

## 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2014/65/EU (as amended, "**MiFID II**"); or (ii) a customer within the meaning of Directive (EU) 2016/97 (as amended or superseded, the "**Insurance Distribution Directive**"), where that customer would not qualify as a professional client as defined in point (10) of Article 4(1) of MiFID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 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 19 of the Guidelines published by the European Securities and Markets Authority ("**ESMA**") on 3 August 2023, has led to the conclusion that: (i) the target market for the Securities is eligible counterparties, professional clients and retail clients, each as defined in Directive 2014/65/EU (as amended, "**MiFID II**"); and (ii) all channels for distribution to eligible counterparties and professional clients are appropriate; and (iii) the following channels for distribution of the Securities to retail clients are appropriate – investment advice, portfolio management, and non-advised sales, subject to the distributor's suitability and appropriateness obligations under MiFID II, as applicable. Any person subsequently offering, selling or recommending the Securities (a "**distributor**") should take into consideration the manufacturer's target market assessment; however, a distributor subject to MiFID II is responsible for undertaking its own target market assessment in respect of the Securities (by either adopting or refining the manufacturer's target market assessment) and determining appropriate distribution channels, subject to the distributor's suitability and appropriateness obligations under MiFID II, as applicable.

## FINAL TERMS DATED AS OF 9 JANUARY 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)

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

SSPA product type: Warrant Vanilla (2100)

**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**") 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	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
CH1408681695	10,000,000	10,000,000	1	CHF 0.96	Call	EUR 20,700	January 2025	Eurex	24 January 2025	31 January 2025	100
CH1408681703	10,000,000	10,000,000	1	CHF 1.34	Call	EUR 20,600	January 2025	Eurex	24 January 2025	31 January 2025	100
CH1408681711	10,000,000	10,000,000	1	CHF 1.79	Call	EUR 20,500	January 2025	Eurex	24 January 2025	31 January 2025	100
CH1408681729	10,000,000	10,000,000	1	CHF 2.05	Call	EUR 20,450	January 2025	Eurex	24 January 2025	31 January 2025	100
CH1408681737	10,000,000	10,000,000	1	CHF 2.33	Call	EUR 20,400	January 2025	Eurex	24 January 2025	31 January 2025	100
CH1408681745	10,000,000	10,000,000	1	CHF 2.62	Call	EUR 20,350	January 2025	Eurex	24 January 2025	31 January 2025	100
CH1408681752	10,000,000	10,000,000	1	CHF 2.94	Call	EUR 20,300	January 2025	Eurex	24 January 2025	31 January 2025	100
CH1408681760	10,000,000	10,000,000	1	CHF 1.43	Call	EUR 20,700	January 2025	Eurex	31 January 2025	7 February 2025	100
CH1408681778	10,000,000	10,000,000	1	CHF 1.85	Call	EUR 20,600	January 2025	Eurex	31 January 2025	7 February 2025	100
CH1408681786	10,000,000	10,000,000	1	CHF 2.34	Call	EUR 20,500	January 2025	Eurex	31 January 2025	7 February 2025	100
CH1408681794	10,000,000	10,000,000	1	CHF 2.60	Call	EUR 20,450	January 2025	Eurex	31 January 2025	7 February 2025	100
CH1408681802	10,000,000	10,000,000	1	CHF 2.88	Call	EUR 20,400	January 2025	Eurex	31 January 2025	7 February 2025	100
CH1408681810	10,000,000	10,000,000	1	CHF 3.18	Call	EUR 20,350	January 2025	Eurex	31 January 2025	7 February 2025	100
CH1408681828	10,000,000	10,000,000	1	CHF 3.49	Call	EUR 20,300	January 2025	Eurex	31 January 2025	7 February 2025	100
CH1408681836	10,000,000	10,000,000	1	CHF 4.15	Call	EUR 20,200	January 2025	Eurex	31 January 2025	7 February 2025	100
CH1408681844	10,000,000	10,000,000	1	CHF 1.44	Call	EUR 20,800	February 2025	Eurex	7 February 2025	14 February 2025	100
CH1408681851	10,000,000	10,000,000	1	CHF 1.82	Call	EUR 20,700	February 2025	Eurex	7 February 2025	14 February 2025	100
CH1408681869	10,000,000	10,000,000	1	CHF 2.26	Call	EUR 20,600	February 2025	Eurex	7 February 2025	14 February 2025	100
CH1408681877	10,000,000	10,000,000	1	CHF 2.76	Call	EUR 20,500	February 2025	Eurex	7 February 2025	14 February 2025	100
CH1408681885	10,000,000	10,000,000	1	CHF 3.03	Call	EUR 20,450	February 2025	Eurex	7 February 2025	14 February 2025	100
CH1408681893	10,000,000	10,000,000	1	CHF 3.32	Call	EUR 20,400	February 2025	Eurex	7 February 2025	14 February 2025	100
CH1408681901	10,000,000	10,000,000	1	CHF 3.61	Call	EUR 20,350	February 2025	Eurex	7 February 2025	14 February 2025	100
CH1408681919	10,000,000	10,000,000	1	CHF 3.92	Call	EUR 20,300	February 2025	Eurex	7 February 2025	14 February 2025	100
CH1408681927	10,000,000	10,000,000	1	CHF 4.58	Call	EUR 20,200	February 2025	Eurex	7 February 2025	14 February 2025	100
CH1408681935	10,000,000	10,000,000	1	CHF 1.83	Call	EUR 20,800	February 2025	Eurex	14 February 2025	21 February 2025	100
CH1408681943	10,000,000	10,000,000	1	CHF 2.24	Call	EUR 20,700	February 2025	Eurex	14 February 2025	21 February 2025	100
CH1408681950	10,000,000	10,000,000	1	CHF 2.70	Call	EUR 20,600	February 2025	Eurex	14 February 2025	21 February 2025	100
CH1408681968	10,000,000	10,000,000	1	CHF 3.22	Call	EUR 20,500	February 2025	Eurex	14 February 2025	21 February 2025	100
CH1408681976	10,000,000	10,000,000	1	CHF 3.49	Call	EUR 20,450	February 2025	Eurex	14 February 2025	21 February 2025	100

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CH1408681984	10,000,000	10,000,000	1	CHF 3.78	Call	EUR 20,400	February 2025	Eurex	14 February 2025	21 February 2025	100
CH1408681992	10,000,000	10,000,000	1	CHF 4.08	Call	EUR 20,350	February 2025	Eurex	14 February 2025	21 February 2025	100
CH1408682008	10,000,000	10,000,000	1	CHF 4.39	Call	EUR 20,300	February 2025	Eurex	14 February 2025	21 February 2025	100
CH1408682016	10,000,000	10,000,000	1	CHF 5.04	Call	EUR 20,200	February 2025	Eurex	14 February 2025	21 February 2025	100
CH1408682024	10,000,000	10,000,000	1	CHF 1.27	Put	EUR 20,300	January 2025	Eurex	24 January 2025	31 January 2025	100
CH1408682032	10,000,000	10,000,000	1	CHF 1.42	Put	EUR 20,350	January 2025	Eurex	24 January 2025	31 January 2025	100
CH1408682040	10,000,000	10,000,000	1	CHF 1.60	Put	EUR 20,400	January 2025	Eurex	24 January 2025	31 January 2025	100
CH1408682057	10,000,000	10,000,000	1	CHF 1.79	Put	EUR 20,450	January 2025	Eurex	24 January 2025	31 January 2025	100
CH1408682065	10,000,000	10,000,000	1	CHF 2	Put	EUR 20,500	January 2025	Eurex	24 January 2025	31 January 2025	100
CH1408682073	10,000,000	10,000,000	1	CHF 2.48	Put	EUR 20,600	January 2025	Eurex	24 January 2025	31 January 2025	100
CH1408682081	10,000,000	10,000,000	1	CHF 1.42	Put	EUR 20,200	January 2025	Eurex	31 January 2025	7 February 2025	100
CH1408682099	10,000,000	10,000,000	1	CHF 1.70	Put	EUR 20,300	January 2025	Eurex	31 January 2025	7 February 2025	100
CH1408682107	10,000,000	10,000,000	1	CHF 1.86	Put	EUR 20,350	January 2025	Eurex	31 January 2025	7 February 2025	100
CH1408682115	10,000,000	10,000,000	1	CHF 2.03	Put	EUR 20,400	January 2025	Eurex	31 January 2025	7 February 2025	100
CH1408682123	10,000,000	10,000,000	1	CHF 2.22	Put	EUR 20,450	January 2025	Eurex	31 January 2025	7 February 2025	100
CH1408682131	10,000,000	10,000,000	1	CHF 2.42	Put	EUR 20,500	January 2025	Eurex	31 January 2025	7 February 2025	100
CH1408682149	10,000,000	10,000,000	1	CHF 2.88	Put	EUR 20,600	January 2025	Eurex	31 January 2025	7 February 2025	100
CH1408682156	10,000,000	10,000,000	1	CHF 1.73	Put	EUR 20,200	February 2025	Eurex	7 February 2025	14 February 2025	100
CH1408682164	10,000,000	10,000,000	1	CHF 2.02	Put	EUR 20,300	February 2025	Eurex	7 February 2025	14 February 2025	100
CH1408682172	10,000,000	10,000,000	1	CHF 2.18	Put	EUR 20,350	February 2025	Eurex	7 February 2025	14 February 2025	100
CH1408682180	10,000,000	10,000,000	1	CHF 2.35	Put	EUR 20,400	February 2025	Eurex	7 February 2025	14 February 2025	100
CH1408682198	10,000,000	10,000,000	1	CHF 2.54	Put	EUR 20,450	February 2025	Eurex	7 February 2025	14 February 2025	100
CH1408682206	10,000,000	10,000,000	1	CHF 2.74	Put	EUR 20,500	February 2025	Eurex	7 February 2025	14 February 2025	100
CH1408682214	10,000,000	10,000,000	1	CHF 3.18	Put	EUR 20,600	February 2025	Eurex	7 February 2025	14 February 2025	100
CH1408682222	10,000,000	10,000,000	1	CHF 4.23	Put	EUR 20,800	February 2025	Eurex	7 February 2025	14 February 2025	100
CH1408682230	10,000,000	10,000,000	1	CHF 1.99	Put	EUR 20,200	February 2025	Eurex	14 February 2025	21 February 2025	100
CH1408682248	10,000,000	10,000,000	1	CHF 2.28	Put	EUR 20,300	February 2025	Eurex	14 February 2025	21 February 2025	100
CH1408682255	10,000,000	10,000,000	1	CHF 2.44	Put	EUR 20,350	February 2025	Eurex	14 February 2025	21 February 2025	100
CH1408682263	10,000,000	10,000,000	1	CHF 2.61	Put	EUR 20,400	February 2025	Eurex	14 February 2025	21 February 2025	100
CH1408682271	10,000,000	10,000,000	1	CHF 2.79	Put	EUR 20,450	February 2025	Eurex	14 February 2025	21 February 2025	100
CH1408682289	10,000,000	10,000,000	1	CHF 2.98	Put	EUR 20,500	February 2025	Eurex	14 February 2025	21 February 2025	100

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CH1408682297	10,000,000	10,000,000	1	CHF 3.41	Put	EUR 20,600	February 2025	Eurex	14 February 2025	21 February 2025	100
CH1408682305	10,000,000	10,000,000	1	CHF 4.41	Put	EUR 20,800	February 2025	Eurex	14 February 2025	21 February 2025	100
CH1408682313	10,000,000	10,000,000	1	CHF 0.69	Call	CHF 12,000	January 2025	Eurex	24 January 2025	31 January 2025	100
CH1408682321	10,000,000	10,000,000	1	CHF 0.92	Call	CHF 11,950	January 2025	Eurex	24 January 2025	31 January 2025	100
CH1408682339	10,000,000	10,000,000	1	CHF 1.20	Call	CHF 11,900	January 2025	Eurex	24 January 2025	31 January 2025	100
CH1408682347	10,000,000	10,000,000	1	CHF 1.87	Call	CHF 11,800	January 2025	Eurex	24 January 2025	31 January 2025	100
CH1408682354	10,000,000	10,000,000	1	CHF 0.89	Call	CHF 12,000	January 2025	Eurex	31 January 2025	7 February 2025	100
CH1408682362	10,000,000	10,000,000	1	CHF 1.13	Call	CHF 11,950	January 2025	Eurex	31 January 2025	7 February 2025	100
CH1408682370	10,000,000	10,000,000	1	CHF 1.41	Call	CHF 11,900	January 2025	Eurex	31 January 2025	7 February 2025	100
CH1408682388	10,000,000	10,000,000	1	CHF 2.07	Call	CHF 11,800	January 2025	Eurex	31 January 2025	7 February 2025	100
CH1408682396	10,000,000	10,000,000	1	CHF 0.67	Call	CHF 12,100	February 2025	Eurex	7 February 2025	14 February 2025	100
CH1408682404	10,000,000	10,000,000	1	CHF 1.08	Call	CHF 12,000	February 2025	Eurex	7 February 2025	14 February 2025	100
CH1408682412	10,000,000	10,000,000	1	CHF 1.33	Call	CHF 11,950	February 2025	Eurex	7 February 2025	14 February 2025	100
CH1408682420	10,000,000	10,000,000	1	CHF 1.61	Call	CHF 11,900	February 2025	Eurex	7 February 2025	14 February 2025	100
CH1408682438	10,000,000	10,000,000	1	CHF 2.26	Call	CHF 11,800	February 2025	Eurex	7 February 2025	14 February 2025	100
CH1408682446	10,000,000	10,000,000	1	CHF 0.83	Call	CHF 12,100	February 2025	Eurex	14 February 2025	21 February 2025	100
CH1408682453	10,000,000	10,000,000	1	CHF 1.25	Call	CHF 12,000	February 2025	Eurex	14 February 2025	21 February 2025	100
CH1408682461	10,000,000	10,000,000	1	CHF 1.51	Call	CHF 11,950	February 2025	Eurex	14 February 2025	21 February 2025	100
CH1408682479	10,000,000	10,000,000	1	CHF 1.79	Call	CHF 11,900	February 2025	Eurex	14 February 2025	21 February 2025	100
CH1408682487	10,000,000	10,000,000	1	CHF 2.43	Call	CHF 11,800	February 2025	Eurex	14 February 2025	21 February 2025	100
CH1408682495	10,000,000	10,000,000	1	CHF 0.59	Put	CHF 11,800	January 2025	Eurex	24 January 2025	31 January 2025	100
CH1408682503	10,000,000	10,000,000	1	CHF 0.92	Put	CHF 11,900	January 2025	Eurex	24 January 2025	31 January 2025	100
CH1408682511	10,000,000	10,000,000	1	CHF 1.14	Put	CHF 11,950	January 2025	Eurex	24 January 2025	31 January 2025	100
CH1408682529	10,000,000	10,000,000	1	CHF 1.41	Put	CHF 12,000	January 2025	Eurex	24 January 2025	31 January 2025	100
CH1408682537	10,000,000	10,000,000	1	CHF 0.78	Put	CHF 11,800	January 2025	Eurex	31 January 2025	7 February 2025	100
CH1408682545	10,000,000	10,000,000	1	CHF 1.12	Put	CHF 11,900	January 2025	Eurex	31 January 2025	7 February 2025	100
CH1408682552	10,000,000	10,000,000	1	CHF 1.34	Put	CHF 11,950	January 2025	Eurex	31 January 2025	7 February 2025	100
CH1408682560	10,000,000	10,000,000	1	CHF 1.60	Put	CHF 12,000	January 2025	Eurex	31 January 2025	7 February 2025	100
CH1408682578	10,000,000	10,000,000	1	CHF 0.95	Put	CHF 11,800	February 2025	Eurex	7 February 2025	14 February 2025	100
CH1408682586	10,000,000	10,000,000	1	CHF 1.30	Put	CHF 11,900	February 2025	Eurex	7 February 2025	14 February 2025	100
CH1408682594	10,000,000	10,000,000	1	CHF 1.52	Put	CHF 11,950	February 2025	Eurex	7 February 2025	14 February 2025	100

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CH1408682602	10,000,000	10,000,000	1	CHF 1.77	Put	CHF 12,000	February 2025	Eurex	7 February 2025	14 February 2025	100
CH1408682610	10,000,000	10,000,000	1	CHF 2.36	Put	CHF 12,100	February 2025	Eurex	7 February 2025	14 February 2025	100
CH1408682628	10,000,000	10,000,000	1	CHF 1.11	Put	CHF 11,800	February 2025	Eurex	14 February 2025	21 February 2025	100
CH1408682636	10,000,000	10,000,000	1	CHF 1.46	Put	CHF 11,900	February 2025	Eurex	14 February 2025	21 February 2025	100
CH1408682644	10,000,000	10,000,000	1	CHF 1.68	Put	CHF 11,950	February 2025	Eurex	14 February 2025	21 February 2025	100
CH1408682651	10,000,000	10,000,000	1	CHF 1.93	Put	CHF 12,000	February 2025	Eurex	14 February 2025	21 February 2025	100
CH1408682669	10,000,000	10,000,000	1	CHF 2.50	Put	CHF 12,100	February 2025	Eurex	14 February 2025	21 February 2025	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
CH1408681695	140868169	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
CH1408681703	140868170	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
CH1408681711	140868171	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
CH1408681729	140868172	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
CH1408681737	140868173	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
CH1408681745	140868174	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
CH1408681752	140868175	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
CH1408681760	140868176	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
CH1408681778	140868177	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
CH1408681786	140868178	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
CH1408681794	140868179	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse	<a href="http://www.dax-indices.com">www.dax-indices.com</a>	Deutsche Börse AG	<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
	9			8		AG		(XETRA)	<a href="http://boerse.com">boerse.com</a>		
CH1408681802	140868180	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
CH1408681810	140868181	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
CH1408681828	140868182	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
CH1408681836	140868183	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
CH1408681844	140868184	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
CH1408681851	140868185	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
CH1408681869	140868186	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
CH1408681877	140868187	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
CH1408681885	140868188	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
CH1408681893	140868189	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
CH1408681901	140868190	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
CH1408681919	140868191	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
CH1408681927	140868192	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
CH1408681935	140868193	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
CH1408681943	140868194	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
CH1408681950	140868195	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
CH1408681968	140868196	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
CH1408681976	140868197	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
CH1408681984	140868198	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
CH1408681992	140868199	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
CH1408682008	140868200	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
CH1408682016	140868201	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
CH1408682024	140868202	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
CH1408682032	140868203	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
CH1408682040	140868204	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
CH1408682057	140868205	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
CH1408682065	140868206	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
CH1408682073	140868207	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
CH1408682081	140868208	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
CH1408682099	140868209	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
CH1408682107	140868210	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
CH1408682115	140868211	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
CH1408682123	140868212	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
CH1408682131	140868213	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
CH1408682149	140868214	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
CH1408682156	140868215	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
CH1408682164	140868216	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
CH1408682172	140868217	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
CH1408682180	140868218	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
CH1408682198	140868219	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
CH1408682206	140868220	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
CH1408682214	140868221	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
CH1408682222	140868222	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
CH1408682230	140868223	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
CH1408682248	140868224	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
CH1408682255	140868225	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
CH1408682263	140868226	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
CH1408682271	140868227	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
CH1408682289	140868228	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
CH1408682297	140868229	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
CH1408682305	140868230	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
CH1408682313	140868231	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
CH1408682321	140868232	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

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
CH1408682339	140868233	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
CH1408682347	140868234	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
CH1408682354	140868235	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
CH1408682362	140868236	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
CH1408682370	140868237	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
CH1408682388	140868238	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
CH1408682396	140868239	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
CH1408682404	140868240	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
CH1408682412	140868241	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
CH1408682420	140868242	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
CH1408682438	140868243	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
CH1408682446	140868244	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
CH1408682453	140868245	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
CH1408682461	140868246	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
CH1408682479	140868247	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
CH1408682487	140868248	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
CH1408682495	140868249	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
CH1408682503	140868250	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

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
CH1408682511	140868251	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
CH1408682529	140868252	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
CH1408682537	140868253	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
CH1408682545	140868254	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
CH1408682552	140868255	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
CH1408682560	140868256	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
CH1408682578	140868257	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
CH1408682586	140868258	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
CH1408682594	140868259	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
CH1408682602	140868260	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
CH1408682610	140868261	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
CH1408682628	140868262	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
CH1408682636	140868263	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
CH1408682644	140868264	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
CH1408682651	140868265	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
CH1408682669	140868266	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:** 8 January 2025.
4. **Issue Date:** 9 January 2025.
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.

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|---|--|
| 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>                      | Not applicable.  |
| 32. <b>Constant Leverage Securities:</b>          | Not applicable.  |
| 33. <b>Additional Disruption Events:</b>          | Applicable.  |
| 34. <b>Optional Additional Disruption Events:</b> | (a) The following Optional Additional Disruption Events apply to the Securities:<br><br>Administrator/Benchmark Event<br><br>Increased Cost of Hedging<br><br>Currency Event<br><br>Loss of Stock Borrow<br><br>Increased Cost of Stock Borrow<br><br>(b) The Maximum Stock Loan Rate is 25%.<br><br>The Initial Stock Loan Rate is 25%. |
| 35. <b>Knock-in Event:</b>                        | Not applicable.  |
| 36. <b>Knock-out Event:</b>                       | Not applicable.  |

**PROVISIONS RELATING TO WARRANTS**

- |   |  |
|---|--|
| 37. <b>Provisions relating to Warrants:</b> | Applicable.  |
| (a) <b>Units:</b>                           | Warrants must be exercised in Units. Each Unit consists of the number of Warrants set out in "Specific Provisions for each Series" above.  |
| (b) <b>Minimum Exercise Number:</b>         | 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) <b>Maximum Exercise Number:</b>         | Not applicable.  |
| (d) <b>Exercise Price(s):</b>               | 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) <b>Exercise Date:</b>                   | 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) <b>Exercise Period:</b>                 | Not applicable.  |
| (g) <b>Valuation Date:</b>                  | The Valuation Date shall be the Actual Exercise Date of the relevant Warrant, subject to adjustments in accordance with Condition 20.  |
| (h) <b>Strike Date:</b>                     | Not applicable.  |
| (i) <b>Averaging:</b>                       | Averaging does not apply to the Warrants.  |
| (j) <b>Observation Dates:</b>               | 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.

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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 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>	Warrants.		
<b>B.4</b>	<b>Product Name</b>	"European Style" Warrants relating to an Index		
<b>B.5</b>	<b>Issue Date</b>	9 January 2025		
<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
CH1408681695	DAX®	CHF 0.96	CHF	31 January 2025
CH1408681703	DAX®	CHF 1.34	CHF	31 January 2025

Series Number / ISIN Code	Index	Issue Price per Security	Settlement Currency	Redemption Date
CH1408681711	DAX®	CHF 1.79	CHF	31 January 2025
CH1408681729	DAX®	CHF 2.05	CHF	31 January 2025
CH1408681737	DAX®	CHF 2.33	CHF	31 January 2025
CH1408681745	DAX®	CHF 2.62	CHF	31 January 2025
CH1408681752	DAX®	CHF 2.94	CHF	31 January 2025
CH1408681760	DAX®	CHF 1.43	CHF	7 February 2025
CH1408681778	DAX®	CHF 1.85	CHF	7 February 2025
CH1408681786	DAX®	CHF 2.34	CHF	7 February 2025
CH1408681794	DAX®	CHF 2.60	CHF	7 February 2025
CH1408681802	DAX®	CHF 2.88	CHF	7 February 2025
CH1408681810	DAX®	CHF 3.18	CHF	7 February 2025
CH1408681828	DAX®	CHF 3.49	CHF	7 February 2025
CH1408681836	DAX®	CHF 4.15	CHF	7 February 2025
CH1408681844	DAX®	CHF 1.44	CHF	14 February 2025
CH1408681851	DAX®	CHF 1.82	CHF	14 February 2025
CH1408681869	DAX®	CHF 2.26	CHF	14 February 2025
CH1408681877	DAX®	CHF 2.76	CHF	14 February 2025
CH1408681885	DAX®	CHF 3.03	CHF	14 February 2025
CH1408681893	DAX®	CHF 3.32	CHF	14 February 2025
CH1408681901	DAX®	CHF 3.61	CHF	14 February 2025
CH1408681919	DAX®	CHF 3.92	CHF	14 February 2025
CH1408681927	DAX®	CHF 4.58	CHF	14 February 2025
CH1408681935	DAX®	CHF 1.83	CHF	21 February 2025
CH1408681943	DAX®	CHF 2.24	CHF	21 February 2025
CH1408681950	DAX®	CHF 2.70	CHF	21 February 2025
CH1408681968	DAX®	CHF 3.22	CHF	21 February 2025
CH1408681976	DAX®	CHF 3.49	CHF	21 February 2025
CH1408681984	DAX®	CHF 3.78	CHF	21 February 2025
CH1408681992	DAX®	CHF 4.08	CHF	21 February 2025
CH1408682008	DAX®	CHF 4.39	CHF	21 February 2025
CH1408682016	DAX®	CHF 5.04	CHF	21 February 2025
CH1408682024	DAX®	CHF 1.27	CHF	31 January 2025
CH1408682032	DAX®	CHF 1.42	CHF	31 January 2025
CH1408682040	DAX®	CHF 1.60	CHF	31 January 2025
CH1408682057	DAX®	CHF 1.79	CHF	31 January 2025
CH1408682065	DAX®	CHF 2	CHF	31 January 2025
CH1408682073	DAX®	CHF 2.48	CHF	31 January 2025
CH1408682081	DAX®	CHF 1.42	CHF	7 February 2025
CH1408682099	DAX®	CHF 1.70	CHF	7 February 2025
CH1408682107	DAX®	CHF 1.86	CHF	7 February 2025
CH1408682115	DAX®	CHF 2.03	CHF	7 February 2025
CH1408682123	DAX®	CHF 2.22	CHF	7 February 2025
CH1408682131	DAX®	CHF 2.42	CHF	7 February 2025
CH1408682149	DAX®	CHF 2.88	CHF	7 February 2025
CH1408682156	DAX®	CHF 1.73	CHF	14 February 2025
CH1408682164	DAX®	CHF 2.02	CHF	14 February 2025
CH1408682172	DAX®	CHF 2.18	CHF	14 February 2025
CH1408682180	DAX®	CHF 2.35	CHF	14 February 2025
CH1408682198	DAX®	CHF 2.54	CHF	14 February 2025

Series Number / ISIN Code	Index	Issue Price per Security	Settlement Currency	Redemption Date
CH1408682206	DAX®	CHF 2.74	CHF	14 February 2025
CH1408682214	DAX®	CHF 3.18	CHF	14 February 2025
CH1408682222	DAX®	CHF 4.23	CHF	14 February 2025
CH1408682230	DAX®	CHF 1.99	CHF	21 February 2025
CH1408682248	DAX®	CHF 2.28	CHF	21 February 2025
CH1408682255	DAX®	CHF 2.44	CHF	21 February 2025
CH1408682263	DAX®	CHF 2.61	CHF	21 February 2025
CH1408682271	DAX®	CHF 2.79	CHF	21 February 2025
CH1408682289	DAX®	CHF 2.98	CHF	21 February 2025
CH1408682297	DAX®	CHF 3.41	CHF	21 February 2025
CH1408682305	DAX®	CHF 4.41	CHF	21 February 2025
CH1408682313	Swiss Market Index®	CHF 0.69	CHF	31 January 2025
CH1408682321	Swiss Market Index®	CHF 0.92	CHF	31 January 2025
CH1408682339	Swiss Market Index®	CHF 1.20	CHF	31 January 2025
CH1408682347	Swiss Market Index®	CHF 1.87	CHF	31 January 2025
CH1408682354	Swiss Market Index®	CHF 0.89	CHF	7 February 2025
CH1408682362	Swiss Market Index®	CHF 1.13	CHF	7 February 2025
CH1408682370	Swiss Market Index®	CHF 1.41	CHF	7 February 2025
CH1408682388	Swiss Market Index®	CHF 2.07	CHF	7 February 2025
CH1408682396	Swiss Market Index®	CHF 0.67	CHF	14 February 2025
CH1408682404	Swiss Market Index®	CHF 1.08	CHF	14 February 2025
CH1408682412	Swiss Market Index®	CHF 1.33	CHF	14 February 2025
CH1408682420	Swiss Market Index®	CHF 1.61	CHF	14 February 2025
CH1408682438	Swiss Market Index®	CHF 2.26	CHF	14 February 2025
CH1408682446	Swiss Market Index®	CHF 0.83	CHF	21 February 2025
CH1408682453	Swiss Market Index®	CHF 1.25	CHF	21 February 2025
CH1408682461	Swiss Market Index®	CHF 1.51	CHF	21 February 2025
CH1408682479	Swiss Market Index®	CHF 1.79	CHF	21 February 2025
CH1408682487	Swiss Market Index®	CHF 2.43	CHF	21 February 2025
CH1408682495	Swiss Market Index®	CHF 0.59	CHF	31 January 2025
CH1408682503	Swiss Market Index®	CHF 0.92	CHF	31 January 2025
CH1408682511	Swiss Market Index®	CHF 1.14	CHF	31 January 2025
CH1408682529	Swiss Market Index®	CHF 1.41	CHF	31 January 2025
CH1408682537	Swiss Market Index®	CHF 0.78	CHF	7 February 2025
CH1408682545	Swiss Market Index®	CHF 1.12	CHF	7 February 2025
CH1408682552	Swiss Market Index®	CHF 1.34	CHF	7 February 2025
CH1408682560	Swiss Market Index®	CHF 1.60	CHF	7 February 2025
CH1408682578	Swiss Market Index®	CHF 0.95	CHF	14 February 2025
CH1408682586	Swiss Market Index®	CHF 1.30	CHF	14 February 2025
CH1408682594	Swiss Market Index®	CHF 1.52	CHF	14 February 2025
CH1408682602	Swiss Market Index®	CHF 1.77	CHF	14 February 2025
CH1408682610	Swiss Market Index®	CHF 2.36	CHF	14 February 2025
CH1408682628	Swiss Market Index®	CHF 1.11	CHF	21 February 2025
CH1408682636	Swiss Market Index®	CHF 1.46	CHF	21 February 2025
CH1408682644	Swiss Market Index®	CHF 1.68	CHF	21 February 2025
CH1408682651	Swiss Market Index®	CHF 1.93	CHF	21 February 2025
CH1408682669	Swiss Market Index®	CHF 2.50	CHF	21 February 2025