

## FORM OF FINAL TERMS FOR W&C SECURITIES

**PROHIBITION OF SALES TO EEA RETAIL INVESTORS** - The Securities are not intended to be offered, sold or otherwise made available to and should not be offered, sold or otherwise made available to any retail investor in the European Economic Area ("**EEA**"). For these purposes, a retail investor means a person who is one (or more) of: (i) a retail client as defined in point (11) of Article 4(1) of Directive 2014/65/EU (as amended, "**MiFID II**"); or (ii) a customer within the meaning of Directive (EU) 2016/97 (as amended or superseded, the "**Insurance Distribution Directive**"), where that customer would not qualify as a professional client as defined in point (10) of Article 4(1) of MiFID II; or (iii) not a qualified investor as defined in Regulation (EU) 2017/1129 (as amended, the "**Prospectus Regulation**"). Consequently, no key information document required by Regulation (EU) No 1286/2014 (as amended, the "**PRIPs Regulation**") for offering or selling the Securities or otherwise making them available to retail investors in the EEA has been prepared and therefore offering or selling the Securities or otherwise making them available to any retail investor in the EEA may be unlawful under the PRIPs Regulation.

**PROHIBITION OF SALES TO UK RETAIL INVESTORS** - The Securities are not intended to be offered, sold or otherwise made available to and should not be offered, sold or otherwise made available to any retail investor in the United Kingdom ("**UK**"). For these purposes, a retail investor means a person who is one (or more) of: (i) a retail client, as defined in point (8) of Article 2 of Regulation (EU) No 2017/565 as it forms part of UK domestic law by virtue of the European Union (Withdrawal) Act 2018 ("**EUWA**"); (ii) a customer within the meaning of the provisions of the Financial Services and Markets Act 2000, as amended (the "**FSMA**") and any rules or regulations made under the FSMA to implement Directive (EU) 2016/97, where that customer would not qualify as a professional client, as defined in point (8) of Article 2(1) of Regulation (EU) No 600/2014 as it forms part of UK domestic law by virtue of the EUWA; or (iii) not a qualified investor as defined in Article 2 of Regulation (EU) 2017/1129 as it forms part of UK domestic law by virtue of the EUWA. Consequently, no key information document required by Regulation (EU) No 1286/2014 as it forms part of UK domestic law by virtue of the EUWA (the "**UK PRIIPs Regulation**") for offering or selling the Securities or otherwise making them available to retail investors in the UK has been prepared and therefore offering or selling the Securities or otherwise making them available to any retail investor in the UK may be unlawful under the UK PRIIPs Regulation.

**MiFID II product governance / Retail investors, professional investors and ECPs only target market** - Solely for the purposes of the manufacturer's product approval process, the target market assessment in respect of the Securities, taking into account the five categories in item 19 of the Guidelines published by the European Securities and Markets Authority ("**ESMA**") on 3 August 2023, has led to the conclusion that: (i) the target market for the Securities is eligible counterparties, professional clients and retail clients, each as defined in Directive 2014/65/EU (as amended, "**MiFID II**"); and (ii) all channels for distribution to eligible counterparties and professional clients are appropriate; and (iii) the following channels for distribution of the Securities to retail clients are appropriate – investment advice, portfolio management, and non-advised sales, subject to the distributor's suitability and appropriateness obligations under MiFID II, as applicable. Any person subsequently offering, selling or recommending the Securities (a "**distributor**") should take into consideration the manufacturer's target market assessment; however, a distributor subject to MiFID II is responsible for undertaking its own target market assessment in respect of the Securities (by either adopting or refining the manufacturer's target market assessment) and determining appropriate distribution channels, subject to the distributor's suitability and appropriateness obligations under MiFID II, as applicable.

## FINAL TERMS FOR LISTING PURPOSES ON SIX SWISS EXCHANGE DATED AS OF 4 FEBRUARY 2025

**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)

### "Mini Future" Certificates relating to a Share

SSPA product type: Mini-Future (2210)

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

## PART A - CONTRACTUAL TERMS

Terms used herein shall be deemed to be defined as such for the purposes of the Conditions set forth in the Base Prospectus dated 20 September 2024, each Supplement to the Base Prospectus published and approved on or before the date of these Final Terms (copies of which are available as described below) and any other Supplement to the Base Prospectus which may have been published and approved before the issue of any additional amount of Securities (the "**Supplements**") (provided that to the extent any such Supplement (i) is published and approved after the date of these Final Terms and (ii) provide for any change to the Conditions of the Securities such changes shall have no effect with respect to the Conditions of the Securities to which these Final Terms relate) (the Base Prospectus and the Supplements, together the "**Base Prospectus**").

The Base Prospectus has been approved by SIX Exchange Regulation AG ("**SIX Exchange Regulation**") in its capacity as Swiss Prospectus Office (the "**Swiss Prospectus Office**") as of 20 September 2024 and constitutes a base prospectus pursuant to article 45 of the Swiss Financial Services Act ("**FinSA**").

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

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

Full information on BNP Paribas Issuance B.V. (the "**Issuer**"), BNP Paribas (the "**Guarantor**") and the offer of the Securities is only available on the basis of the combination of these Final Terms and the Base Prospectus. **The Base Prospectus, any Supplement(s) to the Base Prospectus and these Final Terms are available free of charge during normal business hours from Principal Security Agent. Written or oral requests for such documents should be directed to the Principal Security Agent at its principal office set out at the end of the Base Prospectus or may be obtained by telephone (+41 58 212 6339) or fax (+41 58 212 6360). In addition, copies of any documents incorporated by reference will be made available, along with this Base Prospectus, for viewing on the website of BNPP at the following address [www.bnpparibasmarkets.ch](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 Collective Investment Schemes Act ("**CISA**"). Accordingly, holders of the Securities do not benefit from protection under the CISA or supervision by the Swiss Financial Market Supervisory Authority ("**FINMA**"). Further, investors are exposed to the Issuer's and the Guarantor's insolvency risk.

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

**SPECIFIC PROVISIONS FOR EACH SERIES**

Series Number / ISIN Code	No. of Securities issued	No. of Securities	Issue Price per Security	Call / Put	Exercise Price	Capitalised Exercise Price Rounding Rule	Security Threshold on the Commencement Date	Security Threshold Rounding Rule	Minimum Security Percentage	Maximum Security Percentage	Security Percentage on the Commencement Date	Dividend Percentage	Interbank Rate 1 Screen Page	Minimum Financing Rate Percentage	Maximum Financing Rate Percentage	Financing Rate Percentage on the Commencement Date	Redemption Date	Parity	SPECIFIED SECURITIES PURSUANT TO SECTION 871(m)
CH1413712816	710,000	710,000	CHF 0.71	Put	CHF 55.6701	Downwards to the next 4 digits (0.0001 points)	CHF 54.00	Downwards to the next 2 digits (0.01 points)	0%	20%	3%	100%	SARON.S	0%	8%	-4.50%	Open End	10	No
CH1413712824	370,000	370,000	CHF 1.37	Call	USD 171.4286	Upwards to the next 4 digits (0.0001 points)	USD 180.00	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	USDSOFR=	0%	8%	+4.50%	Open End	20	Yes
CH1413712832	360,000	360,000	CHF 1.39	Put	USD 231.5789	Downwards to the next 4 digits (0.0001 points)	USD 220.00	Downwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	USDSOFR=	0%	8%	-4.50%	Open End	20	No
CH1413712840	280,000	280,000	CHF 1.83	Put	USD 252.6316	Downwards to the next 4 digits (0.0001 points)	USD 240.00	Downwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	USDSOFR=	0%	8%	-4.50%	Open End	10	No
CH1413712857	1,090,000	1,090,000	CHF 0.46	Put	USD 138.8889	Downwards to the next 4 digits (0.0001 points)	USD 125.00	Downwards to the next 2 digits (0.01 points)	0%	20%	10%	100%	USDSOFR=	0%	8%	-4.50%	Open End	50	No
CH1413712865	1,630,000	1,630,000	CHF 0.31	Call	USD 214.2857	Upwards to the next 4 digits (0.0001 points)	USD 225.00	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	USDSOFR=	0%	8%	+4.50%	Open End	50	Yes
CH1413712873	341,000	341,000	CHF 1.47	Call	USD 121.7391	Upwards to the next 4 digits (0.0001 points)	USD 140.00	Upwards to the next 2 digits (0.01 points)	0%	20%	15%	100%	USDSOFR=	0%	8%	+4.50%	Open End	20	No

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CH1413712881	780,000	780,000	CHF 0.64	Call	CHF 34.2857	Upwards to the next 4 digits (0.0001 points)	CHF 36.00	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	SARON.S	0%	8%	+4.50%	Open End	10	No
CH1413712899	648,000	648,000	CHF 0.77	Put	CHF 48.4211	Downwards to the next 4 digits (0.0001 points)	CHF 46.00	Downwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	SARON.S	0%	8%	-4.50%	Open End	10	No
CH1413712907	700,000	700,000	CHF 0.71	Call	USD 12.3810	Upwards to the next 4 digits (0.0001 points)	USD 13.00	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	USDSOFR=	0%	8%	+4.50%	Open End	5	No
CH1413712915	740,000	740,000	CHF 0.68	Put	USD 20.0000	Downwards to the next 4 digits (0.0001 points)	USD 19.00	Downwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	USDSOFR=	0%	8%	-4.50%	Open End	5	No
CH1413712923	1,490,000	1,490,000	CHF 0.34	Call	EUR 17.3077	Upwards to the next 4 digits (0.0001 points)	EUR 18.00	Upwards to the next 2 digits (0.01 points)	0%	20%	4%	100%	EURIBOR1 MD=	0%	8%	+4.50%	Open End	10	No
CH1413712931	1,300,000	1,300,000	CHF 0.39	Put	EUR 25.0000	Downwards to the next 4 digits (0.0001 points)	EUR 24.00	Downwards to the next 2 digits (0.01 points)	0%	20%	4%	100%	EURIBOR1 MD=	0%	8%	-4.50%	Open End	10	No
CH1413712949	860,000	860,000	CHF 0.58	Call	EUR 15.3846	Upwards to the next 4 digits (0.0001 points)	EUR 16.00	Upwards to the next 2 digits (0.01 points)	0%	20%	4%	100%	EURIBOR1 MD=	0%	8%	+4.50%	Open End	5	No
CH1413712956	790,000	790,000	CHF 0.63	Put	EUR 21.8750	Downwards to the next 4 digits	EUR 21.00	Downwards to the next 2 digits (0.01 points)	0%	20%	4%	100%	EURIBOR1 MD=	0%	8%	-4.50%	Open End	5	No

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						(0.0001 points)		points)											
CH1413712964	610,000	610,000	CHF 0.83	Put	EUR 22.9167	Downwards to the next 4 digits (0.0001 points)	EUR 22.00	Downwards to the next 2 digits (0.01 points)	0%	20%	4%	100%	EURIBOR1 MD=	0%	8%	-4.50%	Open End	5	No
CH1413712972	470,000	470,000	CHF 1.09	Call	CHF 152.3810	Upwards to the next 4 digits (0.0001 points)	CHF 160.00	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	SARON.S	0%	8%	+4.50%	Open End	20	No
CH1413712980	330,000	330,000	CHF 1.56	Call	CHF 142.8571	Upwards to the next 4 digits (0.0001 points)	CHF 150.00	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	SARON.S	0%	8%	+4.50%	Open End	20	No
CH1413712998	390,000	390,000	CHF 1.29	Put	CHF 200.0000	Downwards to the next 4 digits (0.0001 points)	CHF 190.00	Downwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	SARON.S	0%	8%	-4.50%	Open End	20	No
CH1413713004	280,000	280,000	CHF 1.82	Put	CHF 210.5263	Downwards to the next 4 digits (0.0001 points)	CHF 200.00	Downwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	SARON.S	0%	8%	-4.50%	Open End	20	No
CH1413713012	840,000	840,000	CHF 0.60	Call	EUR 15.2381	Upwards to the next 4 digits (0.0001 points)	EUR 16.00	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	EURIBOR1 MD=	0%	8%	+4.50%	Open End	5	No
CH1413713020	730,000	730,000	CHF 0.69	Put	EUR 22.1053	Downwards to the next 4 digits (0.0001 points)	EUR 21.00	Downwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	EURIBOR1 MD=	0%	8%	-4.50%	Open End	5	No

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CH1413713038	676,000	676,000	CHF 0.74	Call	USD 718.4466	Upwards to the next 4 digits (0.0001 points)	USD 740.00	Upwards to the next 2 digits (0.01 points)	0%	20%	3%	100%	USDSOFR=	0%	8%	+4.50%	Open End	100	Yes
CH1413713046	424,000	424,000	CHF 1.18	Put	USD 927.8351	Downwards to the next 4 digits (0.0001 points)	USD 900.00	Downwards to the next 2 digits (0.01 points)	0%	20%	3%	100%	USDSOFR=	0%	8%	-4.50%	Open End	100	No
CH1413713053	303,000	303,000	CHF 1.65	Put	USD 979.3814	Downwards to the next 4 digits (0.0001 points)	USD 950.00	Downwards to the next 2 digits (0.01 points)	0%	20%	3%	100%	USDSOFR=	0%	8%	-4.50%	Open End	100	No
CH1413713061	534,000	534,000	CHF 0.94	Call	CHF 80.9524	Upwards to the next 4 digits (0.0001 points)	CHF 85.00	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	SARON.S	0%	8%	+4.50%	Open End	10	No
CH1413713079	335,000	335,000	CHF 1.49	Put	CHF 105.2632	Downwards to the next 4 digits (0.0001 points)	CHF 100.00	Downwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	SARON.S	0%	8%	-4.50%	Open End	10	No
CH1413713087	1,883,000	1,883,000	CHF 0.27	Call	USD 16.1905	Upwards to the next 4 digits (0.0001 points)	USD 17.00	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	Yes
CH1413713095	1,417,000	1,417,000	CHF 0.35	Call	USD 15.2381	Upwards to the next 4 digits (0.0001 points)	USD 16.00	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	Yes
CH1413713103	1,339,000	1,339,000	CHF 0.37	Put	USD 23.1579	Downwards to the next 4 digits	USD 22.00	Downwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	USDSOFR=	0%	8%	-4.50%	Open End	10	No

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						(0.0001 points)		points)											
CH1413713 111	680,000	680,000	CHF 0.75	Call	CHF 49.5238	Upwards to the next 4 digits (0.0001 points)	CHF 52.00	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	SARON.S	0%	8%	+4.50%	Open End	10	No
CH1413713 129	610,000	610,000	CHF 0.83	Put	CHF 65.2632	Downwards to the next 4 digits (0.0001 points)	CHF 62.00	Downwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	SARON.S	0%	8%	-4.50%	Open End	10	No
CH1413713 137	490,000	490,000	CHF 1.04	Put	CHF 67.3684	Downwards to the next 4 digits (0.0001 points)	CHF 64.00	Downwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	SARON.S	0%	8%	-4.50%	Open End	10	No
CH1413713 145	600,000	600,000	CHF 0.84	Call	CHF 71.4286	Upwards to the next 4 digits (0.0001 points)	CHF 75.00	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	SARON.S	0%	8%	+4.50%	Open End	20	No
CH1413713 152	570,000	570,000	CHF 0.88	Call	EUR 590.4762	Upwards to the next 4 digits (0.0001 points)	EUR 620.00	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	EURIBOR1 MD=	0%	8%	+4.50%	Open End	100	No
CH1413713 160	480,000	480,000	CHF 1.06	Call	EUR 571.4286	Upwards to the next 4 digits (0.0001 points)	EUR 600.00	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	EURIBOR1 MD=	0%	8%	+4.50%	Open End	100	No
CH1413713 178	570,000	570,000	CHF 0.89	Put	EUR 778.9474	Downwards to the next 4 digits (0.0001 points)	EUR 740.00	Downwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	EURIBOR1 MD=	0%	8%	-4.50%	Open End	100	No



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CH1413713186	640,000	640,000	CHF 0.79	Call	USD 590.4762	Upwards to the next 4 digits (0.0001 points)	USD 620.00	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	USDSOFR=	0%	8%	+4.50%	Open End	100	Yes
CH1413713194	440,000	440,000	CHF 1.14	Call	USD 552.3810	Upwards to the next 4 digits (0.0001 points)	USD 580.00	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	USDSOFR=	0%	8%	+4.50%	Open End	100	Yes
CH1413713202	540,000	540,000	CHF 0.94	Put	USD 778.9474	Downwards to the next 4 digits (0.0001 points)	USD 740.00	Downwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	USDSOFR=	0%	8%	-4.50%	Open End	100	No
CH1413713210	330,000	330,000	CHF 1.52	Put	USD 842.1053	Downwards to the next 4 digits (0.0001 points)	USD 800.00	Downwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	USDSOFR=	0%	8%	-4.50%	Open End	100	No
CH1413713228	1,010,000	1,010,000	CHF 0.50	Put	USD 463.1579	Downwards to the next 4 digits (0.0001 points)	USD 440.00	Downwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	USDSOFR=	0%	8%	-4.50%	Open End	100	No
CH1413713236	1,920,000	1,920,000	CHF 0.26	Call	CHF 71.8447	Upwards to the next 4 digits (0.0001 points)	CHF 74.00	Upwards to the next 2 digits (0.01 points)	0%	20%	3%	100%	SARON.S	0%	8%	+4.50%	Open End	20	No
CH1413713244	430,000	430,000	CHF 1.17	Call	USD 838.0952	Upwards to the next 4 digits (0.0001 points)	USD 880.00	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	USDSOFR=	0%	8%	+4.50%	Open End	100	Yes
CH1413713251	330,000	330,000	CHF 1.52	Call	USD 800.0000	Upwards to the next 4 digits	USD 840.00	Upwards to the next 2 digits (0.01	0%	20%	5%	100%	USDSOFR=	0%	8%	+4.50%	Open End	100	Yes

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						(0.0001 points)		points)											
CH1413713 269	430,000	430,000	CHF 1.19	Put	USD 1,094.7368	Downwards to the next 4 digits (0.0001 points)	USD 1,040.00	Downwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	USDSOFR=	0%	8%	-4.50%	Open End	100	No
CH1413713 277	320,000	320,000	CHF 1.57	Put	USD 1,136.8421	Downwards to the next 4 digits (0.0001 points)	USD 1,080.00	Downwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	USDSOFR=	0%	8%	-4.50%	Open End	100	No
CH1413713 285	1,720,000	1,720,000	CHF 0.29	Call	CHF 89.3204	Upwards to the next 4 digits (0.0001 points)	CHF 92.00	Upwards to the next 2 digits (0.01 points)	0%	20%	3%	100%	SARON.S	0%	8%	+4.50%	Open End	20	No
CH1413713 293	972,000	972,000	CHF 0.51	Call	DKK 514.2857	Upwards to the next 4 digits (0.0001 points)	DKK 540.00	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	CIBOR1M=	0%	8%	+4.50%	Open End	20	No
CH1413713 301	663,000	663,000	CHF 0.75	Call	DKK 476.1905	Upwards to the next 4 digits (0.0001 points)	DKK 500.00	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	CIBOR1M=	0%	8%	+4.50%	Open End	20	No
CH1413713 319	806,000	806,000	CHF 0.62	Put	DKK 694.7368	Downwards to the next 4 digits (0.0001 points)	DKK 660.00	Downwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	CIBOR1M=	0%	8%	-4.50%	Open End	20	No
CH1413713 327	565,000	565,000	CHF 0.89	Put	DKK 736.8421	Downwards to the next 4 digits (0.0001 points)	DKK 700.00	Downwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	CIBOR1M=	0%	8%	-4.50%	Open End	20	No

Series Number / ISIN Code	No. of Securities issued	No. of Securities	Issue Price per Security	Call / Put	Exercise Price	Capitalised Exercise Price Rounding Rule	Security Threshold on the Commencement Date	Security Threshold Rounding Rule	Minimum Security Percentage	Maximum Security Percentage	Security Percentage on the Commencement Date	Dividend Percentage	Interbank Rate 1 Screen Page	Minimum Financing Rate Percentage	Maximum Financing Rate Percentage	Financing Rate Percentage on the Commencement Date	Redemption Date	Parity	SPECIFIED SECURITIES PURSUANT TO SECTION 871(m)
CH1413713335	300,000	300,000	CHF 1.68	Put	USD 135.1351	Downwards to the next 4 digits (0.0001 points)	USD 125.00	Downwards to the next 2 digits (0.01 points)	0%	20%	7.50%	100%	USDSOFR=	0%	8%	-4.50%	Open End	10	No
CH1413713343	430,000	430,000	CHF 1.17	Call	CHF 1,136.3636	Upwards to the next 4 digits (0.0001 points)	CHF 1,250.00	Upwards to the next 2 digits (0.01 points)	0%	20%	10%	100%	SARON.S	0%	8%	+4.50%	Open End	200	No
CH1413713350	544,000	544,000	CHF 0.92	Call	CHF 32.7273	Upwards to the next 4 digits (0.0001 points)	CHF 36.00	Upwards to the next 2 digits (0.01 points)	0%	20%	10%	100%	SARON.S	0%	8%	+4.50%	Open End	10	No
CH1413713368	545,000	545,000	CHF 0.92	Put	CHF 51.1111	Downwards to the next 4 digits (0.0001 points)	CHF 46.00	Downwards to the next 2 digits (0.01 points)	0%	20%	10%	100%	SARON.S	0%	8%	-4.50%	Open End	10	No
CH1413713376	570,000	570,000	CHF 0.89	Put	CHF 270.2703	Downwards to the next 4 digits (0.0001 points)	CHF 250.00	Downwards to the next 2 digits (0.01 points)	0%	20%	7.50%	100%	SARON.S	0%	8%	-4.50%	Open End	50	No
CH1413713384	460,000	460,000	CHF 1.11	Put	CHF 281.0811	Downwards to the next 4 digits (0.0001 points)	CHF 260.00	Downwards to the next 2 digits (0.01 points)	0%	20%	7.50%	100%	SARON.S	0%	8%	-4.50%	Open End	50	No
CH1413713392	1,120,000	1,120,000	CHF 0.45	Call	CHF 147.6190	Upwards to the next 4 digits (0.0001 points)	CHF 155.00	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	SARON.S	0%	8%	+4.50%	Open End	50	No
CH1413713400	1,020,000	1,020,000	CHF 0.49	Put	CHF 194.7368	Downwards to the next 4 digits	CHF 185.00	Downwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	SARON.S	0%	8%	-4.50%	Open End	50	No

Series Number / ISIN Code	No. of Securities issued	No. of Securities	Issue Price per Security	Call / Put	Exercise Price	Capitalised Exercise Price Rounding Rule	Security Threshold on the Commencement Date	Security Threshold Rounding Rule	Minimum Security Percentage	Maximum Security Percentage	Security Percentage on the Commencement Date	Dividend Percentage	Interbank Rate 1 Screen Page	Minimum Financing Rate Percentage	Maximum Financing Rate Percentage	Financing Rate Percentage on the Commencement Date	Redemption Date	Parity	SPECIFIED SECURITIES PURSUANT TO SECTION 871(m)
						(0.0001 points)		points)											
CH1413713 418	530,000	530,000	CHF 0.95	Call	CHF 647.6190	Upwards to the next 4 digits (0.0001 points)	CHF 680.00	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	SARON.S	0%	8%	+4.50%	Open End	100	No
CH1413713 426	420,000	420,000	CHF 1.20	Put	CHF 863.1579	Downwards to the next 4 digits (0.0001 points)	CHF 820.00	Downwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	SARON.S	0%	8%	-4.50%	Open End	100	No
CH1413713 434	360,000	360,000	CHF 1.41	Put	CHF 884.2105	Downwards to the next 4 digits (0.0001 points)	CHF 840.00	Downwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	SARON.S	0%	8%	-4.50%	Open End	100	No
CH1413713 442	450,000	450,000	CHF 1.13	Call	CHF 116.5049	Upwards to the next 4 digits (0.0001 points)	CHF 120.00	Upwards to the next 2 digits (0.01 points)	0%	20%	3%	100%	SARON.S	0%	8%	+4.50%	Open End	20	No
CH1413713 459	320,000	320,000	CHF 1.61	Call	CHF 106.7961	Upwards to the next 4 digits (0.0001 points)	CHF 110.00	Upwards to the next 2 digits (0.01 points)	0%	20%	3%	100%	SARON.S	0%	8%	+4.50%	Open End	20	No
CH1413713 467	490,000	490,000	CHF 1.04	Put	CHF 159.7938	Downwards to the next 4 digits (0.0001 points)	CHF 155.00	Downwards to the next 2 digits (0.01 points)	0%	20%	3%	100%	SARON.S	0%	8%	-4.50%	Open End	20	No
CH1413713 475	390,000	390,000	CHF 1.29	Put	CHF 164.9485	Downwards to the next 4 digits (0.0001 points)	CHF 160.00	Downwards to the next 2 digits (0.01 points)	0%	20%	3%	100%	SARON.S	0%	8%	-4.50%	Open End	20	No

Series Number / ISIN Code	No. of Securities issued	No. of Securities	Issue Price per Security	Call / Put	Exercise Price	Capitalised Exercise Price Rounding Rule	Security Threshold on the Commencement Date	Security Threshold Rounding Rule	Minimum Security Percentage	Maximum Security Percentage	Security Percentage on the Commencement Date	Dividend Percentage	Interbank Rate 1 Screen Page	Minimum Financing Rate Percentage	Maximum Financing Rate Percentage	Financing Rate Percentage on the Commencement Date	Redemption Date	Parity	SPECIFIED SECURITIES PURSUANT TO SECTION 871(m)
CH1413713483	450,000	450,000	CHF 1.13	Put	USD 455.5556	Downwards to the next 4 digits (0.0001 points)	USD 410.00	Downwards to the next 2 digits (0.01 points)	0%	20%	10%	100%	USDSOFR=	0%	8%	-7%	Open End	50	No
CH1413713491	100,000	100,000	CHF 5.45	Put	CHF 400.0000	Downwards to the next 4 digits (0.0001 points)	CHF 380.00	Downwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	SARON.S	0%	8%	-4.50%	Open End	10	No
CH1413713509	70,000	70,000	CHF 7.56	Put	CHF 421.0526	Downwards to the next 4 digits (0.0001 points)	CHF 400.00	Downwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	SARON.S	0%	8%	-4.50%	Open End	10	No

Series Number / ISIN Code	Valoren Code	Symbol	Type of Share	Share Company / Share	Share Currency	ISIN of Share	Reuters Code of Share	Share Company Website	Exchange	Exchange Website	Business Day Centre	Settlement Currency
CH1413712816	141371281	AAIHBP	Registered	ABB Ltd	CHF	CH0012221716	ABBN.S	<a href="http://www.abb.com">www.abb.com</a>	SIX Swiss Exchange AG	<a href="http://www.six-group.com">www.six-group.com</a>	Zurich	CHF
CH1413712824	141371282	AAIIBP	Class C	Alphabet Inc	USD	US02079K1079	GOOG.OQ	<a href="http://www.abc.xyz.com">www.abc.xyz.com</a>	NASDAQ GS	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF
CH1413712832	141371283	AAIIBP	Class C	Alphabet Inc	USD	US02079K1079	GOOG.OQ	<a href="http://www.abc.xyz.com">www.abc.xyz.com</a>	NASDAQ GS	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF
CH1413712840	141371284	AAIKBP	Ordinary	Amazon.com Inc	USD	US0231351067	AMZN.OQ	<a href="http://www.amazon.com">www.amazon.com</a>	NASDAQ GS	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF
CH1413712857	141371285	AAILBP	Registered	Advanced Micro Devices Inc	USD	US0079031078	AMD.OQ	<a href="http://www.amd.com">www.amd.com</a>	NASDAQ GS	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF
CH1413712865	141371286	AAIMBP	Ordinary	Apple Inc	USD	US0378331005	AAPL.OQ	<a href="http://www.apple.com">www.apple.com</a>	NASDAQ GS	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF

Series Number / ISIN Code	Valoren Code	Symbol	Type of Share	Share Company / Share	Share Currency	ISIN of Share	Reuters Code of Share	Share Company Website	Exchange	Exchange Website	Business Day Centre	Settlement Currency
CH1413712873	141371287	AAINBP	ADR	Arm Holdings Ltd	USD	US0420682058	ARM.OQ	<a href="http://www.arm.com">www.arm.com</a>	NASDAQ GS	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF
CH1413712881	141371288	AAIOBP	Registered	Avolta AG	CHF	CH0023405456	AVOL.S	<a href="http://www.avoltaworld.com">www.avoltaworld.com</a>	SIX Swiss Exchange AG	<a href="http://www.six-group.com">www.six-group.com</a>	Zurich	CHF
CH1413712899	141371289	AAIPBP	Registered	Avolta AG	CHF	CH0023405456	AVOL.S	<a href="http://www.avoltaworld.com">www.avoltaworld.com</a>	SIX Swiss Exchange AG	<a href="http://www.six-group.com">www.six-group.com</a>	Zurich	CHF
CH1413712907	141371290	AAIQBP	Registered	Barrick Gold Corp	USD	CA0679011084	GOLD.N	<a href="http://www.barrick.com">www.barrick.com</a>	New York Stock Exchange (NYSE)	<a href="http://www.nyse.com">www.nyse.com</a>	Zurich	CHF
CH1413712915	141371291	AAIRBP	Registered	Barrick Gold Corp	USD	CA0679011084	GOLD.N	<a href="http://www.barrick.com">www.barrick.com</a>	New York Stock Exchange (NYSE)	<a href="http://www.nyse.com">www.nyse.com</a>	Zurich	CHF
CH1413712923	141371292	AAISBP	Registered	Bayer AG	EUR	DE000BAY0017	BAYGn.DE	<a href="http://www.bayer.de">www.bayer.de</a>	Deutsche Börse AG	<a href="http://www.deutsche-boerse.com">www.deutsche-boerse.com</a>	Zurich	CHF
CH1413712931	141371293	AAITBP	Registered	Bayer AG	EUR	DE000BAY0017	BAYGn.DE	<a href="http://www.bayer.de">www.bayer.de</a>	Deutsche Börse AG	<a href="http://www.deutsche-boerse.com">www.deutsche-boerse.com</a>	Zurich	CHF
CH1413712949	141371294	AAIUBP	Ordinary	Commerzbank AG	EUR	DE000CBK1001	CBKG.DE	<a href="http://www.commerzbank.com">www.commerzbank.com</a>	Deutsche Börse AG	<a href="http://www.deutsche-boerse.com">www.deutsche-boerse.com</a>	Zurich	CHF
CH1413712956	141371295	AAIVBP	Ordinary	Commerzbank AG	EUR	DE000CBK1001	CBKG.DE	<a href="http://www.commerzbank.com">www.commerzbank.com</a>	Deutsche Börse AG	<a href="http://www.deutsche-boerse.com">www.deutsche-boerse.com</a>	Zurich	CHF
CH1413712964	141371296	AAIWPB	Ordinary	Commerzbank AG	EUR	DE000CBK1001	CBKG.DE	<a href="http://www.commerzbank.com">www.commerzbank.com</a>	Deutsche Börse AG	<a href="http://www.deutsche-boerse.com">www.deutsche-boerse.com</a>	Zurich	CHF
CH1413712972	141371297	AAIXBP	Registered	Cie Financiere Richemont SA	CHF	CH0210483332	CFR.S	<a href="http://www.richemont.com">www.richemont.com</a>	SIX Swiss Exchange AG	<a href="http://www.six-group.com">www.six-group.com</a>	Zurich	CHF
CH1413712980	141371298	AAIYBP	Registered	Cie Financiere Richemont SA	CHF	CH0210483332	CFR.S	<a href="http://www.richemont.com">www.richemont.com</a>	SIX Swiss Exchange AG	<a href="http://www.six-group.com">www.six-group.com</a>	Zurich	CHF
CH1413712998	141371299	AAIZBP	Registered	Cie Financiere Richemont SA	CHF	CH0210483332	CFR.S	<a href="http://www.richemont.com">www.richemont.com</a>	SIX Swiss Exchange AG	<a href="http://www.six-group.com">www.six-group.com</a>	Zurich	CHF
CH1413713004	141371300	AAJABP	Registered	Cie Financiere Richemont SA	CHF	CH0210483332	CFR.S	<a href="http://www.richemont.com">www.richemont.com</a>	SIX Swiss Exchange AG	<a href="http://www.six-group.com">www.six-group.com</a>	Zurich	CHF
CH1413713012	141371301	AAJBBP	Registered	Deutsche Bank AG	EUR	DE0005140008	DBKGn.DE	<a href="http://www.db.com">www.db.com</a>	Deutsche Börse AG	<a href="http://www.deutsche-boerse.com">www.deutsche-boerse.com</a>	Zurich	CHF
CH1413713020	141371302	AAJCBP	Registered	Deutsche Bank AG	EUR	DE0005140008	DBKGn.DE	<a href="http://www.db.com">www.db.com</a>	Deutsche Börse AG	<a href="http://www.deutsche-boerse.com">www.deutsche-boerse.com</a>	Zurich	CHF
CH1413713038	141371303	AAJDBP	Ordinary	Eli Lilly and Co	USD	US5324571083	LLY.N	<a href="http://www.lilly.com">www.lilly.com</a>	New York Stock Exchange (NYSE)	<a href="http://www.nyse.com">www.nyse.com</a>	Zurich	CHF
CH1413713046	141371304	AAJEBP	Ordinary	Eli Lilly and Co	USD	US5324571083	LLY.N	<a href="http://www.lilly.com">www.lilly.com</a>	New York Stock Exchange (NYSE)	<a href="http://www.nyse.com">www.nyse.com</a>	Zurich	CHF

Series Number / ISIN Code	Valoren Code	Symbol	Type of Share	Share Company / Share	Share Currency	ISIN of Share	Reuters Code of Share	Share Company Website	Exchange	Exchange Website	Business Day Centre	Settlement Currency
CH1413713053	141371305	AAJFBP	Ordinary	Eli Lilly and Co	USD	US5324571083	LLY.N	<a href="http://www.lilly.com">www.lilly.com</a>	New York Stock Exchange (NYSE)	<a href="http://www.nyse.com">www.nyse.com</a>	Zurich	CHF
CH1413713061	141371306	AAJGBP	Registered	Holcim Ltd	CHF	CH0012214059	HOLN.S	<a href="http://www.holcim.com">www.holcim.com</a>	SIX Swiss Exchange AG	<a href="http://www.six-group.com">www.six-group.com</a>	Zurich	CHF
CH1413713079	141371307	AAJHBP	Registered	Holcim Ltd	CHF	CH0012214059	HOLN.S	<a href="http://www.holcim.com">www.holcim.com</a>	SIX Swiss Exchange AG	<a href="http://www.six-group.com">www.six-group.com</a>	Zurich	CHF
CH1413713087	141371308	AAJIBP	Ordinary	Intel Corp	USD	US4581401001	INTC.OQ	<a href="http://www.intel.com">www.intel.com</a>	NASDAQ GS	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF
CH1413713095	141371309	AAJJBP	Ordinary	Intel Corp	USD	US4581401001	INTC.OQ	<a href="http://www.intel.com">www.intel.com</a>	NASDAQ GS	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF
CH1413713103	141371310	AAJKBP	Ordinary	Intel Corp	USD	US4581401001	INTC.OQ	<a href="http://www.intel.com">www.intel.com</a>	NASDAQ GS	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF
CH1413713111	141371311	AAJLBP	Registered	Julius Baer Group Ltd	CHF	CH0102484968	BAER.S	<a href="http://www.juliusbaer.com">www.juliusbaer.com</a>	SIX Swiss Exchange AG	<a href="http://www.six-group.com">www.six-group.com</a>	Zurich	CHF
CH1413713129	141371312	AAJMBP	Registered	Julius Baer Group Ltd	CHF	CH0102484968	BAER.S	<a href="http://www.juliusbaer.com">www.juliusbaer.com</a>	SIX Swiss Exchange AG	<a href="http://www.six-group.com">www.six-group.com</a>	Zurich	CHF
CH1413713137	141371313	AAJNBP	Registered	Julius Baer Group Ltd	CHF	CH0102484968	BAER.S	<a href="http://www.juliusbaer.com">www.juliusbaer.com</a>	SIX Swiss Exchange AG	<a href="http://www.six-group.com">www.six-group.com</a>	Zurich	CHF
CH1413713145	141371314	AAJOBP	Registered	Logitech International SA	CHF	CH0025751329	LOGN.S	<a href="http://www.logitech.com">www.logitech.com</a>	SIX Swiss Exchange AG	<a href="http://www.six-group.com">www.six-group.com</a>	Zurich	CHF
CH1413713152	141371315	AAJPBP	Ordinary	LVMH Moet Hennessy - Louis Vuitton SE	EUR	FR0000121014	LVMH.PA	<a href="http://www.lvmh.fr">www.lvmh.fr</a>	Euronext Paris	<a href="http://www.euronext.com">www.euronext.com</a>	Zurich	CHF
CH1413713160	141371316	AAJQBP	Ordinary	LVMH Moet Hennessy - Louis Vuitton SE	EUR	FR0000121014	LVMH.PA	<a href="http://www.lvmh.fr">www.lvmh.fr</a>	Euronext Paris	<a href="http://www.euronext.com">www.euronext.com</a>	Zurich	CHF
CH1413713178	141371317	AAJRBP	Ordinary	LVMH Moet Hennessy - Louis Vuitton SE	EUR	FR0000121014	LVMH.PA	<a href="http://www.lvmh.fr">www.lvmh.fr</a>	Euronext Paris	<a href="http://www.euronext.com">www.euronext.com</a>	Zurich	CHF
CH1413713186	141371318	AAJSBP	Class A	Meta Platforms Inc	USD	US30303M1027	META.OQ	<a href="http://www.investor.fb.com">www.investor.fb.com</a>	NASDAQ GS	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF
CH1413713194	141371319	AAJTBP	Class A	Meta Platforms Inc	USD	US30303M1027	META.OQ	<a href="http://www.investor.fb.com">www.investor.fb.com</a>	NASDAQ GS	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF
CH141371320	1413713	AAJUBP	Class A	Meta Platforms	USD	US30303M10	META.OQ	<a href="http://www.investor.fb.com">www.investor.fb.com</a>	NASDAQ GS	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF

Series Number / ISIN Code	Valoren Code	Symbol	Type of Share	Share Company / Share	Share Currency	ISIN of Share	Reuters Code of Share	Share Company Website	Exchange	Exchange Website	Business Day Centre	Settlement Currency
2	20			Inc		27						
CH1413713210	141371321	AAJVBP	Class A	Meta Platforms Inc	USD	US30303M1027	META.OQ	<a href="http://www.investor.fb.com">www.investor.fb.com</a>	NASDAQ GS	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF
CH1413713228	141371322	AAJWBP	Ordinary	Microsoft Corp	USD	US5949181045	MSFT.OQ	<a href="http://www.microsoft.com">www.microsoft.com</a>	NASDAQ GS	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF
CH1413713236	141371323	AAJXBP	Registered	Nestle SA	CHF	CH0038863350	NESN.S	<a href="http://www.nestle.com">www.nestle.com</a>	SIX Swiss Exchange AG	<a href="http://www.six-group.com">www.six-group.com</a>	Zurich	CHF
CH1413713244	141371324	AAJYBP	Ordinary	Netflix Inc	USD	US64110L1061	NFLX.OQ	<a href="http://www.netflix.com">www.netflix.com</a>	NASDAQ GS	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF
CH1413713251	141371325	AAJZBP	Ordinary	Netflix Inc	USD	US64110L1061	NFLX.OQ	<a href="http://www.netflix.com">www.netflix.com</a>	NASDAQ GS	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF
CH1413713269	141371326	AAKABP	Ordinary	Netflix Inc	USD	US64110L1061	NFLX.OQ	<a href="http://www.netflix.com">www.netflix.com</a>	NASDAQ GS	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF
CH1413713277	141371327	AAKBBP	Ordinary	Netflix Inc	USD	US64110L1061	NFLX.OQ	<a href="http://www.netflix.com">www.netflix.com</a>	NASDAQ GS	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF
CH1413713285	141371328	AAKCBP	Registered	Novartis AG	CHF	CH0012005267	NOVN.S	<a href="http://www.novartis.com">www.novartis.com</a>	SIX Swiss Exchange AG	<a href="http://www.six-group.com">www.six-group.com</a>	Zurich	CHF
CH1413713293	141371329	AAKDBP	Class B	Novo Nordisk A/S	DKK	DK0062498333	NOVOB.CO	<a href="http://www.novonordisk.com">www.novonordisk.com</a>	NASDAQ Copenhagen A/S	<a href="http://www.nasdaqomxnordic.com">www.nasdaqomxnordic.com</a>	Zurich	CHF
CH1413713301	141371330	AAKEBP	Class B	Novo Nordisk A/S	DKK	DK0062498333	NOVOB.CO	<a href="http://www.novonordisk.com">www.novonordisk.com</a>	NASDAQ Copenhagen A/S	<a href="http://www.nasdaqomxnordic.com">www.nasdaqomxnordic.com</a>	Zurich	CHF
CH1413713319	141371331	AAKFBP	Class B	Novo Nordisk A/S	DKK	DK0062498333	NOVOB.CO	<a href="http://www.novonordisk.com">www.novonordisk.com</a>	NASDAQ Copenhagen A/S	<a href="http://www.nasdaqomxnordic.com">www.nasdaqomxnordic.com</a>	Zurich	CHF
CH1413713327	141371332	AAKGBP	Class B	Novo Nordisk A/S	DKK	DK0062498333	NOVOB.CO	<a href="http://www.novonordisk.com">www.novonordisk.com</a>	NASDAQ Copenhagen A/S	<a href="http://www.nasdaqomxnordic.com">www.nasdaqomxnordic.com</a>	Zurich	CHF
CH1413713335	141371333	AAKHBP	Ordinary	NVIDIA Corp	USD	US67066G1040	NVDA.OQ	<a href="http://www.nvidia.com">www.nvidia.com</a>	NASDAQ GS	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF
CH1413713343	141371334	AAKIBP	Registered	Partners Group Holding AG	CHF	CH0024608827	PGHN.S	<a href="http://www.partnersgroup.com">www.partnersgroup.com</a>	SIX Swiss Exchange AG	<a href="http://www.six-group.com">www.six-group.com</a>	Zurich	CHF
CH1413713350	141371335	AAKJBP	Ordinary	Sandoz Group AG	CHF	CH1243598427	SDZ.S	<a href="http://www.sandoz.com">www.sandoz.com</a>	SIX Swiss Exchange AG	<a href="http://www.six-group.com">www.six-group.com</a>	Zurich	CHF
CH1413713368	141371336	AAKKBP	Ordinary	Sandoz Group AG	CHF	CH1243598427	SDZ.S	<a href="http://www.sandoz.com">www.sandoz.com</a>	SIX Swiss Exchange AG	<a href="http://www.six-group.com">www.six-group.com</a>	Zurich	CHF
CH1413713376	141371337	AAKLBP	Ordinary	Sika AG	CHF	CH0418792922	SIKA.S	<a href="http://www.sika.com">www.sika.com</a>	SIX Swiss Exchange AG	<a href="http://www.six-group.com">www.six-group.com</a>	Zurich	CHF
CH141371338	141371338	AAKMBP	Ordinary	Sika AG	CHF	CH0418792922	SIKA.S	<a href="http://www.sika.com">www.sika.com</a>	SIX Swiss Exchange AG	<a href="http://www.six-group.com">www.six-group.com</a>	Zurich	CHF



Series Number / ISIN Code	Valoren Code	Symbol	Type of Share	Share Company / Share	Share Currency	ISIN of Share	Reuters Code of Share	Share Company Website	Exchange	Exchange Website	Business Day Centre	Settlement Currency
4	38					22						
CH1413713392	141371339	AAKNBP	Ordinary	The Swatch Group AG	CHF	CH0012255151	UHR.S	<a href="http://www.swatchgroup.com">www.swatchgroup.com</a>	SIX Swiss Exchange AG	<a href="http://www.six-group.com">www.six-group.com</a>	Zurich	CHF
CH1413713400	141371340	AAKOBP	Ordinary	The Swatch Group AG	CHF	CH0012255151	UHR.S	<a href="http://www.swatchgroup.com">www.swatchgroup.com</a>	SIX Swiss Exchange AG	<a href="http://www.six-group.com">www.six-group.com</a>	Zurich	CHF
CH1413713418	141371341	AAKPBP	Registered	Swiss Life Holding AG	CHF	CH0014852781	SLHN.S	<a href="http://www.swisslife.com">www.swisslife.com</a>	SIX Swiss Exchange AG	<a href="http://www.six-group.com">www.six-group.com</a>	Zurich	CHF
CH1413713426	141371342	AAKQBP	Registered	Swiss Life Holding AG	CHF	CH0014852781	SLHN.S	<a href="http://www.swisslife.com">www.swisslife.com</a>	SIX Swiss Exchange AG	<a href="http://www.six-group.com">www.six-group.com</a>	Zurich	CHF
CH1413713434	141371343	AAKRBP	Registered	Swiss Life Holding AG	CHF	CH0014852781	SLHN.S	<a href="http://www.swisslife.com">www.swisslife.com</a>	SIX Swiss Exchange AG	<a href="http://www.six-group.com">www.six-group.com</a>	Zurich	CHF
CH1413713442	141371344	AAKSBP	Registered	Swiss Re AG	CHF	CH0126881561	SRENH.S	<a href="http://www.swissre.com">www.swissre.com</a>	SIX Swiss Exchange AG	<a href="http://www.six-group.com">www.six-group.com</a>	Zurich	CHF
CH1413713459	141371345	AAKTBP	Registered	Swiss Re AG	CHF	CH0126881561	SRENH.S	<a href="http://www.swissre.com">www.swissre.com</a>	SIX Swiss Exchange AG	<a href="http://www.six-group.com">www.six-group.com</a>	Zurich	CHF
CH1413713467	141371346	AAKUBP	Registered	Swiss Re AG	CHF	CH0126881561	SRENH.S	<a href="http://www.swissre.com">www.swissre.com</a>	SIX Swiss Exchange AG	<a href="http://www.six-group.com">www.six-group.com</a>	Zurich	CHF
CH1413713475	141371347	AAKVBP	Registered	Swiss Re AG	CHF	CH0126881561	SRENH.S	<a href="http://www.swissre.com">www.swissre.com</a>	SIX Swiss Exchange AG	<a href="http://www.six-group.com">www.six-group.com</a>	Zurich	CHF
CH1413713483	141371348	AAKWBP	Ordinary	Tesla Inc	USD	US88160R1014	TSLA.OQ	<a href="http://www.tesla.com">www.tesla.com</a>	NASDAQ GS	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF
CH1413713491	141371349	AAKXBP	Registered	VAT Group AG	CHF	CH0311864901	VACN.S	<a href="http://www.vatvalve.com">www.vatvalve.com</a>	SIX Swiss Exchange AG	<a href="http://www.six-group.com">www.six-group.com</a>	Zurich	CHF
CH1413713509	141371350	AAKYBP	Registered	VAT Group AG	CHF	CH0311864901	VACN.S	<a href="http://www.vatvalve.com">www.vatvalve.com</a>	SIX Swiss Exchange AG	<a href="http://www.six-group.com">www.six-group.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:** 3 February 2025.
4. **Issue Date:** 4 February 2025.
5. **Consolidation:** Not applicable.
6. **Type of Securities:**
  - (a) Certificates.
  - (b) The Securities are Share Securities.  
The Certificates are OET Certificates and are OET Call Certificates or OET Put Certificates.  
  
The provisions of Annex 2 (*Additional Terms and Conditions for Share Securities*) and Annex 11 (*Additional Terms and Conditions for OET Certificates*) shall apply.
7. **Form of Securities:** Uncertificated Securities.
8. **Business Day Centre(s):** The applicable Business Day Centre for the purposes of the definition of "Business Day" in Condition 1 is as set out in Specific Provisions for each Series above.
9. **Settlement:** Settlement will be by way of cash payment (Cash Settled Securities).
10. **Variation of Settlement:**
  - (a) **Issuer's option to vary settlement:** The Issuer does not have the option to vary settlement in respect of the Securities.
11. **Relevant Asset(s):** Not applicable.
12. **Entitlement:** Not applicable.
13. **Conversion Rate:** The Conversion Rate equal one if the relevant Share Currency is the same as the Settlement Currency or otherwise the applicable rate of exchange for conversion of any amount into the relevant Settlement Currency for the purposes of determining the Settlement Price (as defined in the relevant Annex to the Terms and Conditions) or the Cash Settlement Amount (as defined in Condition 1).
14. **Settlement Currency:** The settlement currency for the payment of the Cash Settlement Amount is as set out in "Specific Provisions for each Series" above.
15. **Syndication:** The Securities will be distributed on a non-syndicated basis.
16. **Minimum Trading Size:** Not applicable.
17. **Security Agent:** BNP Paribas, Paris, Zurich Branch.
18. **Calculation Agent:** BNP Paribas Financial Markets S.N.C.  
20 boulevard des Italiens 75009 Paris, France.
19. **Governing law:** French law.
20. **Special conditions or other modifications to the Terms and Conditions:** Not applicable
21. **Masse provisions (Condition 9.4):** Not applicable.

## PRODUCT SPECIFIC PROVISIONS (ALL SECURITIES)

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

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

- (b) **Valuation Date:** As per OET Certificate Conditions.
- (c) **Exercise Price:** See the "Specific Provisions for each Series" above.
- (d) **Capitalised Exercise Price:** Capitalised Exercise Price applicable, in accordance with the OET Certificate Conditions.
- OET Website(s):  
[www.bnpparibasmarkets.ch](http://www.bnpparibasmarkets.ch)
- Local Business Day Centre(s): Zurich.
- (e) **Capitalised Exercise Price Rounding Rule:** See the "Specific Provisions for each Series" above.
- (f) **Dividend Percentage:** See the "Specific Provisions for each Series" above.
- (g) **Financing Rate:**
- (i) **Interbank Rate 1 Screen Page:** See the "Specific Provisions for each Series" above.
- (ii) **Interbank Rate 1 Specified Time:** As per OET Certificate Conditions.
- (iii) **Interbank Rate 2 Screen Page:** Not applicable.
- (iv) **Interbank Rate 2 Specified Time:** Not applicable.
- (v) **Financing Rate Percentage:** See the "Specific Provisions for each Series" above.
- (vi) **Financing Rate Range:** See the "Specific Provisions for each Series" above.
- (h) **Automatic Early Redemption:** Applicable.
- (i) **Automatic Early Redemption Amount:** The Automatic Early Redemption Payout, in respect of each Certificate, shall be equal to :
- in respect of *Call* Certificates:
- $$\text{Max} \left( 0; \left( \frac{\text{Final Price Early} - \text{Capitalised Exercise Price}}{\text{Parity} \times \text{Conversion Rate Early}} \right) \right);$$
- in respect of *Put* Certificates:
- $$\text{Max} \left( 0; \left( \frac{\text{Capitalised Exercise Price} - \text{Final Price Early}}{\text{Parity} \times \text{Conversion Rate Early}} \right) \right).$$
- Where:
- Final Price Early** means as set out in OET Certificate Conditions.
- Capitalised Exercise Price** means as set out in OET Certificate Conditions.
- Parity** means as set out in "Specific Provisions for each Series" above;
- Conversion Rate Early** means the Conversion Rate on the relevant Automatic Early Redemption Valuation Date;
- (ii) **Automatic Early Redemption Date:** The fifth Business Days following the Valuation Date.

- (iii) **Observation Price:** Traded price.
  - (iv) **Observation Price Source:** Exchange.
  - (v) **Observation Time(s):** At any time during the opening hours of the Exchange.
  - (vi) **Security Threshold:** As per OET Certificate Conditions.  
  
The Security Threshold in respect of a Relevant Business Day will be published as soon as practicable after its determination on the OET Website(s), as set out in § 31(d)
  - (vii) **Security Threshold Rounding Rule:** See the "Specific Provisions for each Series" above.
  - (viii) **Security Percentage:** See the "Specific Provisions for each Series" above.
  - (ix) **Minimum Security Percentage:** See the "Specific Provisions for each Series" above.
  - (x) **Maximum Security Percentage:** See the "Specific Provisions for each Series" above.
  - (xi) **Reset Date:** The first calendar day in each month or any calendar day.
  - (i) **Commencement Date:** As per OET Certificate Conditions.
  - (j) **Other provisions:** Not applicable.
32. **Constant Leverage Securities:** Not applicable.
33. **Additional Disruption Events:** Applicable.
34. **Optional Additional Disruption Events:** (a) The following Optional Additional Disruption Events apply to the Securities: Administrator/Benchmark Event
- Increased Cost of Hedging
  - Currency Event
  - Loss of Stock Borrow
  - Insolvency Filing
  - Increased Cost of Stock Borrow
- (b) The Maximum Stock Loan Rate is 25%.
- The Initial Stock Loan Rate is 25%.
- (c) Delayed Redemption on Occurrence of an Additional Disruption Event and/or Optional Additional Disruption Event: Not applicable.
35. **Knock-in Event:** Not applicable.
36. **Knock-out Event:** Not applicable.

#### PROVISIONS RELATING TO WARRANTS

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

#### PROVISIONS RELATING TO CERTIFICATES

38. **Provisions relating to Certificates:** Applicable.
- (a) **Notional Amount of each Certificate:** Not applicable.

- (b) **Partly Paid Certificates:** The Certificates are not Partly Paid Certificates.
- (c) **Interest:** Not applicable.
- (d) **Accrual to Redemption:** Not applicable.
- (e) **Fixed Rate Provisions:** Not applicable.
- (f) **Floating Rate Provisions:** Not applicable.
- (g) **Linked Interest Certificates:** Not applicable.
- (h) **Index Linked Interest Certificates:** Not applicable.
- (i) **Share Linked/ETI Share Linked Interest Certificates:** Not applicable.
- (j) **ETI Linked Interest Certificates:** Not applicable.
- (k) **Debt Linked Interest Certificates:** Not applicable.
- (l) **Commodity Linked Interest Certificates:** Not applicable.
- (m) **Inflation Index Linked Interest Certificates:** Not applicable.
- (n) **Currency Linked Interest Certificates:** Not applicable.
- (o) **Fund Linked Interest Certificates:** Not applicable.
- (p) **Futures Linked Interest Certificates:** Not applicable.
- (q) **Instalment Certificates:** The Certificates are not Instalment Certificates.
- (r) **Issuer Call Option:** Not applicable.
- (s) **Holder Put Option:** Applicable provided that (i) no Automatic Early Redemption Event has occurred and (ii) the Issuer has not already designated the Valuation Date in accordance with the OET Certificate Conditions.
- (i) **Optional Redemption Date(s):** The day falling ten (10) Business Days immediately following the relevant Optional Redemption Valuation Date.
- (ii) **Optional Redemption Valuation Date:** The last Relevant Business Day in March in each year commencing in March of the calendar year after the Commencement Date, subject to adjustment in the event that such day is a Disrupted Day as provided in the definition of Valuation Date in Condition 27.
- (iii) **Optional Redemption Amount(s) and method, if any, of calculation of such amount(s):**

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

-in respect of *Put* Certificates:

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

Where:

**Final Price** means as set out in OET Certificate Conditions.

**Capitalised Exercise Price** means as set out in OET Certificate

Conditions.

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

**Conversion Rate Early** means the Conversion Rate on the relevant Optional Redemption Valuation Date;

- (iv) **Notice Period (if different from those set out in the Conditions):** Not less than 30 days prior to the next occurring Optional Redemption Valuation Date.
- (t) **Automatic Early Redemption:** Not applicable.
- (u) **Cash Settlement Amount:** The Cash Settlement Amount in respect of each Certificate will be calculated as follows:  
-in respect of *Call* Certificates:

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

-in respect of *Put* Certificates:

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

Where:

**Final Price** means as set out in OET Certificate Conditions.

**Capitalised Exercise Price** means as set out in OET Certificate Conditions.

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

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

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

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

## DISTRIBUTION AND US SALES ELIGIBILITY (ALL SECURITIES)

### 40. **Selling Restrictions:**

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

41. **Additional U.S. Federal income tax considerations:**

The Securities may be Specified Securities for the purpose of Section 871(m) of the U.S. Internal Revenue Code of 1986 as stated in "Specific Provisions for each Series" above. If the Securities are Specified Securities, then the following provisions will apply.

Additional information regarding the application of Section 871(m) to the Securities will be available at [markets.ch@bnpparibas.com](mailto:markets.ch@bnpparibas.com). The Issuer will arrange for withholding under Section 871(m) to be imposed on any dividend equivalent payment at a rate of 30 per cent.

Payments on the Specified Securities are calculated by reference to Net Dividends. By purchasing a Specified Security, the parties agree that in calculating the relevant payment amount the Issuer has withheld, and the purchaser is deemed to have received 30 per cent. of any dividend equivalent payments (as defined in Section 871(m) of the U.S. Internal Revenue Code of 1986, as amended) in respect of the relevant U.S. securities. The Issuer will not pay any additional amounts to the holder on account of the Section 871(m) amount deemed withheld.

For this purpose, "**Net Dividends**" means the dividends paid by an issuer of a security net of 30 per cent. U.S. federal withholding tax.

**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. The information included in Part B to these Final Terms (the "**Additional Information**") consists of extracts from or summaries of information that is publicly available. The Issuer confirms that such information has been accurately reproduced and that, so far as it is aware and is able to ascertain from information published by Share Company, no facts have been omitted which would render the reproduced inaccurate or misleading.

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

A handwritten signature in black ink, consisting of a stylized 'D' followed by a horizontal line.

By: .....  
Duly authorised

The Guarantor accepts responsibility for the information contained in these Final Terms. To the best of the knowledge of the Guarantor (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. The information included in Part B to these Final Terms (the "**Additional Information**") consists of extracts from or summaries of information that is publicly available. The Guarantor confirms that such information has been accurately reproduced and that, so far as it is aware and is able to ascertain from information published by Share Company, no facts have been omitted which would render the reproduced inaccurate or misleading.

Signed on behalf of BNP Paribas



As Guarantor:



By: .....  
Duly authorised



By: .....  
Duly authorised

## PART B - OTHER INFORMATION

### 1. Listing and Admission to trading

Application has been made by the Issuer (or on its behalf) for the Securities to be admitted provisionally to trading on SIX Swiss Exchange with effect from the Issue Date. Application for listing on SIX Swiss Exchange will be made by the Issuer (or on its behalf) for the Securities as soon as possible thereafter. The last day of trading is: open-end

### 2. Additional information Required for Securities to be listed on SIX Swiss Exchange

#### Listing/Trading information:

<b>Trading Size and Ratio:</b>	minimum Trading Size is (one) 1 Certificate and the standard exercise ratio is the Parity
<b>First Trading Day:</b>	the Issue Date
<b>Last Trading Day and Time:</b>	open-end
<b>Capital Protection:</b>	no capital protection
<b>Type of quoting:</b>	not applicable

#### Information relating to underlyings:

Name	Country/Place of Incorporation	Address
ABB Ltd-REG	Switzerland / Zurich	Affolternstrasse 44 / Postfach 8050 Zurich Switzerland
Alphabet Inc	United States / Mountain View	1600 Amphitheatre Parkway Mountain View, CA 94043 United States of America
Amazon.com Inc	United States / Seattle	440 Terry Avenue North Seattle, WA 98109 United States of America
Advanced Micro Devices Inc-REG	United States / Santa Clara	2485 Augustine Drive Santa Clara, CA 95054 United States of America
Apple Inc	United States / Cupertino	Infinite Loop Cupertino, CA 95014 United States of America
Arm Holdings Ltd	United Kingdom / Cambridge	110 Fulbourn Road Cambridge CB1 9NJ United Kingdom
Avolta AG-REG	Switzerland / Basel	Brunngässlein 12 4010 Basel Switzerland
Barrick Gold Corp-REG	Canada / Toronto	161 Bay Street, Suite 3700 Toronto, Ontario M5J 2S1 Canada
Bayer AG-REG	Germany / Leverkusen	Kaiser-Wilhelm-Allee 1 51373 Leverkusen Germany
Commerzbank AG	Germany / Farnkfurt am Main	Kaiserplatz 60311 Frankfurt am Main Germany
Cie Financiere Richemont SA-REG	Switzerland / Bellevue	50, Chemin de la Chênaie 1293 Bellevue Switzerland

Deutsche Bank AG-REG	Germany / Frankfurt am Main	Taunusanlage 12 60325 Frankfurt am Main Germany
Eli Lilly and Co	United States / Indianapolis	Lilly Corporate Center Indianapolis, IN 46285 United States of America
Holcim Ltd-REG	Switzerland / Zug	Grafenauweg 10 6300 Zug Switzerland
Intel Corp	United States / Santa Clara	2200 Mission College Boulevard Santa Clara, CA 95052 United States of America
Julius Baer Group Ltd-REG	Switzerland / Zurich	Bahnhofstrasse 36 8001 Zurich Switzerland
Logitech International SA-REG	Switzerland / Apples	Les Châtagnis 1143 Apples Switzerland
LVMH Moët Hennessy - Louis Vuitton SE	France / Paris	22, avenue Montaigne 75008 Paris France
Meta Platforms Inc	United States / Menlo Park	1601 Willow Road Menlo Park, CA 94025 United States of America
Microsoft Corp	United States / Redmond	One Microsoft Way Redmond, WA 98052-6399 United States of America
Nestle SA-REG	Switzerland / Vevey	Avenue Nestlé 55 1800 Vevey Switzerland
Netflix Inc	United States / Los Gatos	100 Winchester Circle Los Gatos, CA 95032 United States of America
Novartis AG-REG	Switzerland / Basel	Lichtstrasse 35 4002 Basel Switzerland
Novo Nordisk A/S	Denmark / Bagsvaerd	Novo Alle 2880 Bagsvaerd Denmark
NVIDIA Corp	United States / Santa Clara	2788 San Tomas Expressway Santa Clara, CA 95050 United States of America
Partners Group Holding AG-REG	Switzerland / Baar	Zugerstrasse 57 6341 Baar Switzerland
Sandoz Group AG	Switzerland / Basel	Forum 1, Novartis Campus 4056 Basel Switzerland
Sika AG	Switzerland / Baar	Zugerstrasse 50 6341 Baar Switzerland
The Swatch Group AG	Switzerland / Biel	Seevorstadt 6 2501 Biel Switzerland

Swiss Life Holding AG-REG	Switzerland / Zurich	General Guisan-Quai 40 8022 Zurich Switzerland
Swiss Re AG-REG	Switzerland / Zurich	Mythenquai 50/60 8022 Zurich Switzerland
Tesla Inc	United States / Palo Alto	3500 Deer Creek Road Palo Alto, CA 94304 United States of America
VAT Group AG-REG	Switzerland / Haag	Seelisstrasse 1 9469 Haag Switzerland

**Additional information:**

Name and address of the representative for purposes of Article 58a of the Listing Rules of SIX Exchange Regulation AG: BNP Paribas (Suisse) SA, Selnaustrasse 16, 8022 Zurich, Switzerland.

Save as disclosed in the Base Prospectus, there has been no material adverse change in the prospectus of BNPP or the Group since 31 December 2023 (being the end of the financial period for which audited statements have been published).

**Commissions:**

Not applicable

**3. 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.

**4. Ratings**

The Securities have not been rated.

**5. 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.

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

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

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

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

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

The closer the value of Security Threshold to the level of the Underlying Share from time to time, the higher the leverage effect will be and the higher the risk that the Security Threshold will be reached. The Certificates will be automatically early

redeemed at a price between zero and their residual value if the level of the Underlying Share reaches the Capitalised Exercise Price. Otherwise they have no fixed redemption date and the Issuer may choose to redeem them at any time upon giving notice to Holders.

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

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

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

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

## **SHARE DISCLAIMER**

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

## **7. Operational Information**

- |  |                                  |
|--|----------------------------------|
| i. <b>Relevant Clearing System(s):</b> | SIX SIS Ltd., Olten, Switzerland |
| ii. <b>Intermediary:</b>               | SIX SIS Ltd., Olten, Switzerland |
| iii. <b>Delivery:</b>                  | 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 20 September 2024 and the Final Terms. Terms used in this Summary shall have the same meaning as set forth in the Base Prospectus and the Final Terms.</p> <p>The Securities may be considered structured products in Switzerland pursuant to article 70 FinSA and are neither subject to authorisation nor supervision by FINMA. Investors bear the credit risk of the Issuer and/or the Guarantor. Investors should read the section "Risks" of the Base Prospectus.</p> <p>Investing in the Securities may put Investor's capital at risk. Investors may lose some or all of their investment.</p>		
<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>	Certificates.		
<b>B.4</b>	<b>Product Name</b>	"Mini Future" Certificates relating to a Share		
<b>B.5</b>	<b>Issue Date</b>	4 February 2025		
<b>B.6</b>	<b>Redemption 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>	Application will be made to list the Securities on SIX Swiss Exchange. 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	Share Company / Share	Issue Price per Security	Settlement Currency	Redemption Date
CH1413712816	ABB Ltd	CHF 0.71	CHF	Open End
CH1413712824	Alphabet Inc	CHF 1.37	CHF	Open End

Series Number / ISIN Code	Share Company / Share	Issue Price per Security	Settlement Currency	Redemption Date
CH1413712832	Alphabet Inc	CHF 1.39	CHF	Open End
CH1413712840	Amazon.com Inc	CHF 1.83	CHF	Open End
CH1413712857	Advanced Micro Devices Inc	CHF 0.46	CHF	Open End
CH1413712865	Apple Inc	CHF 0.31	CHF	Open End
CH1413712873	Arm Holdings Ltd	CHF 1.47	CHF	Open End
CH1413712881	Avolta AG	CHF 0.64	CHF	Open End
CH1413712899	Avolta AG	CHF 0.77	CHF	Open End
CH1413712907	Barrick Gold Corp	CHF 0.71	CHF	Open End
CH1413712915	Barrick Gold Corp	CHF 0.68	CHF	Open End
CH1413712923	Bayer AG	CHF 0.34	CHF	Open End
CH1413712931	Bayer AG	CHF 0.39	CHF	Open End
CH1413712949	Commerzbank AG	CHF 0.58	CHF	Open End
CH1413712956	Commerzbank AG	CHF 0.63	CHF	Open End
CH1413712964	Commerzbank AG	CHF 0.83	CHF	Open End
CH1413712972	Cie Financiere Richemont SA	CHF 1.09	CHF	Open End
CH1413712980	Cie Financiere Richemont SA	CHF 1.56	CHF	Open End
CH1413712998	Cie Financiere Richemont SA	CHF 1.29	CHF	Open End
CH1413713004	Cie Financiere Richemont SA	CHF 1.82	CHF	Open End
CH1413713012	Deutsche Bank AG	CHF 0.60	CHF	Open End
CH1413713020	Deutsche Bank AG	CHF 0.69	CHF	Open End
CH1413713038	Eli Lilly and Co	CHF 0.74	CHF	Open End
CH1413713046	Eli Lilly and Co	CHF 1.18	CHF	Open End
CH1413713053	Eli Lilly and Co	CHF 1.65	CHF	Open End
CH1413713061	Holcim Ltd	CHF 0.94	CHF	Open End
CH1413713079	Holcim Ltd	CHF 1.49	CHF	Open End
CH1413713087	Intel Corp	CHF 0.27	CHF	Open End
CH1413713095	Intel Corp	CHF 0.35	CHF	Open End
CH1413713103	Intel Corp	CHF 0.37	CHF	Open End
CH1413713111	Julius Baer Group Ltd	CHF 0.75	CHF	Open End
CH1413713129	Julius Baer Group Ltd	CHF 0.83	CHF	Open End
CH1413713137	Julius Baer Group Ltd	CHF 1.04	CHF	Open End
CH1413713145	Logitech International SA	CHF 0.84	CHF	Open End
CH1413713152	LVMH Moet Hennessy - Louis Vuitton SE	CHF 0.88	CHF	Open End
CH1413713160	LVMH Moet Hennessy - Louis Vuitton SE	CHF 1.06	CHF	Open End
CH1413713178	LVMH Moet Hennessy - Louis Vuitton SE	CHF 0.89	CHF	Open End
CH1413713186	Meta Platforms Inc	CHF 0.79	CHF	Open End
CH1413713194	Meta Platforms Inc	CHF 1.14	CHF	Open End
CH1413713202	Meta Platforms Inc	CHF 0.94	CHF	Open End
CH1413713210	Meta Platforms Inc	CHF 1.52	CHF	Open End
CH1413713228	Microsoft Corp	CHF 0.50	CHF	Open End
CH1413713236	Nestle SA	CHF 0.26	CHF	Open End
CH1413713244	Netflix Inc	CHF 1.17	CHF	Open End
CH1413713251	Netflix Inc	CHF 1.52	CHF	Open End
CH1413713269	Netflix Inc	CHF 1.19	CHF	Open End
CH1413713277	Netflix Inc	CHF 1.57	CHF	Open End
CH1413713285	Novartis AG	CHF 0.29	CHF	Open End
CH1413713293	Novo Nordisk A/S	CHF 0.51	CHF	Open End
CH1413713301	Novo Nordisk A/S	CHF 0.75	CHF	Open End
CH1413713319	Novo Nordisk A/S	CHF 0.62	CHF	Open End

<b>Series Number / ISIN Code</b>	<b>Share Company / Share</b>	<b>Issue Price per Security</b>	<b>Settlement Currency</b>	<b>Redemption Date</b>
CH1413713327	Novo Nordisk A/S	CHF 0.89	CHF	Open End
CH1413713335	NVIDIA Corp	CHF 1.68	CHF	Open End
CH1413713343	Partners Group Holding AG	CHF 1.17	CHF	Open End
CH1413713350	Sandoz Group AG	CHF 0.92	CHF	Open End
CH1413713368	Sandoz Group AG	CHF 0.92	CHF	Open End
CH1413713376	Sika AG	CHF 0.89	CHF	Open End
CH1413713384	Sika AG	CHF 1.11	CHF	Open End
CH1413713392	The Swatch Group AG	CHF 0.45	CHF	Open End
CH1413713400	The Swatch Group AG	CHF 0.49	CHF	Open End
CH1413713418	Swiss Life Holding AG	CHF 0.95	CHF	Open End
CH1413713426	Swiss Life Holding AG	CHF 1.20	CHF	Open End
CH1413713434	Swiss Life Holding AG	CHF 1.41	CHF	Open End
CH1413713442	Swiss Re AG	CHF 1.13	CHF	Open End
CH1413713459	Swiss Re AG	CHF 1.61	CHF	Open End
CH1413713467	Swiss Re AG	CHF 1.04	CHF	Open End
CH1413713475	Swiss Re AG	CHF 1.29	CHF	Open End
CH1413713483	Tesla Inc	CHF 1.13	CHF	Open End
CH1413713491	VAT Group AG	CHF 5.45	CHF	Open End
CH1413713509	VAT Group AG	CHF 7.56	CHF	Open End