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2014/65/EU (as amended, "**MiFID II**"); or (ii) a customer within the meaning of Directive (EU) 2016/97 (as amended or superseded, the "**Insurance Distribution Directive**"), where that customer would not qualify as a professional client as defined in point (10) of Article 4(1) of MiFID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 "**PRIIPs Regulation**") for 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 any 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; however, a distributor subject to the distributor's 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 appropriate sole (by either adopting or refining the manufacturer's target market assessment) appropriate distribution channels, subject to the distributor's suitability and appropriateness obligations under MiFID II, as applicable.

FINAL TERMS DATED AS OF 12 MARCH 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): R0MUWSFPU8MPR08K5P83

(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 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 Securitie s issued | No. of Securitie s | Issue Price per Security | Call / Put | Exercise Price | Capitalised Exercise Price Rounding Rule | Security Threshold on the Commence ment Date | Security Threshold Rounding Rule | Minimum Security Percentage | Maximum Security Percentage | Security Percentag e on the Commenc ement Date | Dividend Percentag e | Interbank Rate 1 Screen Page | Minimum Financing Rate Percentage | Maximum Financing Rate Percentage | Financing Rate Percentag e on the Commenc ement Date | Redemption Date | Parity | SPECIFIED SECURITIE S PURSUANT TO SECTION 871(m) |
|---------------------------------|---------------------------------|--------------------------|--------------------------------|---------------|-------------------|--|--|---|-----------------------------------|-----------------------------------|---|----------------------------|---------------------------------------|--|--|--|--------------------|--------|--|
| CH1427972 950 | 10,000,0 00 | 10,000,0 00 | CHF 1.31 | Call | USD 152.3810 | Upwards to the next 4 digits (0.0001 points) | USD 160.00 | Upwards to the next 2 digits (0.01 points) | 0% | 20% | 5% | 100% | USDSOFR= | 0% | 8% | +4.50% | Open End | 10 | Yes |
| CH1427972 968 | 10,000,0 00 | 10,000,0 00 | CHF 1.44 | Put | CHF 73.6842 | Downwards to the next 4 digits (0.0001 points) | CHF 70.00 | Downwards to the next 2 digits (0.01 points) | 0% | 20% | 5% | 100% | SARON.S | 0% | 8% | -4.50% | Open End | 10 | No |
| CH1427972 976 | 10,000,0 00 | 10,000,0 00 | CHF 0.46 | Call | EUR 14.5631 | Upwards to the next 4 digits (0.0001 points) | EUR 15.00 | Upwards to the next 2 digits (0.01 points) | 0% | 20% | 3% | 100% | EURIBOR1 MD= | 0% | 8% | +4.50% | Open End | 10 | No |
| CH1427972 984 | 10,000,0 00 | 10,000,0 00 | CHF 0.29 | Call | EUR 11.4286 | Upwards to the next 4 digits (0.0001 points) | EUR 12.00 | Upwards to the next 2 digits (0.01 points) | 0% | 20% | 5% | 100% | EURIBOR1 MD= | 0% | 8% | +4.50% | Open End | 10 | No |
| CH1427972 992 | 10,000,0 00 | 10,000,0 00 | CHF 0.29 | Put | EUR 284.2105 | Downwards to the next 4 digits (0.0001 points) | EUR 270.00 | Downwards to the next 2 digits (0.01 points) | 0% | 20% | 5% | 100% | EURIBOR1 MD= | 0% | 8% | -4.50% | Open End | 100 | No |
| CH1427973 008 | 10,000,0 00 | 10,000,0 00 | CHF 2.54 | Call | CHF 190.4762 | Upwards to the next 4 digits (0.0001 points) | CHF 200.00 | Upwards to the next 2 digits (0.01 points) | 0% | 20% | 5% | 100% | SARON.S | 0% | 8% | +4.50% | Open End | 10 | No |
| CH1427973 024 | 10,000,0 00 | 10,000,0 00 | CHF 0.46 | Put | EUR 673.6842 | Downwards to the next 4 digits (0.0001 points) | EUR 640.00 | Downwards to the next 2 digits (0.01 points) | 0% | 20% | 5% | 100% | EURIBOR1 MD= | 0% | 8% | -4.50% | Open End | 100 | No |

| Series Number / ISIN Code | No. of Securitie s issued | No. of Securitie s | Issue Price per Security | Call / Put | Exercise Price | Capitalised Exercise Price Rounding Rule | Security Threshold on the Commence ment Date | Security Threshold Rounding Rule | Minimum Security Percentage | Maximum Security Percentage | Security Percentag e on the Commenc ement Date | Dividend Percentag e | Interbank Rate 1 Screen Page | Minimum Financing Rate Percentage | Maximum Financing Rate Percentage | Financing Rate Percentag e on the Commenc ement Date | Redemption Date | Parity | SPECIFIED SECURITIE S PURSUANT TO SECTION 871(m) |
|---------------------------------|---------------------------------|--------------------------|--------------------------------|---------------|-------------------|--|--|---|-----------------------------------|-----------------------------------|---|----------------------------|---------------------------------------|--|--|--|--------------------|--------|--|
| CH1427973 032 | | 10,000,0 00 | CHF 0.47 | Put | CHF 589.4737 | Downwards to the next 4 digits (0.0001 points) | CHF 560.00 | Downwards to the next 2 digits (0.01 points) | 0% | 20% | 5% | 100% | SARON.S | 0% | 8% | -4.50% | Open End | 100 | No |
| CH1427973 040 | 10,000,0 00 | 10,000,0 00 | CHF 0.86 | Call | EUR 6.7308 | Upwards to the next 4 digits (0.0001 points) | EUR 7.00 | Upwards to the next 2 digits (0.01 points) | 0% | 20% | 4% | 100% | EURIBOR1 MD= | 0% | 8% | +4.50% | Open End | 1 | No |
| CH1427973 057 | 10,000,0 00 | 10,000,0 00 | CHF 1.06 | Call | EUR 123.8095 | Upwards to the next 4 digits (0.0001 points) | EUR 130.00 | Upwards to the next 2 digits (0.01 points) | 0% | 20% | 5% | 100% | EURIBOR1 MD= | 0% | 8% | +4.50% | Open End | 10 | No |
| CH1427973 065 | 10,000,0 00 | 10,000,0 00 | CHF 1.21 | Put | EUR 147.3684 | Downwards to the next 4 digits (0.0001 points) | EUR 140.00 | Downwards to the next 2 digits (0.01 points) | 0% | 20% | 5% | 100% | EURIBOR1 MD= | 0% | 8% | -4.50% | Open End | 10 | No |
| CH1427973 073 | 10,000,0 00 | 10,000,0 00 | CHF 1.70 | Put | USD 107.5269 | Downwards to the next 4 digits (0.0001 points) | USD 100.00 | Downwards to the next 2 digits (0.01 points) | 0% | 20% | 7% | 100% | USDSOFR= | 0% | 8% | -4.50% | Open End | 10 | No |
| CH1427973 081 | 10,000,0 00 | 10,000,0 00 | CHF 5.83 | Put | EUR 378.3784 | Downwards to the next 4 digits (0.0001 points) | EUR 350.00 | Downwards to the next 2 digits (0.01 points) | 0% | 20% | 7.50% | 100% | EURIBOR1 MD= | 0% | 8% | -4.50% | Open End | 10 | No |
| CH1427973 099 | 10,000,0 00 | 10,000,0 00 | CHF 2.78 | Call | USD 285.7143 | Upwards to the next 4 digits (0.0001 points) | USD 300.00 | Upwards to the next 2 digits (0.01 points) | 0% | 20% | 5% | 100% | USDSOFR= | 0% | 8% | +4.50% | Open End | 10 | Yes |
| CH1427973 107 | 10,000,0 00 | 10,000,0 00 | CHF 6.28 | Put | USD 673.6842 | Downwards to the next 4 digits | USD 640.00 | Downwards to the next 2 digits (0.01 | 0% | 20% | 5% | 100% | USDSOFR= | 0% | 8% | -4.50% | Open End | 10 | No |

| Series Number / ISIN Code | No. of Securitie s issued | No. of Securitie s | Issue Price per Security | Call / Put | Exercise Price | Capitalised Exercise Price Rounding Rule | Security Threshold on the Commence ment Date | Security Threshold Rounding Rule | Minimum Security Percentage | Maximum Security Percentage | Security Percentag e on the Commenc ement Date | Dividend Percentag e | Interbank Rate 1 Screen Page | Minimum Financing Rate Percentage | Maximum Financing Rate Percentage | Financing Rate Percentag e on the Commenc ement Date | Redemption Date | Parity | SPECIFIED SECURITIE S PURSUANT TO SECTION 871(m) |
|---------------------------------|---------------------------------|--------------------------|--------------------------------|---------------|-------------------|--|--|---|-----------------------------------|-----------------------------------|---|----------------------------|---------------------------------------|--|--|--|--------------------|--------|--|
| | | | | | | (0.0001 points) | | points) | | | | | | | | | | | |
| CH1427973 115 | 10,000,0 00 | 10,000,0 00 | CHF 3.59 | Put | USD 421.0526 | Downwards to the next 4 digits (0.0001 points) | USD 400.00 | Downwards to the next 2 digits (0.01 points) | 0% | 20% | 5% | 100% | USDSOFR= | 0% | 8% | -4.50% | Open End | 10 | No |
| CH1427973 123 | 10,000,0 00 | 10,000,0 00 | CHF 6.20 | Put | EUR 68.4211 | Downwards to the next 4 digits (0.0001 points) | EUR 65.00 | Downwards to the next 2 digits (0.01 points) | 0% | 20% | 5% | 100% | EURIBOR1 MD= | 0% | 8% | -4.50% | Open End | 1 | No |
| CH1427973 131 | 10,000,0 00 | 10,000,0 00 | CHF 8.47 | Call | EUR 480.7692 | Upwards to the next 4 digits (0.0001 points) | EUR 500.00 | Upwards to the next 2 digits (0.01 points) | 0% | 20% | 4% | 100% | EURIBOR1 MD= | 0% | 8% | +4.50% | Open End | 10 | No |
| CH1427973 149 | 10,000,0 00 | 10,000,0 00 | CHF 1.15 | Put | USD 1,000.0000 | Downwards to the next 4 digits (0.0001 points) | USD 950.00 | Downwards to the next 2 digits (0.01 points) | 0% | 20% | 5% | 100% | USDSOFR= | 0% | 8% | -4.50% | Open End | 100 | No |
| CH1427973 156 | 10,000,0 00 | 10,000,0 00 | CHF 0.87 | Call | USD 66.6667 | Upwards to the next 4 digits (0.0001 points) | USD 70.00 | Upwards to the next 2 digits (0.01 points) | 0% | 20% | 5% | 100% | USDSOFR= | 0% | 8% | +4.50% | Open End | 10 | Yes |
| CH1427973 164 | 10,000,0 00 | 10,000,0 00 | CHF 1.60 | Put | USD 94.7368 | Downwards to the next 4 digits (0.0001 points) | USD 90.00 | Downwards to the next 2 digits (0.01 points) | 0% | 20% | 5% | 100% | USDSOFR= | 0% | 8% | -4.50% | Open End | 10 | No |
| CH1427973 172 | 10,000,0 00 | 10,000,0 00 | CHF 0.74 | Put | CHF 105.1546 | Downwards to the next 4 digits (0.0001 points) | CHF 102.00 | Downwards to the next 2 digits (0.01 points) | 0% | 20% | 3% | 100% | SARON.S | 0% | 8% | -4.50% | Open End | 10 | No |

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|---------------------------------|---------------------------------|--------------------------|--------------------------------|---------------|-------------------|--|--|---|-----------------------------------|-----------------------------------|---|----------------------------|---------------------------------------|--|--|--|--------------------|--------|--|
| CH1427973 180 | - / / - | 10,000,0 00 | CHF 0.96 | Call | DKK 457.1429 | Upwards to the next 4 digits (0.0001 points) | DKK 480.00 | Upwards to the next 2 digits (0.01 points) | 0% | 20% | 5% | 100% | CIBOR1M= | 0% | 8% | +4.50% | Open End | 10 | No |
| CH1427973 198 | 10,000,0 00 | 10,000,0 00 | CHF 1.01 | Put | DKK 610.5263 | Downwards to the next 4 digits (0.0001 points) | DKK 580.00 | Downwards to the next 2 digits (0.01 points) | 0% | 20% | 5% | 100% | CIBOR1M= | 0% | 8% | -4.50% | Open End | 10 | No |
| CH1427973 206 | 10,000,0 00 | 10,000,0 00 | CHF 0.65 | Put | USD 115.7895 | Downwards to the next 4 digits (0.0001 points) | USD 110.00 | Downwards to the next 2 digits (0.01 points) | 0% | 20% | 5% | 100% | USDSOFR= | 0% | 8% | -4.50% | Open End | 10 | No |
| CH1427973 214 | 10,000,0 00 | 10,000,0 00 | CHF 0.84 | Put | USD 117.8947 | Downwards to the next 4 digits (0.0001 points) | USD 112.00 | Downwards to the next 2 digits (0.01 points) | 0% | 20% | 5% | 100% | USDSOFR= | 0% | 8% | -4.50% | Open End | 10 | No |
| CH1427973 222 | 10,000,0 00 | 10,000,0 00 | CHF 2.23 | Put | USD 172.0430 | Downwards to the next 4 digits (0.0001 points) | USD 160.00 | Downwards to the next 2 digits (0.01 points) | 0% | 20% | 7% | 100% | USDSOFR= | 0% | 8% | -4.50% | Open End | 10 | No |
| CH1427973 230 | 10,000,0 00 | 10,000,0 00 | CHF 0.79 | Call | USD 67.2727 | Upwards to the next 4 digits (0.0001 points) | USD 74.00 | Upwards to the next 2 digits (0.01 points) | 0% | 20% | 10% | 100% | USDSOFR= | 0% | 8% | +4.50% | Open End | 10 | Yes |
| CH1427973 248 | 10,000,0 00 | 10,000,0 00 | CHF 0.60 | Call | USD 61.9048 | Upwards to the next 4 digits (0.0001 points) | USD 65.00 | Upwards to the next 2 digits (0.01 points) | 0% | 20% | 5% | 100% | USDSOFR= | 0% | 8% | +4.50% | Open End | 10 | Yes |
| CH1427973 255 | 10,000,0 00 | 10,000,0 00 | CHF 1.37 | Put | USD 84.2105 | Downwards to the next 4 digits | USD 80.00 | Downwards to the next 2 digits (0.01 | 0% | 20% | 5% | 100% | USDSOFR= | 0% | 8% | -4.50% | Open End | 10 | No |

| Series Number / ISIN Code | No. of Securitie s issued | No. of Securitie s | Issue Price per Security | Call / Put | Exercise Price | Capitalised Exercise Price Rounding Rule | Security Threshold on the Commence ment Date | Security Threshold Rounding Rule | Minimum Security Percentage | Maximum Security Percentage | Security Percentag e on the Commenc ement Date | Dividend Percentag e | Interbank Rate 1 Screen Page | Minimum Financing Rate Percentage | Maximum Financing Rate Percentage | Financing Rate Percentag e on the Commenc ement Date | Redemption Date | Parity | SPECIFIED SECURITIE S PURSUANT TO SECTION 871(m) |
|---------------------------------|---------------------------------|--------------------------|--------------------------------|---------------|-------------------|--|--|---|-----------------------------------|-----------------------------------|---|----------------------------|---------------------------------------|--|--|--|--------------------|--------|--|
| | | | | | | (0.0001 points) | | points) | | | | | | | | | | | |
| CH1427973 263 | 10,000,0 00 | 10,000,0 00 | CHF 1.19 | Put | USD 168.4211 | Downwards to the next 4 digits (0.0001 points) | USD 160.00 | Downwards to the next 2 digits (0.01 points) | 0% | 20% | 5% | 100% | USDSOFR= | 0% | 8% | -4.50% | Open End | 10 | No |
| CH1427973 271 | 10,000,0 00 | 10,000,0 00 | CHF 0.29 | Call | EUR 21.8182 | Upwards to the next 4 digits (0.0001 points) | EUR 24.00 | Upwards to the next 2 digits (0.01 points) | 0% | 20% | 10% | 100% | EURIBOR1 MD= | 0% | 8% | +4.50% | Open End | 10 | No |
| CH1427973 289 | 10,000,0 00 | 10,000,0 00 | CHF 0.39 | Put | EUR 28.8889 | Downwards to the next 4 digits (0.0001 points) | EUR 26.00 | Downwards to the next 2 digits (0.01 points) | 0% | 20% | 10% | 100% | EURIBOR1 MD= | 0% | 8% | -4.50% | Open End | 10 | No |
| CH1427973 297 | 10,000,0 00 | 10,000,0 00 | CHF 0.42 | Call | USD 27.2727 | Upwards to the next 4 digits (0.0001 points) | USD 30.00 | Upwards to the next 2 digits (0.01 points) | 0% | 20% | 10% | 100% | USDSOFR= | 0% | 8% | +4.50% | Open End | 10 | Yes |
| CH1427973 305 | 10,000,0 00 | 10,000,0 00 | CHF 0.62 | Call | EUR 51.9231 | Upwards to the next 4 digits (0.0001 points) | EUR 54.00 | Upwards to the next 2 digits (0.01 points) | 0% | 20% | 4% | 100% | EURIBOR1 MD= | 0% | 8% | +4.50% | Open End | 10 | No |
| CH1427973 313 | 10,000,0 00 | 10,000,0 00 | CHF 2.45 | Call | USD 148.1481 | Upwards to the next 4 digits (0.0001 points) | USD 160.00 | Upwards to the next 2 digits (0.01 points) | 0% | 20% | 8% | 100% | USDSOFR= | 0% | 8% | +4.50% | Open End | 10 | Yes |
| CH1427973 321 | 10,000,0 00 | 10,000,0 00 | CHF 0.81 | Put | EUR 51.5464 | Downwards to the next 4 digits (0.0001 points) | EUR 50.00 | Downwards to the next 2 digits (0.01 points) | 0% | 20% | 3% | 100% | EURIBOR1 MD= | 0% | 8% | -4.50% | Open End | 10 | No |

| Series Number / ISIN Code | No. of Securitie s issued | No. of Securitie s | Issue Price per Security | Call / Put | Exercise Price | Capitalised Exercise Price Rounding Rule | Security Threshold on the Commence ment Date | Security Threshold Rounding Rule | Minimum Security Percentage | Maximum Security Percentage | Security Percentag e on the Commenc ement Date | Dividend Percentag e | Interbank Rate 1 Screen Page | Minimum Financing Rate Percentage | Maximum Financing Rate Percentage | Financing Rate Percentag e on the Commenc ement Date | Redemption Date | Parity | SPECIFIED SECURITIE S PURSUANT TO SECTION 871(m) |
|---------------------------------|---------------------------------|--------------------------|--------------------------------|---------------|-------------------|--|--|---|-----------------------------------|-----------------------------------|---|----------------------------|---------------------------------------|--|--|--|--------------------|--------|--|
| CH1427973 339 | 10,000,0 00 | 10,000,0 00 | CHF 1.09 | Call | EUR 1,047.6190 | Upwards to the next 4 digits (0.0001 points) | EUR 1,100.00 | Upwards to the next 2 digits (0.01 points) | 0% | 20% | 5% | 100% | EURIBOR1 MD= | 0% | 8% | +4.50% | Open End | 100 | No |
| CH1427973 347 | 10,000,0 00 | 10,000,0 00 | CHF 0.22 | Call | EUR 28.8462 | Upwards to the next 4 digits (0.0001 points) | EUR 30.00 | Upwards to the next 2 digits (0.01 points) | 0% | 20% | 4% | 100% | EURIBOR1 MD= | 0% | 8% | +4.50% | Open End | 10 | No |
| CH1427973 354 | 10,000,0 00 | 10,000,0 00 | CHF 1 | Call | USD 636.3636 | Upwards to the next 4 digits (0.0001 points) | USD 700.00 | Upwards to the next 2 digits (0.01 points) | 0% | 20% | 10% | 100% | USDSOFR= | 0% | 8% | +4.50% | Open End | 100 | Yes |
| CH1427973 362 | 10,000,0 00 | 10,000,0 00 | CHF 0.46 | Put | EUR 52.6316 | Downwards to the next 4 digits (0.0001 points) | EUR 50.00 | Downwards to the next 2 digits (0.01 points) | 0% | 20% | 5% | 100% | EURIBOR1 MD= | 0% | 8% | -4.50% | Open End | 10 | No |
| CH1427973 370 | 10,000,0 00 | 10,000,0 00 | CHF 2.91 | Put | EUR 270.8333 | Downwards to the next 4 digits (0.0001 points) | EUR 260.00 | Downwards to the next 2 digits (0.01 points) | 0% | 20% | 4% | 100% | EURIBOR1 MD= | 0% | 8% | -4.50% | Open End | 10 | No |
| CH1427973 388 | 10,000,0 00 | 10,000,0 00 | CHF 0.23 | Put | CHF 21.0526 | Downwards to the next 4 digits (0.0001 points) | CHF 20.00 | Downwards to the next 2 digits (0.01 points) | 0% | 20% | 5% | 100% | SARON.S | 0% | 8% | -4.50% | Open End | 10 | No |
| CH1427973 396 | 10,000,0 00 | 10,000,0 00 | CHF 2.24 | Put | EUR 263.1579 | Downwards to the next 4 digits (0.0001 points) | EUR 250.00 | Downwards to the next 2 digits (0.01 points) | 0% | 20% | 5% | 100% | EURIBOR1 MD= | 0% | 8% | -4.50% | Open End | 10 | No |
| CH1427973 404 | 10,000,0 00 | 10,000,0 00 | CHF 5.21 | Put | USD 333.3333 | Downwards to the next 4 digits | USD 300.00 | Downwards to the next 2 digits (0.01 | 0% | 20% | 10% | 100% | USDSOFR= | 0% | 8% | -4.50% | Open End | 10 | No |

| Series Number / ISIN Code | No. of Securitie s issued | No. of Securitie s | Issue Price per Security | Call / Put | Exercise Price | Capitalised Exercise Price Rounding Rule | Security Threshold on the Commence ment Date | Security Threshold Rounding Rule | Minimum Security Percentage | Maximum Security Percentage | Security Percentag e on the Commenc ement Date | Dividend Percentag e | Interbank Rate 1 Screen Page | Minimum Financing Rate Percentage | Maximum Financing Rate Percentage | Financing Rate Percentag e on the Commenc ement Date | Redemption Date | Parity | SPECIFIED SECURITIE S PURSUANT TO SECTION 871(m) |
|---------------------------------|---------------------------------|--------------------------|--------------------------------|---------------|-------------------|--|--|---|-----------------------------------|-----------------------------------|---|----------------------------|---------------------------------------|--|--|--|--------------------|--------|--|
| | | | | | | (0.0001 points) | | points) | | | | | | | | | | | |
| CH1427973 412 | | 10,000,0 00 | CHF 0.76 | Put | CHF 44.4444 | Downwards to the next 4 digits (0.0001 points) | CHF 40.00 | Downwards to the next 2 digits (0.01 points) | 0% | 20% | 10% | 100% | SARON.S | 0% | 8% | -4.50% | Open End | 10 | No |
| CH1427973 420 | | 10,000,0 00 | CHF 1.40 | Call | EUR 95.2381 | Upwards to the next 4 digits (0.0001 points) | EUR 100.00 | Upwards to the next 2 digits (0.01 points) | 0% | 20% | 5% | 100% | EURIBOR1 MD= | 0% | 8% | +4.50% | Open End | 10 | No |
| CH1427973 438 | 10,000,0 00 | 10,000,0 00 | CHF 1.59 | Put | EUR 126.3158 | Downwards to the next 4 digits (0.0001 points) | EUR 120.00 | Downwards to the next 2 digits (0.01 points) | 0% | 20% | 5% | 100% | EURIBOR1 MD= | 0% | 8% | -4.50% | Open End | 10 | No |
| CH1427973 446 | | 10,000,0 00 | CHF 1.83 | Call | USD 72.7273 | Upwards to the next 4 digits (0.0001 points) | USD 80.00 | Upwards to the next 2 digits (0.01 points) | 0% | 20% | 10% | 100% | USDSOFR= | 0% | 8% | +4.50% | Open End | 10 | No |
| CH1427973 453 | | 10,000,0 00 | CHF 2.93 | Put | EUR 260.4167 | Downwards to the next 4 digits (0.0001 points) | EUR 250.00 | Downwards to the next 2 digits (0.01 points) | 0% | 20% | 4% | 100% | EURIBOR1 MD= | 0% | 8% | -4.50% | Open End | 10 | No |
| CH1427973 461 | 10,000,0 00 | 10,000,0 00 | CHF 0.64 | Call | EUR 33.3333 | Upwards to the next 4 digits (0.0001 points) | EUR 35.00 | Upwards to the next 2 digits (0.01 points) | 0% | 20% | 5% | 100% | EURIBOR1 MD= | 0% | 8% | +4.50% | Open End | 10 | No |
| CH1427973 479 | | 10,000,0 00 | CHF 2.88 | Put | CHF 305.2632 | Downwards to the next 4 digits (0.0001 points) | CHF 290.00 | 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 | No. of Securitie s issued | No. of Securitie s | Issue Price per Security | Call / Put | Exercise Price | Capitalised Exercise Price Rounding Rule | Security Threshold on the Commence ment Date | Security Threshold Rounding Rule | Minimum Security Percentage | Maximum Security Percentage | Security Percentag e on the Commenc ement Date | Dividend Percentag e | Interbank Rate 1 Screen Page | Minimum Financing Rate Percentage | Maximum Financing Rate Percentage | Financing Rate Percentag e on the Commenc ement Date | Redemption Date | Parity | SPECIFIED SECURITIE S PURSUANT TO SECTION 871(m) |
|---------------------------------|---------------------------------|--------------------------|--------------------------------|---------------|-------------------|--|--|---|-----------------------------------|-----------------------------------|---|----------------------------|---------------------------------------|--|--|--|--------------------|--------|--|
| CH1427973 487 | | 10,000,0 00 | CHF 0.31 | Call | CHF 19.0476 | Upwards to the next 4 digits (0.0001 points) | CHF 20.00 | Upwards to the next 2 digits (0.01 points) | 0% | 20% | 5% | 100% | SARON.S | 0% | 8% | +4.50% | Open End | 10 | No |
| CH1427973 495 | 10,000,0 00 | 10,000,0 00 | CHF 2.17 | Put | USD 126.3158 | Downwards to the next 4 digits (0.0001 points) | USD 120.00 | Downwards to the next 2 digits (0.01 points) | 0% | 20% | 5% | 100% | USDSOFR= | 0% | 8% | -4.50% | Open End | 10 | No |
| CH1427973 503 | 10,000,0 00 | 10,000,0 00 | CHF 2.14 | Call | EUR 9.7087 | Upwards to the next 4 digits (0.0001 points) | EUR 10.00 | Upwards to the next 2 digits (0.01 points) | 0% | 20% | 3% | 100% | EURIBOR1 MD= | 0% | 8% | +4.50% | Open End | 1 | No |
| CH1427973 511 | 10,000,0 00 | 10,000,0 00 | CHF 0.40 | Call | USD 32.7273 | Upwards to the next 4 digits (0.0001 points) | USD 36.00 | Upwards to the next 2 digits (0.01 points) | 0% | 20% | 10% | 100% | USDSOFR= | 0% | 8% | +4.50% | Open End | 10 | Yes |
| CH1427973 529 | 10,000,0 00 | 10,000,0 00 | CHF 0.54 | Put | USD 43.3333 | Downwards to the next 4 digits (0.0001 points) | USD 39.00 | Downwards to the next 2 digits (0.01 points) | 0% | 20% | 10% | 100% | USDSOFR= | 0% | 8% | -4.50% | Open End | 10 | No |
| CH1427973 537 | 10,000,0 00 | 10,000,0 00 | CHF 1.27 | Put | CHF 157.8947 | Downwards to the next 4 digits (0.0001 points) | CHF 150.00 | Downwards to the next 2 digits (0.01 points) | 0% | 20% | 5% | 100% | SARON.S | 0% | 8% | -4.50% | Open End | 10 | No |
| CH1427973 545 | 10,000,0 00 | 10,000,0 00 | CHF 0.39 | Call | CHF 495.2381 | Upwards to the next 4 digits (0.0001 points) | CHF 520.00 | Upwards to the next 2 digits (0.01 points) | 0% | 20% | 5% | 100% | SARON.S | 0% | 8% | +4.50% | Open End | 100 | No |
| CH1427973 552 | 10,000,0 00 | 10,000,0 00 | CHF 3.34 | Put | USD 210.5263 | Downwards to the next 4 digits | USD 200.00 | Downwards to the next 2 digits (0.01 | 0% | 20% | 5% | 100% | USDSOFR= | 0% | 8% | -4.50% | Open End | 10 | No |

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|---------------------------------|---------------------------------|--------------------------|--------------------------------|---------------|-------------------|--|--|---|-----------------------------------|-----------------------------------|---|----------------------------|---------------------------------------|--|--|--|--------------------|--------|--|
| | | | | | | (0.0001 points) | | points) | | | | | | | | | | | |
| CH1427973 560 | 10,000,0 00 | 10,000,0 00 | CHF 0.35 | 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 | 100 | No |
| CH1427973 578 | 10,000,0 00 | 10,000,0 00 | CHF 0.44 | Put | CHF 231.5789 | Downwards to the next 4 digits (0.0001 points) | CHF 220.00 | Downwards to the next 2 digits (0.01 points) | 0% | 20% | 5% | 100% | SARON.S | 0% | 8% | -4.50% | Open End | 100 | No |
| CH1427973 586 | 10,000,0 00 | 10,000,0 00 | CHF 1.55 | Call | USD 211.4286 | Upwards to the next 4 digits (0.0001 points) | USD 222.00 | Upwards to the next 2 digits (0.01 points) | 0% | 20% | 5% | 100% | USDSOFR= | 0% | 8% | +5% | Open End | 10 | Yes |
| CH1427973 594 | 10,000,0 00 | 10,000,0 00 | CHF 1.38 | Call | USD 213.3333 | Upwards to the next 4 digits (0.0001 points) | USD 224.00 | Upwards to the next 2 digits (0.01 points) | 0% | 20% | 5% | 100% | USDSOFR= | 0% | 8% | +5% | Open End | 10 | Yes |
| CH1427973 602 | 10,000,0 00 | 10,000,0 00 | CHF 1.21 | Call | USD 215.2381 | Upwards to the next 4 digits (0.0001 points) | USD 226.00 | Upwards to the next 2 digits (0.01 points) | 0% | 20% | 5% | 100% | USDSOFR= | 0% | 8% | +5% | Open End | 10 | Yes |
| CH1427973 610 | 10,000,0 00 | 10,000,0 00 | CHF 1.34 | Put | USD 244.2105 | Downwards to the next 4 digits (0.0001 points) | USD 232.00 | Downwards to the next 2 digits (0.01 points) | 0% | 20% | 5% | 100% | USDSOFR= | 0% | 8% | -7% | Open End | 10 | No |
| CH1427973 628 | 10,000,0 00 | 10,000,0 00 | CHF 1.53 | Put | USD 246.3158 | Downwards to the next 4 digits (0.0001 points) | USD 234.00 | Downwards to the next 2 digits (0.01 points) | 0% | 20% | 5% | 100% | USDSOFR= | 0% | 8% | -7% | Open End | 10 | No |

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|---------------------------------|---------------------------------|--------------------------|--------------------------------|---------------|-------------------|--|--|---|-----------------------------------|-----------------------------------|---|----------------------------|---------------------------------------|--|--|--|--------------------|--------|--|
| CH1427973 636 | | 10,000,0 00 | CHF 1.71 | Put | USD 248.4211 | Downwards to the next 4 digits (0.0001 points) | USD 236.00 | Downwards to the next 2 digits (0.01 points) | 0% | 20% | 5% | 100% | USDSOFR= | 0% | 8% | -7% | Open End | 10 | No |
| CH1427973 644 | 10,000,0 00 | 10,000,0 00 | CHF 1.90 | Put | USD 250.5263 | Downwards to the next 4 digits (0.0001 points) | USD 238.00 | Downwards to the next 2 digits (0.01 points) | 0% | 20% | 5% | 100% | USDSOFR= | 0% | 8% | -7% | Open End | 10 | No |
| CH1427973 651 | 10,000,0 00 | 10,000,0 00 | CHF 2.08 | 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% | -7% | Open End | 10 | No |
| CH1427973 669 | 10,000,0 00 | 10,000,0 00 | CHF 2.55 | Put | USD 257.8947 | Downwards to the next 4 digits (0.0001 points) | USD 245.00 | Downwards to the next 2 digits (0.01 points) | 0% | 20% | 5% | 100% | USDSOFR= | 0% | 8% | -7% | Open End | 10 | No |
| CH1427973 677 | 10,000,0 00 | 10,000,0 00 | CHF 3.01 | Put | USD 263.1579 | Downwards to the next 4 digits (0.0001 points) | USD 250.00 | Downwards to the next 2 digits (0.01 points) | 0% | 20% | 5% | 100% | USDSOFR= | 0% | 8% | -7% | Open End | 10 | No |
| CH1427973 685 | 10,000,0 00 | 10,000,0 00 | CHF 3.47 | Put | USD 268.4211 | Downwards to the next 4 digits (0.0001 points) | USD 255.00 | Downwards to the next 2 digits (0.01 points) | 0% | 20% | 5% | 100% | USDSOFR= | 0% | 8% | -7% | Open End | 10 | No |
| CH1427973 693 | | 10,000,0 00 | CHF 3.94 | Put | USD 273.6842 | Downwards to the next 4 digits (0.0001 points) | USD 260.00 | Downwards to the next 2 digits (0.01 points) | 0% | 20% | 5% | 100% | USDSOFR= | 0% | 8% | -7% | Open End | 10 | No |
| CH1427973 701 | 10,000,0 00 | 10,000,0 00 | CHF 4.40 | Put | USD 278.9474 | Downwards to the next 4 digits | USD 265.00 | Downwards to the next 2 digits (0.01 | 0% | 20% | 5% | 100% | USDSOFR= | 0% | 8% | -7% | Open End | 10 | No |

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|---------------------------------|---------------------------------|--------------------------|--------------------------------|---------------|-------------------|--|--|---|-----------------------------------|-----------------------------------|---|----------------------------|---------------------------------------|--|--|--|--------------------|--------|--|
| | | | | | | (0.0001 points) | | points) | | | | | | | | | | | |
| CH1427973 719 | 10,000,0 00 | 10,000,0 00 | CHF 1.28 | Call | EUR 43.6893 | Upwards to the next 4 digits (0.0001 points) | EUR 45.00 | Upwards to the next 2 digits (0.01 points) | 0% | 20% | 3% | 100% | EURIBOR1 MD= | 0% | 8% | +4.50% | Open End | 10 | No |
| CH1427973 727 | 10,000,0 00 | 10,000,0 00 | CHF 0.69 | Call | EUR 28.5714 | Upwards to the next 4 digits (0.0001 points) | EUR 30.00 | Upwards to the next 2 digits (0.01 points) | 0% | 20% | 5% | 100% | EURIBOR1 MD= | 0% | 8% | +4.50% | Open End | 10 | No |
| CH1427973 735 | 10,000,0 00 | 10,000,0 00 | CHF 0.61 | Put | EUR 42.1053 | Downwards to the next 4 digits (0.0001 points) | EUR 40.00 | Downwards to the next 2 digits (0.01 points) | 0% | 20% | 5% | 100% | EURIBOR1 MD= | 0% | 8% | -4.50% | Open End | 10 | No |
| CH1427973 743 | 10,000,0 00 | 10,000,0 00 | CHF 1.75 | Put | CHF 29.8969 | Downwards to the next 4 digits (0.0001 points) | CHF 29.00 | Downwards to the next 2 digits (0.01 points) | 0% | 20% | 3% | 100% | SARON.S | 0% | 8% | -4.50% | Open End | 1 | No |
| CH1427973 750 | 10,000,0 00 | 10,000,0 00 | CHF 0.83 | Call | USD 63.6364 | Upwards to the next 4 digits (0.0001 points) | USD 70.00 | Upwards to the next 2 digits (0.01 points) | 0% | 20% | 10% | 100% | USDSOFR= | 0% | 8% | +5% | Open End | 10 | Yes |
| CH1427973 768 | 10,000,0 00 | 10,000,0 00 | CHF 1.39 | Put | USD 88.8889 | Downwards to the next 4 digits (0.0001 points) | USD 80.00 | Downwards to the next 2 digits (0.01 points) | 0% | 20% | 10% | 100% | USDSOFR= | 0% | 8% | -5% | Open End | 10 | No |
| CH1427973 776 | 10,000,0 00 | 10,000,0 00 | CHF 3.78 | Call | EUR 47.6190 | Upwards to the next 4 digits (0.0001 points) | EUR 50.00 | Upwards to the next 2 digits (0.01 points) | 0% | 20% | 5% | 100% | EURIBOR1 MD= | 0% | 8% | +4.50% | Open End | 1 | No |

| Series Number / ISIN Code | No. of Securitie s issued | No. of Securitie s | Issue Price per Security | Call / Put | Exercise Price | Capitalised Exercise Price Rounding Rule | Security Threshold on the Commence ment Date | Security Threshold Rounding Rule | Minimum Security Percentage | Maximum Security Percentage | Security Percentag e on the Commenc ement Date | Dividend Percentag e | Interbank Rate 1 Screen Page | Minimum Financing Rate Percentage | Maximum Financing Rate Percentage | Financing Rate Percentag e on the Commenc ement Date | Redemption Date | Parity | SPECIFIED SECURITIE S PURSUANT TO SECTION 871(m) |
|---------------------------------|---------------------------------|--------------------------|--------------------------------|---------------|-------------------|--|--|---|-----------------------------------|-----------------------------------|---|----------------------------|---------------------------------------|--|--|--|--------------------|--------|--|
| CH1427973 784 | 10,000,0 00 | 10,000,0 00 | CHF 11.14 | Put | EUR 63.1579 | Downwards to the next 4 digits (0.0001 points) | EUR 60.00 | Downwards to the next 2 digits (0.01 points) | 0% | 20% | 5% | 100% | EURIBOR1 MD= | 0% | 8% | -4.50% | Open End | 1 | No |
| CH1427973 792 | 10,000,0 00 | 10,000,0 00 | CHF 2.42 | Call | USD 314.2857 | Upwards to the next 4 digits (0.0001 points) | USD 330.00 | Upwards to the next 2 digits (0.01 points) | 0% | 20% | 5% | 100% | USDSOFR= | 0% | 8% | +4.50% | Open End | 10 | Yes |
| CH1427973 800 | 10,000,0 00 | 10,000,0 00 | CHF 3.28 | Put | USD 378.9474 | Downwards to the next 4 digits (0.0001 points) | USD 360.00 | Downwards to the next 2 digits (0.01 points) | 0% | 20% | 5% | 100% | USDSOFR= | 0% | 8% | -4.50% | Open End | 10 | No |
| CH1427973 818 | 10,000,0 00 | 10,000,0 00 | CHF 0.52 | Put | EUR 31.5789 | Downwards to the next 4 digits (0.0001 points) | EUR 30.00 | Downwards to the next 2 digits (0.01 points) | 0% | 20% | 5% | 100% | EURIBOR1 MD= | 0% | 8% | -4.50% | Open End | 10 | No |
| CH1427973 826 | 10,000,0 00 | 10,000,0 00 | CHF 1.99 | Call | EUR 95.2381 | Upwards to the next 4 digits (0.0001 points) | EUR 100.00 | Upwards to the next 2 digits (0.01 points) | 0% | 20% | 5% | 100% | EURIBOR1 MD= | 0% | 8% | +4.50% | Open End | 10 | No |
| CH1427973 834 | 10,000,0 00 | 10,000,0 00 | CHF 0.08 | Call | GBp 66.6667 | Upwards to the next 4 digits (0.0001 points) | GBp 70.00 | Upwards to the next 2 digits (0.01 points) | 0% | 20% | 5% | 100% | SONIAOSR = | 0% | 8% | +4.50% | Open End | 1 | No |
| CH1427973 842 | 10,000,0 00 | 10,000,0 00 | CHF 1.51 | Call | EUR 97.0874 | Upwards to the next 4 digits (0.0001 points) | EUR 100.00 | Upwards to the next 2 digits (0.01 points) | 0% | 20% | 3% | 100% | EURIBOR1 MD= | 0% | 8% | +4.50% | Open End | 10 | No |
| CH1427973 859 | 10,000,0 00 | 10,000,0 00 | CHF 1.05 | Put | EUR 123.7113 | Downwards to the next 4 digits | EUR 120.00 | Downwards to the next 2 digits (0.01 | 0% | 20% | 3% | 100% | EURIBOR1 MD= | 0% | 8% | -4.50% | Open End | 10 | No |

| Series Number / ISIN Code | No. of Securitie s issued | No. of Securitie s | Issue Price per Security | Call / Put | Exercise Price | Capitalised Exercise Price Rounding Rule | Security Threshold on the Commence ment Date | Security Threshold Rounding Rule | Minimum Security Percentage | Maximum Security Percentage | Security Percentag e on the Commenc ement Date | Dividend Percentag e | Interbank Rate 1 Screen Page | Minimum Financing Rate Percentage | Maximum Financing Rate Percentage | Financing Rate Percentag e on the Commenc ement Date | Redemption Date | Parity | SPECIFIED SECURITIE S PURSUANT TO SECTION 871(m) |
|---------------------------------|---------------------------------|--------------------------|--------------------------------|---------------|-------------------|--|--|---|-----------------------------------|-----------------------------------|---|----------------------------|---------------------------------------|--|--|--|--------------------|--------|--|
| | | | | | | (0.0001 points) | | points) | | | | | | | | | | | |
| CH1427973 867 | 10,000,0 00 | 10,000,0 00 | CHF 0.54 | Put | CHF 72.1649 | Downwards to the next 4 digits (0.0001 points) | CHF 70.00 | Downwards to the next 2 digits (0.01 points) | 0% | 20% | 3% | 100% | SARON.S | 0% | 8% | -4.50% | Open End | 20 | No |
| CH1427973 875 | 10,000,0 00 | 10,000,0 00 | CHF 1.15 | Call | EUR 65.4206 | Upwards to the next 4 digits (0.0001 points) | EUR 70.00 | Upwards to the next 2 digits (0.01 points) | 0% | 20% | 7% | 100% | EURIBOR1 MD= | 0% | 8% | +4.50% | Open End | 10 | No |
| CH1427973 883 | 10,000,0 00 | 10,000,0 00 | CHF 1.79 | Put | USD 107.5269 | Downwards to the next 4 digits (0.0001 points) | USD 100.00 | Downwards to the next 2 digits (0.01 points) | 0% | 20% | 7% | 100% | USDSOFR= | 0% | 8% | -4.50% | Open End | 10 | No |
| CH1427973 891 | 10,000,0 00 | 10,000,0 00 | CHF 1.73 | Call | GBp 747.6636 | Upwards to the next 4 digits (0.0001 points) | GBp 800.00 | Upwards to the next 2 digits (0.01 points) | 0% | 20% | 7% | 100% | SONIAOSR = | 0% | 8% | +4.50% | Open End | 1 | No |
| CH1427973 909 | 10,000,0 00 | 10,000,0 00 | CHF 0.52 | Put | EUR 36.8421 | Downwards to the next 4 digits (0.0001 points) | EUR 35.00 | Downwards to the next 2 digits (0.01 points) | 0% | 20% | 5% | 100% | EURIBOR1 MD= | 0% | 8% | -4.50% | Open End | 10 | No |
| CH1427973 917 | 10,000,0 00 | 10,000,0 00 | CHF 1.26 | Call | USD 59.0909 | Upwards to the next 4 digits (0.0001 points) | USD 65.00 | Upwards to the next 2 digits (0.01 points) | 0% | 20% | 10% | 100% | USDSOFR= | 0% | 8% | +4.50% | Open End | 10 | Yes |
| CH1427973 925 | 10,000,0 00 | 10,000,0 00 | CHF 0.69 | Call | CHF 604.6512 | Upwards to the next 4 digits (0.0001 points) | CHF 650.00 | Upwards to the next 2 digits (0.01 points) | 0% | 20% | 7.50% | 100% | SARON.S | 0% | 8% | +4.50% | Open End | 100 | No |

| Series Number / ISIN Code | No. of Securitie s issued | No. of Securitie s | Issue Price per Security | Call / Put | Exercise Price | Capitalised Exercise Price Rounding Rule | Security Threshold on the Commence ment Date | Security Threshold Rounding Rule | Minimum Security Percentage | Maximum Security Percentage | Security Percentag e on the Commenc ement Date | Dividend Percentag e | Interbank Rate 1 Screen Page | Minimum Financing Rate Percentage | Maximum Financing Rate Percentage | Financing Rate Percentag e on the Commenc ement Date | | | SPECIFIED SECURITIE S PURSUANT TO SECTION 871(m) |
|---------------------------------|---------------------------------|--------------------------|--------------------------------|---------------|-------------------|--|--|---|-----------------------------------|-----------------------------------|---|----------------------------|---------------------------------------|--|--|--|----------|---|--|
| | 10,000,0 00 | 00 | CHF 1.65 | Call | | Upwards to the next 4 digits (0.0001 points) | EUR 7.00 | Upwards to the next 2 digits (0.01 points) | 0% | 20% | 4% | 100% | EURIBOR1 MD= | 0% | 8% | +4.50% | Open End | 1 | No |

| Series Number / ISIN Code | Valoren Code | Type of Share | Share Company / Share | Share Currency | ISIN of Share | Reuters Code of Share | Share Company Website | Exchange | Exchange Website | Business Day Centre | Settleme nt Currency |
|------------------------------|-----------------|---------------|--|-------------------|------------------|--------------------------|--|-----------------------------------|-----------------------------|---------------------------|----------------------------|
| CH1427972950 | 14279729 5 | Ordinary | Johnson & Johnson | USD | US478160104 6 | JNJ.N | www.jnj.com | New York Stock Exchange (NYSE) | www.nyse.com | Zurich | CHF |
| CH1427972968 | 14279729 6 | Registered | Julius Baer Group Ltd | CHF | CH010248496 8 | BAER.S | www.juliusbaer.com | SIX Swiss Exchange AG | www.six-group.com | Zurich | CHF |
| CH1427972976 | 14279729 7 | Ordinary | Just Eat Takeaway.com NV | EUR | NL001201570 5 | TKWY.AS | <u>corporate.takeaway.co</u> <u>m</u> | Euronext Amsterdam | www.euronext.com | Zurich | CHF |
| CH1427972984 | 14279729 8 | Registered | K+S AG | EUR | DE000KSAG8 88 | SDFGn.DE | www.k-plus-s.com | Deutsche Börse AG | www.deutsche- boerse.com | Zurich | CHF |
| CH1427972992 | 14279729 9 | Ordinary | Kering SA | EUR | FR000012148 5 | PRTP.PA | www.kering.com | Euronext Paris | www.euronext.com | Zurich | CHF |
| CH1427973008 | 14279730 0 | Registered | Kuehne + Nagel International AG | | CH002523886 3 | KNIN.S | <u>home.kuehne-</u> nagel.com | SIX Swiss Exchange AG | www.six-group.com | Zurich | CHF |
| CH1427973024 | 14279730 2 | Ordinary | LVMH Moet Hennessy - Louis Vuitton SE | EUR | FR000012101 4 | LVMH.PA | www.lvmh.fr | Euronext Paris | www.euronext.com | Zurich | CHF |
| CH1427973032 | 14279730 3 | Registered | Lonza Group AG | CHF | CH001384101 7 | LONN.S | www.lonzagroup.com | SIX Swiss Exchange AG | www.six-group.com | Zurich | CHF |
| CH1427973040 | 14279730 4 | Registered | Deutsche Lufthansa AG | EUR | DE000823212 5 | LHAG.DE | www.lufthansagroup.co m | Deutsche Börse AG | www.deutsche- boerse.com | Zurich | CHF |
| CH1427973057 | 14279730 | Ordinary | Merck KGaA | EUR | DE000659990 | MRCG.DE | www.merck.de | Deutsche Börse AG | www.deutsche- | Zurich | CHF |

| Series Number / ISIN Code | Valoren Code | Type of Share | Share Company / Share | Share Currency | ISIN of Share | Reuters Code of Share | Share Company Website | Exchange | Exchange Website | Business Day Centre | Settleme nt Currency |
|------------------------------|-----------------|---------------|--|-------------------|------------------|--------------------------|--------------------------|-----------------------------------|-----------------------------|---------------------------|----------------------------|
| | 5 | | | | 5 | | | | boerse.com | | |
| CH1427973065 | 14279730 6 | Ordinary | Merck KGaA | EUR | DE000659990 5 | MRCG.DE | www.merck.de | Deutsche Börse AG | www.deutsche- boerse.com | Zurich | CHF |
| CH1427973073 | 14279730 7 | Ordinary | Micron Technology Inc | USD | US595112103 8 | MU.OQ | www.micron.com | NASDAQ GS | www.nasdaq.com | Zurich | CHF |
| CH1427973081 | 14279730 8 | Ordinary | MTU Aero Engines AG | EUR | DE000A0D9P T0 | MTXGn.DE | www.mtu.de | Deutsche Börse AG | www.deutsche- boerse.com | Zurich | CHF |
| CH1427973099 | 14279730 9 | Ordinary | McDonald's Corp | USD | US580135101 7 | MCD.N | www.mcdonalds.com | New York Stock Exchange (NYSE) | www.nyse.com | Zurich | CHF |
| CH1427973107 | 14279731 0 | Class A | Meta Platforms Inc | USD | US30303M10 27 | META.OQ | www.investor.fb.com | NASDAQ GS | www.nasdaq.com | Zurich | CHF |
| CH1427973115 | 14279731 1 | Ordinary | Microsoft Corp | USD | US594918104 5 | MSFT.OQ | www.microsoft.com | NASDAQ GS | www.nasdaq.com | Zurich | CHF |
| CH1427973123 | 14279731 2 | Ordinary | Moncler SpA | EUR | IT0004965148 | MONC.MI | www.monclergroup.co m | Borsa Italiana (MTA) | www.borsaitaliana.it | Zurich | CHF |
| CH1427973131 | 14279731 3 | Registered | Münchener Rückversicheru ngs- Gesellschaft Aktiengesellsch aft in München | EUR | DE000843002 6 | MUVGn.DE | www.munichre.com | Deutsche Börse AG | www.deutsche- boerse.com | Zurich | CHF |
| CH1427973149 | 14279731 4 | Ordinary | Netflix Inc | USD | US64110L106 1 | NFLX.OQ | www.netflix.com | NASDAQ GS | www.nasdaq.com | Zurich | CHF |
| CH1427973156 | 14279731 5 | Class B | NIKE Inc | USD | US654106103 1 | NKE.N | www.nike.com | New York Stock Exchange (NYSE) | www.nyse.com | Zurich | CHF |
| CH1427973164 | 14279731 6 | Class B | NIKE Inc | USD | US654106103 1 | NKE.N | www.nike.com | New York Stock Exchange (NYSE) | www.nyse.com | Zurich | CHF |
| CH1427973172 | 14279731 7 | Registered | Novartis AG | CHF | CH001200526 7 | NOVN.S | www.novartis.com | SIX Swiss Exchange AG | www.six-group.com | Zurich | CHF |
| CH1427973180 | 14279731 8 | Class B | Novo Nordisk A/S | DKK | DK006249833 3 | NOVOb.CO | www.novonordisk.com | NASDAQ Copenhagen A/S | www.nasdaqomxnordic .com | Zurich | CHF |
| CH1427973198 | 14279731 9 | Class B | Novo Nordisk A/S | DKK | DK006249833 3 | NOVOb.CO | www.novonordisk.com | NASDAQ Copenhagen A/S | www.nasdaqomxnordic .com | Zurich | CHF |
| CH1427973206 | 14279732 0 | Ordinary | NVIDIA Corp | USD | US67066G104 0 | NVDA.OQ | www.nvidia.com | NASDAQ GS | www.nasdaq.com | Zurich | CHF |
| CH1427973214 | 14279732 1 | Ordinary | NVIDIA Corp | USD | US67066G104 0 | NVDA.OQ | www.nvidia.com | NASDAQ GS | www.nasdaq.com | Zurich | CHF |

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|------------------------------|-----------------|---------------|--------------------------------------|-------------------|------------------|--------------------------|--------------------------|-----------------------------------|-----------------------------|---------------------------|----------------------------|
| CH1427973222 | 14279732 2 | Ordinary | Oracle Corp | USD | US68389X105 4 | ORCL.N | www.oracle.com | New York Stock Exchange (NYSE) | www.nyse.com | Zurich | CHF |
| CH1427973230 | 14279732 3 | Class A | Palantir Technologies Inc | USD | US69608A108 8 | PLTR.OQ | www.palantir.com | NASDAQ GS | www.nasdaq.com | Zurich | CHF |
| CH1427973248 | 14279732 4 | Ordinary | PayPal Holdings Inc | USD | US70450Y103 8 | PYPL.OQ | www.paypal.com | NASDAQ GS | www.nasdaq.com | Zurich | CHF |
| CH1427973255 | 14279732 5 | Ordinary | PayPal Holdings Inc | USD | US70450Y103 8 | PYPL.OQ | www.paypal.com | NASDAQ GS | www.nasdaq.com | Zurich | CHF |
| CH1427973263 | 14279732 6 | Ordinary | PepsiCo Inc | USD | US713448108 1 | PEP.OQ | www.pepsico.com | NASDAQ GS | www.nasdaq.com | Zurich | CHF |
| CH1427973271 | 14279732 7 | Ordinary | Koninklijke Philips NV | EUR | NL000000953 8 | PHG.AS | www.philips.com | Euronext Amsterdam | www.euronext.com | Zurich | CHF |
| CH1427973289 | 14279732 8 | Ordinary | Koninklijke Philips NV | EUR | NL000000953 8 | PHG.AS | www.philips.com | Euronext Amsterdam | www.euronext.com | Zurich | CHF |
| CH1427973297 | 14279732 9 | Class A | Pinterest Inc | USD | US72352L106 1 | PINS.N | www.pinterest.com | New York Stock Exchange (NYSE) | www.nyse.com | Zurich | CHF |
| CH1427973305 | 14279733 0 | Preferred | Dr. Ing. h.c. F. Porsche AG | EUR | DE000PAG91 13 | P911_p.DE | www.porsche.com | Deutsche Börse AG | www.deutsche- boerse.com | Zurich | CHF |
| CH1427973313 | 14279733 1 | Ordinary | The Procter & Gamble Co | USD | US742718109 1 | PG.N | www.pg.com | New York Stock Exchange (NYSE) | www.nyse.com | Zurich | CHF |
| CH1427973321 | 14279733 2 | Ordinary | Prosus NV | EUR | NL001365478 3 | PRX.AS | www.naspers.com | Euronext Amsterdam | www.euronext.com | Zurich | CHF |
| CH1427973339 | 14279733 3 | Ordinary | Rheinmetall AG | EUR | DE000703000 9 | RHMG.DE | www.rheinmetall.de | Deutsche Börse AG | www.deutsche- boerse.com | Zurich | CHF |
| CH1427973347 | 14279733 4 | Ordinary | RWE AG | EUR | DE000703712 9 | RWEG.DE | www.rwe.de | Deutsche Börse AG | www.deutsche- boerse.com | Zurich | CHF |
| CH1427973354 | 14279733 5 | Ordinary | Regeneron Pharmaceutical s Inc | USD | US75886F107 5 | REGN.OQ | www.regeneron.com | NASDAQ GS | www.nasdaq.com | Zurich | CHF |
| CH1427973362 | 14279733 6 | Ordinary | Renault SA | EUR | FR000013190 6 | RENA.PA | www.renault.com | Euronext Paris | www.euronext.com | Zurich | CHF |
| CH1427973370 | 14279733 7 | Ordinary | SAP SE | EUR | DE000716460 0 | SAPG.DE | www.sap.de | Deutsche Börse AG | www.deutsche- boerse.com | Zurich | CHF |
| CH1427973388 | 14279733 8 | Registered | SIG Group AG | CHF | CH043537795 4 | SIGNC.S | www.sig.biz | SIX Swiss Exchange AG | www.six-group.com | Zurich | CHF |
| CH1427973396 | 14279733 | Ordinary | Safran SA | EUR | FR000007327 | SAF.PA | www.safran-group.com | Euronext Paris | www.euronext.com | Zurich | CHF |

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|------------------------------|-----------------|---------------|---|-------------------|------------------|--------------------------|-----------------------------|-----------------------------------|-----------------------------|---------------------------|----------------------------|
| | 9 | | | | 2 | | | | | | |
| CH1427973404 | 14279734 0 | Ordinary | Salesforce Inc | USD | US79466L302 4 | CRM.N | www.salesforce.com | New York Stock Exchange (NYSE) | www.nyse.com | Zurich | CHF |
| CH1427973412 | 14279734 1 | Ordinary | Sandoz Group AG | CHF | CH124359842 7 | SDZ.S | www.sandoz.com | SIX Swiss Exchange AG | www.six-group.com | Zurich | CHF |
| CH1427973420 | 14279734 2 | Ordinary | Sanofi | EUR | FR000012057 8 | SASY.PA | www.sanofi.com | Euronext Paris | www.euronext.com | Zurich | CHF |
| CH1427973438 | 14279734 3 | Ordinary | Sanofi | EUR | FR000012057 8 | SASY.PA | www.sanofi.com | Euronext Paris | www.euronext.com | Zurich | CHF |
| CH1427973446 | 14279734 4 | Class A | Shopify Inc | USD | CA82509L107 6 | SHOP.N | www.shopify.com | New York Stock Exchange (NYSE) | www.nyse.com | Zurich | CHF |
| CH1427973453 | 14279734 5 | Registered | Siemens AG | EUR | DE000723610 1 | SIEGn.DE | www.siemens.de | Deutsche Börse AG | www.deutsche- boerse.com | Zurich | CHF |
| CH1427973461 | 14279734 6 | Ordinary | Societe Generale SA | EUR | FR000013080 9 | SOGN.PA | www.societegenerale.c om | Euronext Paris | www.euronext.com | Zurich | CHF |
| CH1427973479 | 14279734 7 | Registered | Sonova Holding AG | CHF | CH001254978 5 | SOON.S | www.sonova.com | SIX Swiss Exchange AG | www.six-group.com | Zurich | CHF |
| CH1427973487 | 14279734 8 | Registered | Stadler Rail AG | CHF | CH000217818 1 | SRAIL.S | www.stadlerrail.com | SIX Swiss Exchange AG | www.six-group.com | Zurich | CHF |
| CH1427973495 | 14279734 9 | Ordinary | Starbucks Corp | USD | US855244109 4 | SBUX.OQ | www.starbucks.com | NASDAQ GS | www.nasdaq.com | Zurich | CHF |
| CH1427973503 | 14279735 0 | Ordinary | Stellantis NV | EUR | NL00150001Q 9 | STLAM.MI | www.stellantis.com | Borsa Italiana (MTA) | www.borsaitaliana.it | Zurich | CHF |
| CH1427973511 | 14279735 1 | Ordinary | Super Micro Computer Inc | USD | US86800U302 3 | SMCI.OQ | www.supermicro.com | NASDAQ GS | www.nasdaq.com | Zurich | CHF |
| CH1427973529 | 14279735 2 | Ordinary | Super Micro Computer Inc | USD | US86800U302 3 | SMCI.OQ | www.supermicro.com | NASDAQ GS | www.nasdaq.com | Zurich | CHF |
| CH1427973537 | 14279735 3 | Registered | Swiss Re AG | CHF | CH012688156 1 | SRENH.S | www.swissre.com | SIX Swiss Exchange AG | www.six-group.com | Zurich | CHF |
| CH1427973545 | 14279735 4 | Registered | Swisscom AG | CHF | CH000874251 9 | SCMN.S | www.swisscom.ch | SIX Swiss Exchange AG | www.six-group.com | Zurich | CHF |
| CH1427973552 | 14279735 5 | ADR | Taiwan Semiconductor Manufacturing Company Ltd | USD | US874039100 3 | TSM.N | www.tsmc.com | New York Stock Exchange (NYSE) | www.nyse.com | Zurich | CHF |
| CH1427973560 | 14279735 6 | Registered | Tecan Group AG | CHF | CH001210019 1 | TECN.S | www.tecan.com | SIX Swiss Exchange AG | www.six-group.com | Zurich | CHF |

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|------------------------------|-----------------|---------------|-----------------------------|-------------------|------------------|--------------------------|--------------------------|-----------------------|-----------------------------|---------------------------|----------------------------|
| CH1427973578 | 14279735 7 | Registered | Tecan Group AG | CHF | CH001210019 1 | TECN.S | www.tecan.com | SIX Swiss Exchange AG | www.six-group.com | Zurich | CHF |
| CH1427973586 | 14279735 8 | Ordinary | Tesla Inc | USD | US88160R101 4 | TSLA.OQ | www.tesla.com | NASDAQ GS | www.nasdaq.com | Zurich | CHF |
| CH1427973594 | 14279735 9 | Ordinary | Tesla Inc | USD | US88160R101 4 | TSLA.OQ | www.tesla.com | NASDAQ GS | www.nasdaq.com | Zurich | CHF |
| CH1427973602 | 14279736 0 | Ordinary | Tesla Inc | USD | US88160R101 4 | TSLA.OQ | www.tesla.com | NASDAQ GS | www.nasdaq.com | Zurich | CHF |
| CH1427973610 | 14279736 1 | Ordinary | Tesla Inc | USD | US88160R101 4 | TSLA.OQ | www.tesla.com | NASDAQ GS | www.nasdaq.com | Zurich | CHF |
| CH1427973628 | 14279736 2 | Ordinary | Tesla Inc | USD | US88160R101 4 | TSLA.OQ | www.tesla.com | NASDAQ GS | www.nasdaq.com | Zurich | CHF |
| CH1427973636 | 14279736 3 | Ordinary | Tesla Inc | USD | US88160R101 4 | TSLA.OQ | www.tesla.com | NASDAQ GS | www.nasdaq.com | Zurich | CHF |
| CH1427973644 | 14279736 4 | Ordinary | Tesla Inc | USD | US88160R101 4 | TSLA.OQ | www.tesla.com | NASDAQ GS | www.nasdaq.com | Zurich | CHF |
| CH1427973651 | 14279736 5 | Ordinary | Tesla Inc | USD | US88160R101 4 | TSLA.OQ | www.tesla.com | NASDAQ GS | www.nasdaq.com | Zurich | CHF |
| CH1427973669 | 14279736 6 | Ordinary | Tesla Inc | USD | US88160R101 4 | TSLA.OQ | www.tesla.com | NASDAQ GS | www.nasdaq.com | Zurich | CHF |
| CH1427973677 | 14279736 7 | Ordinary | Tesla Inc | USD | US88160R101 4 | TSLA.OQ | www.tesla.com | NASDAQ GS | www.nasdaq.com | Zurich | CHF |
| CH1427973685 | 14279736 8 | Ordinary | Tesla Inc | USD | US88160R101 4 | TSLA.OQ | www.tesla.com | NASDAQ GS | www.nasdaq.com | Zurich | CHF |
| CH1427973693 | 14279736 9 | Ordinary | Tesla Inc | USD | US88160R101 4 | TSLA.OQ | www.tesla.com | NASDAQ GS | www.nasdaq.com | Zurich | CHF |
| CH1427973701 | 14279737 0 | Ordinary | Tesla Inc | USD | US88160R101 4 | TSLA.OQ | www.tesla.com | NASDAQ GS | www.nasdaq.com | Zurich | CHF |
| CH1427973719 | 14279737 1 | Ordinary | TotalEnergies SE | EUR | FR000012027 1 | TTEF.PA | www.totalenergies.com | Euronext Paris | www.euronext.com | Zurich | CHF |
| CH1427973727 | 14279737 2 | Ordinary | TRATON SE | EUR | DE000TRAT0 N7 | 8TRA.DE | www.traton.com | Deutsche Börse AG | www.deutsche- boerse.com | Zurich | CHF |
| CH1427973735 | 14279737 3 | Ordinary | TRATON SE | EUR | DE000TRAT0 N7 | 8TRA.DE | www.traton.com | Deutsche Börse AG | www.deutsche- boerse.com | Zurich | CHF |
| CH1427973743 | 14279737 4 | Registered | UBS Group AG | CHF | CH024476758 5 | UBSG.S | www.ubs.com | SIX Swiss Exchange AG | www.six-group.com | Zurich | CHF |

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|------------------------------|-----------------|---------------|--------------------------------|-------------------|------------------|--------------------------|------------------------------|-----------------------------------|---------------------------------|---------------------------|----------------------------|
| CH1427973750 | 14279737 5 | Registered | Uber Technologies Inc | USD | US90353T100 7 | UBER.N | www.uber.com | New York Stock Exchange (NYSE) | www.nyse.com | Zurich | CHF |
| CH1427973768 | 14279737 6 | Registered | Uber Technologies Inc | USD | US90353T100 7 | UBER.N | www.uber.com | New York Stock Exchange (NYSE) | www.nyse.com | Zurich | CHF |
| CH1427973776 | 14279737 7 | Ordinary | UniCredit SpA | EUR | IT0005239360 | CRDI.MI | www.unicreditgroup.eu | Borsa Italiana | www.borsaitaliana.it | Zurich | CHF |
| CH1427973784 | 14279737 8 | Ordinary | UniCredit SpA | EUR | IT0005239360 | CRDI.MI | www.unicreditgroup.eu | Borsa Italiana | www.borsaitaliana.it | Zurich | CHF |
| CH1427973792 | 14279737 9 | Class A | Visa Inc | USD | US92826C839 4 | V.N | www.visa.com | New York Stock Exchange (NYSE) | www.nyse.com | Zurich | CHF |
| CH1427973800 | 14279738 0 | Class A | Visa Inc | USD | US92826C839 4 | V.N | www.visa.com | New York Stock Exchange (NYSE) | www.nyse.com | Zurich | CHF |
| CH1427973818 | 14279738 1 | Ordinary | Vonovia SE | EUR | DE000A1ML7 J1 | VNAn.DE | www.vonovia.de | Deutsche Börse AG | www.deutsche- boerse.com | Zurich | CHF |
| CH1427973826 | 14279738 2 | Ordinary | Vinci SA | EUR | FR000012548 6 | SGEF.PA | www.vinci.com | Euronext Paris | www.euronext.com | Zurich | CHF |
| CH1427973834 | 14279738 3 | Ordinary | Vodafone Group plc | GBp | GB00BH4HKS 39 | VOD.L | www.vodafone.com | London Stock Exchange | www.londonstockexcha nge.com | Zurich | CHF |
| CH1427973842 | 14279738 4 | Preferred | Volkswagen AG Vz. | EUR | DE000766403 9 | VOWG_p.DE | www.volkswagen.de | Deutsche Börse AG | www.deutsche- boerse.com | Zurich | CHF |
| CH1427973859 | 14279738 5 | Preferred | Volkswagen AG Vz. | EUR | DE000766403 9 | VOWG_p.DE | www.volkswagen.de | Deutsche Börse AG | www.deutsche- boerse.com | Zurich | CHF |
| CH1427973867 | 14279738 6 | Registered | Vontobel Holding AG | CHF | CH001233554 0 | VONN.S | www.vontobel.com | SIX Swiss Exchange AG | www.six-group.com | Zurich | CHF |
| CH1427973875 | 14279738 7 | Ordinary | Wacker Chemie AG | EUR | DE000WCH88 81 | WCHG.DE | www.wacker.com | Deutsche Börse AG | www.deutsche- boerse.com | Zurich | CHF |
| CH1427973883 | 14279738 8 | Ordinary | Walmart Inc | USD | US931142103 9 | WMT.N | www.walmart.com | New York Stock Exchange (NYSE) | www.nyse.com | Zurich | CHF |
| CH1427973891 | 14279738 9 | Ordinary | Wise plc | GBp | GB00BL9YR7 56 | WISEa.L | www.wise.com | London Stock Exchange | www.londonstockexcha nge.com | Zurich | CHF |
| CH1427973909 | 14279739 0 | Ordinary | Zalando SE | EUR | DE000ZAL111 1 | ZALG.DE | www.corporate.zalando .de | Deutsche Börse AG | www.deutsche- boerse.com | Zurich | CHF |
| CH1427973917 | 14279739 1 | Class A | Zoom Communication s Inc | USD | US98980L101 7 | ZM.OQ | www.zoom.com | NASDAQ GS | www.nasdaq.com | Zurich | CHF |

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|------------------------------|-----------------|---------------|-----------------------------|-------------------|------------------|--------------------------|--------------------------|-----------------------|------------------------------------|---------------------------|----------------------------|
| CH1427973925 | 14279739 2 | Registered | dormakaba Holding AG | CHF | CH001179595 9 | DOKA.S | www.dormakaba.com | SIX Swiss Exchange AG | www.six-group.com | Zurich | CHF |
| CH1427974931 | 14279749 3 | Ordinary | thyssenkrupp AG | EUR | DE000750000 1 | TKAG.DE | www.thyssenkrupp.de | | <u>www.deutsche-</u> boerse.com | Zurich | CHF |

GENERAL PROVISIONS

The following terms apply to each series of Securities:

| 1. | Issuer: | BNP Paribas Issuance B.V. |
|-----|--|--|
| 2. | Guarantor: | BNP Paribas |
| 3. | Trade Date: | 11 March 2025. |
| 4. | Issue Date: | 12 March 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 (<i>Additional Terms and Conditions for Share Securities</i>) and Annex 11 (<i>Additional Terms and Conditions for OET Certificates</i>) 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. |

Securities:

Share Securities: Applicable.

| | (a) | Share(s)/Share Company/Basket Company/GDR/ADR/ETI Interest/Basket of ETI Interests: | 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 " Share "). | | | | |
|-----|------------------|---|---|--|--|--|--|
| | (b) | Relative Performance Basket: | Not applicable. | | | | |
| | (c) | Share/ETI Interest Currency: | See the "Specific Provisions for each Series" above. | | | | |
| | (d) | Exchange(s): | See the "Specific Provisions for each Series" above. | | | | |
| | (e) | Related Exchange(s): | All Exchanges. | | | | |
| | (f) | Exchange Business Day: | Single Share Basis. | | | | |
| | (g) | Scheduled Trading Day: | Single Share Basis. | | | | |
| | (h) | Weighting: | Not applicable. | | | | |
| | (i) | Settlement Price: | Official closing price. | | | | |
| | (j) | Disrupted Day: | As per Conditions. | | | | |
| | (k) | Specified Maximum Days of Disruption: | Twenty (20) Scheduled Trading Days. | | | | |
| | (1) | Valuation Time: | The Scheduled Closing Time as defined in Condition 1. | | | | |
| | (m) | Delayed Redemption of Occurrence of an Extraordinary Event: | Not applicable. | | | | |
| | (n) | Share/ETI Interest Correction Period: | As per Conditions. | | | | |
| | (0) | Dividend Payment: | Not applicable. | | | | |
| | (p) | Listing Change: | Applicable. | | | | |
| | (q) | Listing Suspension: | Applicable. | | | | |
| | (r) | Illiquidity: | Applicable. | | | | |
| | (s) | Tender Offer: | Applicable. | | | | |
| | (t) | Hedging Liquidity Event: | Not applicable. | | | | |
| | (u) | Other terms or special conditions: | Not applicable. | | | | |
| 24. | ETI Securi | ties: | Not applicable. | | | | |
| 25. | Debt Secu | rities: | Not applicable. | | | | |
| 26. | Commodit | y Securities: | Not applicable. | | | | |
| 27. | Inflation In | dex Securities: | Not applicable. | | | | |
| 28. | | | Not applicable. | | | | |
| - | Fund Secu | | Not applicable. | | | | |
| | Futures Se | | Not applicable. | | | | |
| 31. | OET Certif | | Applicable. | | | | |
| | (a) Final Price: | | 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 | | | | |
| | | 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 : | | | | |
| | Anount | -in respect of <i>Call</i> Certificates: | | | | |
| | | | | | | |

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

-in respect of *Put* Certificates:

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

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. |
| (1) | Commodity Linked Interest Certificates: | Not applicable. |
| (m) | Inflation Index Linked Interest Certificates: | Not applicable. |
| (n) | Currency Linked Interest Certificates: | Not applicable. |
| (0) | 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 | -in respect of <i>Call</i> Certificates: |
| | method, if any, of calculation of such amount(s): | $Max\left(0; \left(\frac{Final Price - Capitalised Exercise Price}{Parity \times Conversion Rate Early}\right)\right)_{r}$ |
| | | -in respect of <i>Put</i> Certificates: |
| | | ((Capitalised Exercise Price – Final Price)) |

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

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):
- (t) Automatic Early Redemption:

(u) Cash Settlement Amount:

Not less than 30 days prior to the next occurring Optional Redemption Valuation Date.

Not applicable.

ent Amount: The Cash Settlement Amount in respect of each Certificate will be calculated as follows:

-in respect of Call Certificates:

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

-in respect of Put Certificates:

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

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 | The Securities are not eligible for sale in the United States. |
|-----|---|--|
| | 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. 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.

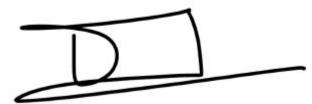
Payments on the Specified Securities are calculated by reference to Net Dividends. By purchasing a Specified Security, the parties agree that in calculating the relevant payment amount the Issuer has withheld, and the purchaser is deemed to have received 30 per cent. of any dividend equivalent payments (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.

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 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

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.

6. Operational Information

i. Relevant Clearing System(s):SIX SIS Ltd., Olten, Switzerlandii. Intermediary:SIX SIS Ltd., Olten, Switzerlandiii. Delivery:Delivery against payment

SUMMARY OF FINAL TERMS

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

| | | Part A – Introdu | ction | | | |
|--|---|---|---|--|---------------------------------------|--|
| A.1 | Introduction and Warnings | 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. | | | | |
| | | The Securities may be considered s FinSA and are neither subject to aut credit risk of the Issuer and/or the the Base Prospectus. | horisation nor supe Guarantor. Investo | ervision by FINMA. rs should read the | Investors bear the section "Risks" of | |
| | | Investing in the Securities may put of their investment. | Investor's capital a | t risk. Investors ma | ay lose some or all | |
| A.2 | Investment Decision | Any decision to invest in any Securit Prospectus and the Final Terms as reference. | | | | |
| A.3 | Liability | The Issuer or the Guarantor may be liable for the content of this Summary solely when read together with the other parts of the Base Prospectus and the Final Terms or where it does not provide, when read together with the other parts of the Base Prospectus and the Final Terms, key information in order to aid investors when considering whether to invest in the Securities. | | | | |
| | | Part B – Secur | ties | | | |
| B.1 Issuer/Guarantor Issuer The legal company name of the Issuer is BNP Paribas Issuance B.V. (the "domicile of the Issuer is Amsterdam, Netherland. The registered office of Herengracht 595, 1017 CE Amsterdam, the Netherlands. Guarantor | | | | | | |
| | | The legal company name of the Guarantor is BNP Paribas (the " Guarantor "). The domicile of the Guarantor is Paris, France. The head office of the Guarantor is 16, boulevard des Italiens – 75009 Paris, France. | | | | |
| B.2 | ISIN | As set out in table below. | | | | |
| B.3 | Nature of Securities | Certificates. | | | | |
| B.4 | Product Name | "Mini Future" Certificates relating to | a Share | | | |
| B.5 | Issue Date | 12 March 2025 | | | | |
| B.6 | Redemption Date | As set out in table below. | | | | |
| B.7 | Issue Price | As set out in table below. | | | | |
| B.8 | Underlyings | As set out in table below. | | | | |
| B.9 | Settlement | Settlement type: cash settlement. | | | | |
| | Settlement currency: As set out in table below. | | | | | |
| | | Part C – Offer and Admiss | sion to Trading | | | |
| C.1 | Public Offer | The Securities may be offered, sold or advertised, directly or indirectly, in Switzerland to retail clients (<i>Privatkundinnen und -kunden</i>) within the meaning of FinSA (" Retail Clients ") in accordance with FinSA starting from the Issue Date. | | | | |
| C.2 | Admission to Trading/listing | Not applicable. The Securities will be provisionally admitted to trading on the Issue Date. | | | | |
| C.3 | Clearing System | SIX SIS Ltd., Olten, Switzerland | | | | |
| C.4 | Intermediary | SIX SIS Ltd., Olten, Switzerland | | | | |
| C.5 | Selling restrictions | | | | | |
| Se | ries Number / ISIN Code | Share Company / Share | Issue Price per Security | Settlement Currency | Redemption Date | |

| Series Number / ISIN Code | Share Company / Share | Issue Price per Security | Settlement Currency | Redemption Date |
|------------------------------|-----------------------|-----------------------------|------------------------|-----------------|
| CH1427972950 | Johnson & Johnson | CHF 1.31 | CHF | Open End |
| CH1427972968 | Julius Baer Group Ltd | CHF 1.44 | CHF | Open End |

| Series Number / ISIN Code | Share Company / Share | Issue Price per Security | Settlement Currency | Redemption Date |
|------------------------------|---|-----------------------------|------------------------|-----------------|
| CH1427972976 | Just Eat Takeaway.com NV | CHF 0.46 | CHF | Open End |
| CH1427972984 | K+S AG | CHF 0.29 | CHF | Open End |
| CH1427972992 | Kering SA | CHF 0.29 | CHF | Open End |
| CH1427973008 | Kuehne + Nagel International AG | CHF 2.54 | CHF | Open End |
| CH1427973024 | LVMH Moet Hennessy - Louis Vuitton SE | CHF 0.46 | CHF | Open End |
| CH1427973032 | Lonza Group AG | CHF 0.47 | CHF | Open End |
| CH1427973040 | Deutsche Lufthansa AG | CHF 0.86 | CHF | Open End |
| CH1427973057 | Merck KGaA | CHF 1.06 | CHF | Open End |
| CH1427973065 | Merck KGaA | CHF 1.21 | CHF | Open End |
| CH1427973073 | Micron Technology Inc | CHF 1.70 | CHF | Open End |
| CH1427973081 | MTU Aero Engines AG | CHF 5.83 | CHF | Open End |
| CH1427973099 | McDonald's Corp | CHF 2.78 | CHF | Open End |
| CH1427973107 | Meta Platforms Inc | CHF 6.28 | CHF | Open End |
| CH1427973115 | Microsoft Corp | CHF 3.59 | CHF | Open End |
| CH1427973123 | Moncler SpA | CHF 6.20 | CHF | Open End |
| CH1427973131 | Münchener Rückversicherungs-Gesellschaft Aktiengesellschaft in München | CHF 8.47 | CHF | Open End |
| CH1427973149 | Netflix Inc | CHF 1.15 | CHF | Open End |
| CH1427973156 | NIKE Inc | CHF 0.87 | CHF | Open End |
| CH1427973164 | NIKE Inc | CHF 1.60 | CHF | Open End |
| CH1427973172 | Novartis AG | CHF 0.74 | CHF | Open End |
| CH1427973180 | Novo Nordisk A/S | CHF 0.96 | CHF | Open End |
| CH1427973198 | Novo Nordisk A/S | CHF 1.01 | CHF | Open End |
| CH1427973206 | NVIDIA Corp | CHF 0.65 | CHF | Open End |
| CH1427973214 | NVIDIA Corp | CHF 0.84 | CHF | Open End |
| CH1427973222 | Oracle Corp | CHF 2.23 | CHF | Open End |
| CH1427973230 | Palantir Technologies Inc | CHF 0.79 | CHF | Open End |
| CH1427973248 | PayPal Holdings Inc | CHF 0.60 | CHF | Open End |
| CH1427973255 | PayPal Holdings Inc | CHF 1.37 | CHF | Open End |
| CH1427973263 | PepsiCo Inc | CHF 1.19 | CHF | Open End |
| CH1427973271 | Koninklijke Philips NV | CHF 0.29 | CHF | Open End |
| CH1427973289 | Koninklijke Philips NV | CHF 0.39 | CHF | Open End |
| CH1427973297 | Pinterest Inc | CHF 0.42 | CHF | Open End |
| CH1427973305 | Dr. Ing. h.c. F. Porsche AG | CHF 0.62 | CHF | Open End |
| CH1427973313 | The Procter & Gamble Co | CHF 2.45 | CHF | Open End |
| CH1427973321 | Prosus NV | CHF 0.81 | CHF | Open End |
| CH1427973339 | Rheinmetall AG | CHF 1.09 | CHF | Open End |
| CH1427973347 | RWE AG | CHF 0.22 | CHF | Open End |
| CH1427973354 | Regeneron Pharmaceuticals Inc | CHF 1 | CHF | Open End |
| CH1427973362 | Renault SA | CHF 0.46 | CHF | Open End |
| CH1427973370 | SAP SE | CHF 2.91 | CHF | Open End |
| CH1427973388 | SIG Group AG | CHF 0.23 | CHF | Open End |
| CH1427973396 | Safran SA | CHF 2.24 | CHF | Open End |
| CH1427973404 | Salesforce Inc | CHF 5.21 | CHF | Open End |
| CH1427973412 | Sandoz Group AG | CHF 0.76 | CHF | Open End |
| CH1427973420 | Sanofi | CHF 1.40 | CHF | Open End |
| CH1427973438 | Sanofi | CHF 1.59 | CHF | Open End |
| CH1427973446 | Shopify Inc | CHF 1.83 | CHF | Open End |
| CH1427973453 | Siemens AG | CHF 2.93 | CHF | Open End |

| Series Number / ISIN Code | Share Company / Share | Issue Price per Security | Settlement Currency | Redemption Date |
|------------------------------|---|-----------------------------|------------------------|-----------------|
| CH1427973461 | Societe Generale SA | CHF 0.64 | CHF | Open End |
| CH1427973479 | Sonova Holding AG | CHF 2.88 | CHF | Open End |
| CH1427973487 | Stadler Rail AG | CHF 0.31 | CHF | Open End |
| CH1427973495 | Starbucks Corp | CHF 2.17 | CHF | Open End |
| CH1427973503 | Stellantis NV | CHF 2.14 | CHF | Open End |
| CH1427973511 | Super Micro Computer Inc | CHF 0.40 | CHF | Open End |
| CH1427973529 | Super Micro Computer Inc | CHF 0.54 | CHF | Open End |
| CH1427973537 | Swiss Re AG | CHF 1.27 | CHF | Open End |
| CH1427973545 | Swisscom AG | CHF 0.39 | CHF | Open End |
| CH1427973552 | Taiwan Semiconductor Manufacturing Company Ltd | CHF 3.34 | CHF | Open End |
| CH1427973560 | Tecan Group AG | CHF 0.35 | CHF | Open End |
| CH1427973578 | Tecan Group AG | CHF 0.44 | CHF | Open End |
| CH1427973586 | Tesla Inc | CHF 1.55 | CHF | Open End |
| CH1427973594 | Tesla Inc | CHF 1.38 | CHF | Open End |
| CH1427973602 | Tesla Inc | CHF 1.21 | CHF | Open End |
| CH1427973610 | Tesla Inc | CHF 1.34 | CHF | Open End |
| CH1427973628 | Tesla Inc | CHF 1.53 | CHF | Open End |
| CH1427973636 | Tesla Inc | CHF 1.71 | CHF | Open End |
| CH1427973644 | Tesla Inc | CHF 1.90 | CHF | Open End |
| CH1427973651 | Tesla Inc | CHF 2.08 | CHF | Open End |
| CH1427973669 | Tesla Inc | CHF 2.55 | CHF | Open End |
| CH1427973677 | Tesla Inc | CHF 3.01 | CHF | Open End |
| CH1427973685 | Tesla Inc | CHF 3.47 | CHF | Open End |
| CH1427973693 | Tesla Inc | CHF 3.94 | CHF | Open End |
| CH1427973701 | Tesla Inc | CHF 4.40 | CHF | Open End |
| CH1427973719 | TotalEnergies SE | CHF 1.28 | CHF | Open End |
| CH1427973727 | TRATON SE | CHF 0.69 | CHF | Open End |
| CH1427973735 | TRATON SE | CHF 0.61 | CHF | Open End |
| CH1427973743 | UBS Group AG | CHF 1.75 | CHF | Open End |
| CH1427973750 | Uber Technologies Inc | CHF 0.83 | CHF | Open End |
| CH1427973768 | Uber Technologies Inc | CHF 1.39 | CHF | Open End |
| CH1427973776 | UniCredit SpA | CHF 3.78 | CHF | Open End |
| CH1427973784 | UniCredit SpA | CHF 11.14 | CHF | Open End |
| CH1427973792 | Visa Inc | CHF 2.42 | CHF | Open End |
| CH1427973800 | Visa Inc | CHF 3.28 | CHF | Open End |
| CH1427973818 | Vonovia SE | CHF 0.52 | CHF | Open End |
| CH1427973826 | Vinci SA | CHF 1.99 | CHF | Open End |
| CH1427973834 | Vodafone Group plc | CHF 0.08 | CHF | Open End |
| CH1427973842 | Volkswagen AG Vz. | CHF 1.51 | CHF | Open End |
| CH1427973859 | Volkswagen AG Vz. | CHF 1.05 | CHF | Open End |
| CH1427973867 | Vontobel Holding AG | CHF 0.54 | CHF | Open End |
| CH1427973875 | Wacker Chemie AG | CHF 1.15 | CHF | Open End |
| CH1427973883 | Walmart Inc | CHF 1.15 CHF 1.79 | CHF | Open End |
| CH1427973883 | Wise plc | CHF 1.79 CHF 1.73 | CHF | Open End |
| | • | | | · · |
| CH1427973909 | Zalando SE | CHF 0.52 | CHF | Open End |
| CH1427973917 | Zoom Communications Inc | CHF 1.26 | CHF | Open End |
| CH1427973925 | dormakaba Holding AG | CHF 0.69 | CHF | Open End |