	Swiss Market Index®	CHF 0.77	CHF	30 August 2024
CH1369913376	Swiss Market Index®	CHF 0.97	CHF	30 August 2024
CH1369913384	Swiss Market Index®	CHF 1.20	CHF	30 August 2024
CH1369913392	Swiss Market Index®	CHF 1.46	CHF	30 August 2024
CH1369913400	Swiss Market Index®	CHF 1.76	CHF	30 August 2024
CH1369913418	Swiss Market Index®	CHF 2.44	CHF	30 August 2024
CH1369913426	Swiss Market Index®	CHF 0.93	CHF	6 September 2024
CH1369913434	Swiss Market Index®	CHF 1.14	CHF	6 September 2024
CH1369913442	Swiss Market Index®	CHF 1.37	CHF	6 September 2024
CH1369913459	Swiss Market Index®	CHF 1.64	CHF	6 September 2024
CH1369913467	Swiss Market Index®	CHF 1.94	CHF	6 September 2024
CH1369913475	Swiss Market Index®	CHF 2.61	CHF	6 September 2024
CH1369913483	Swiss Market Index®	CHF 1.12	CHF	13 September 2024
CH1369913491	Swiss Market Index®	CHF 1.34	CHF	13 September 2024
CH1369913509	Swiss Market Index®	CHF 1.58	CHF	13 September 2024
CH1369913517	Swiss Market Index®	CHF 1.85	CHF	13 September 2024
CH1369913525	Swiss Market Index®	CHF 2.15	CHF	13 September 2024
CH1369913533	Swiss Market Index®	CHF 2.81	CHF	13 September 2024

<b>Series Number / ISIN Code</b>	<b>Index</b>	<b>Issue Price per Security</b>	<b>Settlement Currency</b>	<b>Redemption Date</b>
CH1369913541	Swiss Market Index®	CHF 0.77	CHF	30 August 2024
CH1369913558	Swiss Market Index®	CHF 1.09	CHF	30 August 2024
CH1369913566	Swiss Market Index®	CHF 1.29	CHF	30 August 2024
CH1369913574	Swiss Market Index®	CHF 1.52	CHF	30 August 2024
CH1369913582	Swiss Market Index®	CHF 2.10	CHF	30 August 2024
CH1369913590	Swiss Market Index®	CHF 0.90	CHF	6 September 2024
CH1369913608	Swiss Market Index®	CHF 1.23	CHF	6 September 2024
CH1369913616	Swiss Market Index®	CHF 1.43	CHF	6 September 2024
CH1369913624	Swiss Market Index®	CHF 1.67	CHF	6 September 2024
CH1369913632	Swiss Market Index®	CHF 2.22	CHF	6 September 2024
CH1369913640	Swiss Market Index®	CHF 1.07	CHF	13 September 2024
CH1369913657	Swiss Market Index®	CHF 1.41	CHF	13 September 2024
CH1369913665	Swiss Market Index®	CHF 1.61	CHF	13 September 2024
CH1369913673	Swiss Market Index®	CHF 1.84	CHF	13 September 2024
CH1369913681	Swiss Market Index®	CHF 2.37	CHF	13 September 2024