

FORM OF FINAL TERMS FOR W&C SECURITIES

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2014/65/EU (as amended, "**MiFID II**"); or (ii) a customer within the meaning of Directive (EU) 2016/97 (as amended or superseded, the "**Insurance Distribution Directive**"), where that customer would not qualify as a professional client as defined in point (10) of Article 4(1) of MiFID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

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

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

FINAL TERMS DATED AS OF 17 OCTOBER 2024

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

Legal entity identifier (LEI): 7245009UXRIGIRYOBR48

BNP Paribas
(incorporated in France)
(as Guarantor)

Legal entity identifier (LEI): R0MUWSFPU8MPRO8K5P83

(Note, Warrant and Certificate Programme)

"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 Securities issued | No. of Securities | Issue Price per Security | Call / Put | Exercise Price | Capitalised Exercise Price Rounding Rule | Security Threshold on the Commencement Date | Security Threshold Rounding Rule | Minimum Security Percentage | Maximum Security Percentage | Security Percentage on the Commencement Date | Dividend Percentage | Interbank Rate 1 Screen Page | Minimum Financing Rate Percentage | Maximum Financing Rate Percentage | Financing Rate Percentage on the Commencement Date | Redemption Date | Parity | SPECIFIED SECURITIES PURSUANT TO SECTION 871(m) |
|---------------------------|--------------------------|-------------------|--------------------------|------------|----------------|--|---|--|-----------------------------|-----------------------------|--|---------------------|------------------------------|-----------------------------------|-----------------------------------|--|-----------------|--------|---|
| CH1389961652 | 10,000,000 | 10,000,000 | CHF 2.24 | Put | USD 183.3333 | Downwards to the next 4 digits (0.0001 points) | USD 165.00 | Downwards to the next 2 digits (0.01 points) | 0% | 20% | 10% | 100% | USDSOFR= | 0% | 8% | -4.50% | Open End | 10 | No |
| CH1389961660 | 10,000,000 | 10,000,000 | CHF 8.46 | Call | EUR 552.3810 | Upwards to the next 4 digits (0.0001 points) | EUR 580.00 | Upwards to the next 2 digits (0.01 points) | 0% | 20% | 5% | 100% | EURIBOR1 MD= | 0% | 8% | +4.50% | Open End | 10 | No |
| CH1389961678 | 10,000,000 | 10,000,000 | CHF 13.80 | Put | EUR 789.4737 | Downwards to the next 4 digits (0.0001 points) | EUR 750.00 | Downwards to the next 2 digits (0.01 points) | 0% | 20% | 5% | 100% | EURIBOR1 MD= | 0% | 8% | -4.50% | Open End | 10 | No |
| CH1389961686 | 10,000,000 | 10,000,000 | CHF 2.52 | Call | EUR 1,116.2791 | Upwards to the next 4 digits (0.0001 points) | EUR 1,200.00 | Upwards to the next 2 digits (0.01 points) | 0% | 20% | 7.50% | 100% | EURIBOR1 MD= | 0% | 8% | +4.50% | Open End | 100 | No |
| CH1389961694 | 10,000,000 | 10,000,000 | CHF 3.24 | Put | EUR 1,729.7297 | Downwards to the next 4 digits (0.0001 points) | EUR 1,600.00 | Downwards to the next 2 digits (0.01 points) | 0% | 20% | 7.50% | 100% | EURIBOR1 MD= | 0% | 8% | -4.50% | Open End | 100 | No |
| CH1389961702 | 10,000,000 | 10,000,000 | CHF 0.92 | Call | EUR 7.6190 | Upwards to the next 4 digits (0.0001 points) | EUR 8.00 | Upwards to the next 2 digits (0.01 points) | 0% | 20% | 5% | 100% | EURIBOR1 MD= | 0% | 8% | +4.50% | Open End | 1 | No |
| CH1389961710 | 10,000,000 | 10,000,000 | CHF 1.89 | Call | EUR 152.3810 | Upwards to the next 4 digits (0.0001 points) | EUR 160.00 | Upwards to the next 2 digits (0.01 points) | 0% | 20% | 5% | 100% | EURIBOR1 MD= | 0% | 8% | +4.50% | Open End | 10 | No |

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| CH1389961728 | 10,000,000 | 10,000,000 | CHF 3.57 | Put | EUR 210.5263 | Downwards to the next 4 digits (0.0001 points) | EUR 200.00 | Downwards to the next 2 digits (0.01 points) | 0% | 20% | 5% | 100% | EURIBOR1 MD= | 0% | 8% | -4.50% | Open End | 10 | No |
| CH1389961736 | 10,000,000 | 10,000,000 | CHF 2.11 | Call | USD 108.3333 | Upwards to the next 4 digits (0.0001 points) | USD 130.00 | Upwards to the next 2 digits (0.01 points) | 0% | 20% | 20% | 100% | USDSOFR= | 0% | 8% | +5% | Open End | 10 | Yes |
| CH1389961744 | 10,000,000 | 10,000,000 | 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 |
| CH1389961751 | 10,000,000 | 10,000,000 | CHF 1.29 | Call | USD 87.2727 | Upwards to the next 4 digits (0.0001 points) | USD 96.00 | Upwards to the next 2 digits (0.01 points) | 0% | 20% | 10% | 100% | USDSOFR= | 0% | 8% | +5% | Open End | 10 | No |
| CH1389961769 | 10,000,000 | 10,000,000 | CHF 6.11 | Put | EUR 364.5833 | Downwards to the next 4 digits (0.0001 points) | EUR 350.00 | Downwards to the next 2 digits (0.01 points) | 0% | 20% | 4% | 100% | EURIBOR1 MD= | 0% | 8% | -4.50% | Open End | 10 | No |
| CH1389961777 | 10,000,000 | 10,000,000 | CHF 2.55 | Call | USD 247.6190 | Upwards to the next 4 digits (0.0001 points) | USD 260.00 | Upwards to the next 2 digits (0.01 points) | 0% | 20% | 5% | 100% | USDSOFR= | 0% | 8% | +4.50% | Open End | 10 | Yes |
| CH1389961785 | 10,000,000 | 10,000,000 | CHF 3.33 | Put | USD 315.7895 | Downwards to the next 4 digits (0.0001 points) | USD 300.00 | Downwards to the next 2 digits (0.01 points) | 0% | 20% | 5% | 100% | USDSOFR= | 0% | 8% | -4.50% | Open End | 10 | No |
| CH1389961793 | 10,000,000 | 10,000,000 | CHF 1.65 | Call | USD 214.2857 | Upwards to the next 4 digits | USD 225.00 | Upwards to the next 2 digits (0.01 points) | 0% | 20% | 5% | 100% | USDSOFR= | 0% | 8% | +4.50% | Open End | 10 | Yes |

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| | | | | | | (0.0001 points) | | points) | | | | | | | | | | | |
| CH1389961801 | 10,000,000 | 10,000,000 | CHF 6.96 | Call | USD 313.0435 | Upwards to the next 4 digits (0.0001 points) | USD 360.00 | Upwards to the next 2 digits (0.01 points) | 0% | 20% | 15% | 100% | USDSOFR= | 0% | 8% | +4.50% | Open End | 10 | Yes |
| CH1389961819 | 10,000,000 | 10,000,000 | CHF 0.71 | Put | EUR 82.4742 | Downwards to the next 4 digits (0.0001 points) | EUR 80.00 | Downwards to the next 2 digits (0.01 points) | 0% | 20% | 3% | 100% | EURIBOR1 MD= | 0% | 8% | -4.50% | Open End | 10 | No |
| CH1389961827 | 10,000,000 | 10,000,000 | CHF 0.43 | Call | USD 37.2093 | Upwards to the next 4 digits (0.0001 points) | USD 40.00 | Upwards to the next 2 digits (0.01 points) | 0% | 20% | 7.50% | 100% | USDSOFR= | 0% | 8% | +4.50% | Open End | 10 | Yes |
| CH1389961835 | 10,000,000 | 10,000,000 | CHF 1.20 | Call | USD 19.0476 | Upwards to the next 4 digits (0.0001 points) | USD 20.00 | Upwards to the next 2 digits (0.01 points) | 0% | 20% | 5% | 100% | USDSOFR= | 0% | 8% | +4.50% | Open End | 1 | No |
| CH1389961843 | 10,000,000 | 10,000,000 | CHF 1.60 | Put | CHF 1,684.2105 | Downwards to the next 4 digits (0.0001 points) | CHF 1,600.00 | Downwards to the next 2 digits (0.01 points) | 0% | 20% | 5% | 100% | SARON.S | 0% | 8% | -4.50% | Open End | 100 | No |
| CH1389961850 | 10,000,000 | 10,000,000 | CHF 5.37 | Put | USD 526.3158 | Downwards to the next 4 digits (0.0001 points) | USD 500.00 | Downwards to the next 2 digits (0.01 points) | 0% | 20% | 5% | 100% | USDSOFR= | 0% | 8% | -4.50% | Open End | 10 | No |
| CH1389961868 | 10,000,000 | 10,000,000 | CHF 1.48 | Call | USD 100.0000 | Upwards to the next 4 digits (0.0001 points) | USD 110.00 | Upwards to the next 2 digits (0.01 points) | 0% | 20% | 10% | 100% | USDSOFR= | 0% | 8% | +4.50% | Open End | 10 | No |

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| CH1389961876 | 10,000,000 | 10,000,000 | CHF 2.51 | Call | USD 127.2727 | Upwards to the next 4 digits (0.0001 points) | USD 140.00 | Upwards to the next 2 digits (0.01 points) | 0% | 20% | 10% | 100% | USDSOFR= | 0% | 8% | +4.50% | Open End | 10 | Yes |
| CH1389961884 | 10,000,000 | 10,000,000 | CHF 1.20 | Call | USD 138.0952 | Upwards to the next 4 digits (0.0001 points) | USD 145.00 | Upwards to the next 2 digits (0.01 points) | 0% | 20% | 5% | 100% | USDSOFR= | 0% | 8% | +4.50% | Open End | 10 | Yes |
| CH1389961892 | 10,000,000 | 10,000,000 | CHF 5.89 | Call | USD 3,636.3636 | Upwards to the next 4 digits (0.0001 points) | USD 4,000.00 | Upwards to the next 2 digits (0.01 points) | 0% | 20% | 10% | 100% | USDSOFR= | 0% | 8% | +4.50% | Open End | 100 | Yes |
| CH1389961900 | 10,000,000 | 10,000,000 | CHF 1.58 | Put | USD 194.7368 | Downwards to the next 4 digits (0.0001 points) | USD 185.00 | Downwards to the next 2 digits (0.01 points) | 0% | 20% | 5% | 100% | USDSOFR= | 0% | 8% | -4.50% | Open End | 10 | No |
| CH1389961926 | 10,000,000 | 10,000,000 | CHF 7.37 | Put | USD 473.6842 | Downwards to the next 4 digits (0.0001 points) | USD 450.00 | Downwards to the next 2 digits (0.01 points) | 0% | 20% | 5% | 100% | USDSOFR= | 0% | 8% | -4.50% | Open End | 10 | No |
| CH1389961934 | 10,000,000 | 10,000,000 | CHF 0.46 | Call | USD 49.5238 | Upwards to the next 4 digits (0.0001 points) | USD 52.00 | Upwards to the next 2 digits (0.01 points) | 0% | 20% | 5% | 100% | USDSOFR= | 0% | 8% | +4.50% | Open End | 10 | Yes |
| CH1389961942 | 10,000,000 | 10,000,000 | CHF 1.16 | Put | USD 68.4211 | Downwards to the next 4 digits (0.0001 points) | USD 65.00 | Downwards to the next 2 digits (0.01 points) | 0% | 20% | 5% | 100% | USDSOFR= | 0% | 8% | -4.50% | Open End | 10 | No |
| CH1389961959 | 10,000,000 | 10,000,000 | CHF 0.48 | Call | USD 57.1429 | Upwards to the next 4 digits | USD 60.00 | Upwards to the next 2 digits (0.01 | 0% | 20% | 5% | 100% | USDSOFR= | 0% | 8% | +4.50% | Open End | 10 | Yes |

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| | | | | | | (0.0001 points) | | points) | | | | | | | | | | | |
| CH1389961967 | 10,000,000 | 10,000,000 | CHF 2.05 | Put | CHF 14.4444 | Downwards to the next 4 digits (0.0001 points) | CHF 13.00 | Downwards to the next 2 digits (0.01 points) | 0% | 20% | 10% | 100% | SARON.S | 0% | 8% | -4.50% | Open End | 1 | No |
| CH1389961975 | 10,000,000 | 10,000,000 | CHF 1.04 | Put | CHF 136.8421 | Downwards to the next 4 digits (0.0001 points) | CHF 130.00 | Downwards to the next 2 digits (0.01 points) | 0% | 20% | 5% | 100% | SARON.S | 0% | 8% | -4.50% | Open End | 10 | No |
| CH1389961983 | 10,000,000 | 10,000,000 | CHF 0.37 | 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 |
| CH1389961991 | 10,000,000 | 10,000,000 | CHF 0.78 | Call | EUR 57.1429 | Upwards to the next 4 digits (0.0001 points) | EUR 60.00 | Upwards to the next 2 digits (0.01 points) | 0% | 20% | 5% | 100% | EURIBOR1 MD= | 0% | 8% | +4.50% | Open End | 10 | No |
| CH1389962007 | 10,000,000 | 10,000,000 | CHF 0.30 | Call | EUR 34.2857 | Upwards to the next 4 digits (0.0001 points) | EUR 36.00 | Upwards to the next 2 digits (0.01 points) | 0% | 20% | 5% | 100% | EURIBOR1 MD= | 0% | 8% | +4.50% | Open End | 10 | No |
| CH1389962015 | 10,000,000 | 10,000,000 | CHF 0.60 | Call | USD 45.4545 | Upwards to the next 4 digits (0.0001 points) | USD 50.00 | Upwards to the next 2 digits (0.01 points) | 0% | 20% | 10% | 100% | USDSOFR= | 0% | 8% | +4.50% | Open End | 10 | Yes |
| CH1389962023 | 10,000,000 | 10,000,000 | CHF 4.46 | 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 |

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| CH1389962031 | 10,000,000 | 10,000,000 | CHF 0.37 | Call | EUR 33.9806 | Upwards to the next 4 digits (0.0001 points) | EUR 35.00 | Upwards to the next 2 digits (0.01 points) | 0% | 20% | 3% | 100% | EURIBOR1 MD= | 0% | 8% | +4.50% | Open End | 10 | No |
| CH1389962049 | 10,000,000 | 10,000,000 | CHF 3.04 | Put | EUR 31.2500 | Downwards to the next 4 digits (0.0001 points) | EUR 30.00 | Downwards to the next 2 digits (0.01 points) | 0% | 20% | 4% | 100% | EURIBOR1 MD= | 0% | 8% | -4.50% | Open End | 1 | No |
| CH1389962072 | 10,000,000 | 10,000,000 | CHF 0.96 | Call | USD 55.8140 | Upwards to the next 4 digits (0.0001 points) | USD 60.00 | Upwards to the next 2 digits (0.01 points) | 0% | 20% | 7.50% | 100% | USDSOFR= | 0% | 8% | +4.50% | Open End | 10 | Yes |
| CH1389962080 | 10,000,000 | 10,000,000 | CHF 1.25 | Call | USD 132.0755 | Upwards to the next 4 digits (0.0001 points) | USD 140.00 | Upwards to the next 2 digits (0.01 points) | 0% | 20% | 6% | 100% | USDSOFR= | 0% | 8% | +4.50% | Open End | 10 | Yes |
| CH1389962098 | 10,000,000 | 10,000,000 | CHF 0.42 | Call | EUR 6.7961 | Upwards to the next 4 digits (0.0001 points) | EUR 7.00 | Upwards to the next 2 digits (0.01 points) | 0% | 20% | 3% | 100% | EURIBOR1 MD= | 0% | 8% | +4.50% | Open End | 1 | No |
| CH1389962106 | 10,000,000 | 10,000,000 | CHF 0.96 | Call | USD 109.5238 | Upwards to the next 4 digits (0.0001 points) | USD 115.00 | Upwards to the next 2 digits (0.01 points) | 0% | 20% | 5% | 100% | USDSOFR= | 0% | 8% | +4.50% | Open End | 10 | Yes |
| CH1389962114 | 10,000,000 | 10,000,000 | CHF 1.97 | Call | CHF 186.9159 | Upwards to the next 4 digits (0.0001 points) | CHF 200.00 | Upwards to the next 2 digits (0.01 points) | 0% | 20% | 7% | 100% | SARON.S | 0% | 8% | +4.50% | Open End | 10 | No |
| CH1389962122 | 10,000,000 | 10,000,000 | CHF 0.32 | Put | EUR 40.0000 | Downwards to the next 4 digits | EUR 38.00 | Downwards to the next 2 digits (0.01 points) | 0% | 20% | 5% | 100% | EURIBOR1 MD= | 0% | 8% | -4.50% | Open End | 10 | No |

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| | | | | | | (0.0001 points) | | points) | | | | | | | | | | | |
| CH1389962130 | 10,000,000 | 10,000,000 | CHF 0.88 | Call | CHF 476.1905 | Upwards to the next 4 digits (0.0001 points) | CHF 500.00 | Upwards to the next 2 digits (0.01 points) | 0% | 20% | 5% | 100% | SARON.S | 0% | 8% | +4.50% | Open End | 50 | No |
| CH1389962148 | 10,000,000 | 10,000,000 | CHF 0.61 | Call | USD 40.9091 | Upwards to the next 4 digits (0.0001 points) | USD 45.00 | Upwards to the next 2 digits (0.01 points) | 0% | 20% | 10% | 100% | USDSOFR= | 0% | 8% | +4.50% | Open End | 10 | Yes |
| CH1389962155 | 10,000,000 | 10,000,000 | CHF 4.75 | Put | USD 578.9474 | Downwards to the next 4 digits (0.0001 points) | USD 550.00 | Downwards to the next 2 digits (0.01 points) | 0% | 20% | 5% | 100% | USDSOFR= | 0% | 8% | -4.50% | Open End | 10 | No |
| CH1389962163 | 10,000,000 | 10,000,000 | CHF 1.70 | Call | CHF 133.3333 | Upwards to the next 4 digits (0.0001 points) | CHF 140.00 | Upwards to the next 2 digits (0.01 points) | 0% | 20% | 5% | 100% | SARON.S | 0% | 8% | +4.50% | Open End | 10 | No |
| CH1389962171 | 10,000,000 | 10,000,000 | CHF 1.81 | Put | CHF 168.4211 | Downwards to the next 4 digits (0.0001 points) | CHF 160.00 | Downwards to the next 2 digits (0.01 points) | 0% | 20% | 5% | 100% | SARON.S | 0% | 8% | -4.50% | Open End | 10 | No |
| CH1389962189 | 10,000,000 | 10,000,000 | CHF 2.64 | 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% | -4.50% | Open End | 10 | No |
| CH1389962197 | 10,000,000 | 10,000,000 | CHF 0.28 | Call | USD 19.0476 | Upwards to the next 4 digits (0.0001 points) | USD 20.00 | Upwards to the next 2 digits (0.01 points) | 0% | 20% | 5% | 100% | USDSOFR= | 0% | 8% | +4.50% | Open End | 10 | Yes |

| Series Number / ISIN Code | No. of Securities issued | No. of Securities | Issue Price per Security | Call / Put | Exercise Price | Capitalised Exercise Price Rounding Rule | Security Threshold on the Commencement Date | Security Threshold Rounding Rule | Minimum Security Percentage | Maximum Security Percentage | Security Percentage on the Commencement Date | Dividend Percentage | Interbank Rate 1 Screen Page | Minimum Financing Rate Percentage | Maximum Financing Rate Percentage | Financing Rate Percentage on the Commencement Date | Redemption Date | Parity | SPECIFIED SECURITIES PURSUANT TO SECTION 871(m) |
|---------------------------|--------------------------|-------------------|--------------------------|------------|----------------|--|---|--|-----------------------------|-----------------------------|--|---------------------|------------------------------|-----------------------------------|-----------------------------------|--|-----------------|--------|---|
| CH1389962205 | 10,000,000 | 10,000,000 | CHF 0.35 | Put | USD 26.3158 | Downwards to the next 4 digits (0.0001 points) | USD 25.00 | Downwards to the next 2 digits (0.01 points) | 0% | 20% | 5% | 100% | USDSOFR= | 0% | 8% | -4.50% | Open End | 10 | No |
| CH1389962213 | 10,000,000 | 10,000,000 | CHF 0.55 | Call | EUR 3.3010 | Upwards to the next 4 digits (0.0001 points) | EUR 3.40 | Upwards to the next 2 digits (0.01 points) | 0% | 20% | 3% | 100% | EURIBOR1 MD= | 0% | 8% | +4.50% | Open End | 1 | No |
| CH1389962221 | 10,000,000 | 10,000,000 | CHF 0.80 | Put | EUR 4.7423 | Downwards to the next 4 digits (0.0001 points) | EUR 4.60 | Downwards to the next 2 digits (0.01 points) | 0% | 20% | 3% | 100% | EURIBOR1 MD= | 0% | 8% | -4.50% | Open End | 1 | No |
| CH1389962239 | 10,000,000 | 10,000,000 | CHF 0.53 | Call | CHF 47.6190 | Upwards to the next 4 digits (0.0001 points) | CHF 50.00 | Upwards to the next 2 digits (0.01 points) | 0% | 20% | 5% | 100% | SARON.S | 0% | 8% | +4.50% | Open End | 10 | No |
| CH1389962247 | 10,000,000 | 10,000,000 | CHF 0.20 | Put | EUR 12.6316 | Downwards to the next 4 digits (0.0001 points) | EUR 12.00 | Downwards to the next 2 digits (0.01 points) | 0% | 20% | 5% | 100% | EURIBOR1 MD= | 0% | 8% | -4.50% | Open End | 10 | No |
| CH1389962254 | 10,000,000 | 10,000,000 | CHF 0.15 | Call | EUR 209.5238 | Upwards to the next 4 digits (0.0001 points) | EUR 220.00 | Upwards to the next 2 digits (0.01 points) | 0% | 20% | 5% | 100% | EURIBOR1 MD= | 0% | 8% | +4.50% | Open End | 100 | No |
| CH1389962262 | 10,000,000 | 10,000,000 | CHF 0.26 | Put | EUR 252.6316 | Downwards to the next 4 digits (0.0001 points) | EUR 240.00 | Downwards to the next 2 digits (0.01 points) | 0% | 20% | 5% | 100% | EURIBOR1 MD= | 0% | 8% | -4.50% | Open End | 100 | No |
| CH1389962270 | 10,000,000 | 10,000,000 | CHF 2.71 | Call | EUR 342.8571 | Upwards to the next 4 digits | EUR 360.00 | Upwards to the next 2 digits (0.01 | 0% | 20% | 5% | 100% | EURIBOR1 MD= | 0% | 8% | +4.50% | Open End | 10 | No |

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|---------------------------|--------------------------|-------------------|--------------------------|------------|----------------|--|---|--|-----------------------------|-----------------------------|--|---------------------|------------------------------|-----------------------------------|-----------------------------------|--|-----------------|--------|---|
| | | | | | | (0.0001 points) | | points) | | | | | | | | | | | |
| CH1389962288 | 10,000,000 | 10,000,000 | CHF 0.59 | Put | EUR 663.1579 | Downwards to the next 4 digits (0.0001 points) | EUR 630.00 | Downwards to the next 2 digits (0.01 points) | 0% | 20% | 5% | 100% | EURIBOR1 MD= | 0% | 8% | -4.50% | Open End | 100 | No |
| CH1389962296 | 10,000,000 | 10,000,000 | CHF 0.89 | Put | EUR 694.7368 | Downwards to the next 4 digits (0.0001 points) | EUR 660.00 | Downwards to the next 2 digits (0.01 points) | 0% | 20% | 5% | 100% | EURIBOR1 MD= | 0% | 8% | -4.50% | Open End | 100 | No |
| CH1389962304 | 10,000,000 | 10,000,000 | CHF 1.01 | Put | CHF 84.4444 | Downwards to the next 4 digits (0.0001 points) | CHF 76.00 | Downwards to the next 2 digits (0.01 points) | 0% | 20% | 10% | 100% | SARON.S | 0% | 8% | -4.50% | Open End | 10 | No |
| CH1389962312 | 10,000,000 | 10,000,000 | CHF 2.13 | Put | USD 129.0323 | Downwards to the next 4 digits (0.0001 points) | USD 120.00 | Downwards to the next 2 digits (0.01 points) | 0% | 20% | 7% | 100% | USDSOFR= | 0% | 8% | -4.50% | Open End | 10 | No |
| CH1389962320 | 10,000,000 | 10,000,000 | CHF 6.96 | 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 |
| CH1389962338 | 10,000,000 | 10,000,000 | CHF 2.33 | 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 |
| CH1389962346 | 10,000,000 | 10,000,000 | CHF 4.79 | Put | USD 368.4211 | Downwards to the next 4 digits (0.0001 points) | USD 350.00 | Downwards to the next 2 digits (0.01 points) | 0% | 20% | 5% | 100% | USDSOFR= | 0% | 8% | -4.50% | Open End | 10 | No |

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|---------------------------|--------------------------|-------------------|--------------------------|------------|----------------|--|---|--|-----------------------------|-----------------------------|--|---------------------|------------------------------|-----------------------------------|-----------------------------------|--|-----------------|--------|---|
| CH1389962353 | 10,000,000 | 10,000,000 | CHF 3.80 | Put | USD 631.5789 | Downwards to the next 4 digits (0.0001 points) | USD 600.00 | Downwards to the next 2 digits (0.01 points) | 0% | 20% | 5% | 100% | USDSOFR= | 0% | 8% | -4.50% | Open End | 10 | No |
| CH1389962361 | 10,000,000 | 10,000,000 | CHF 2.40 | Call | USD 390.4762 | Upwards to the next 4 digits (0.0001 points) | USD 410.00 | Upwards to the next 2 digits (0.01 points) | 0% | 20% | 5% | 100% | USDSOFR= | 0% | 8% | +4.50% | Open End | 10 | Yes |
| CH1389962379 | 10,000,000 | 10,000,000 | CHF 11.49 | Put | EUR 625.0000 | Downwards to the next 4 digits (0.0001 points) | EUR 600.00 | Downwards to the next 2 digits (0.01 points) | 0% | 20% | 4% | 100% | EURIBOR1 MD= | 0% | 8% | -4.50% | Open End | 10 | No |
| CH1389962387 | 10,000,000 | 10,000,000 | CHF 0.73 | Put | USD 789.4737 | Downwards to the next 4 digits (0.0001 points) | USD 750.00 | Downwards to the next 2 digits (0.01 points) | 0% | 20% | 5% | 100% | USDSOFR= | 0% | 8% | -4.50% | Open End | 100 | No |
| CH1389962395 | 10,000,000 | 10,000,000 | CHF 0.54 | Call | CHF 95.1456 | Upwards to the next 4 digits (0.0001 points) | CHF 98.00 | Upwards to the next 2 digits (0.01 points) | 0% | 20% | 3% | 100% | SARON.S | 0% | 8% | +4.50% | Open End | 10 | No |
| CH1389962403 | 10,000,000 | 10,000,000 | CHF 1.08 | Call | USD 120.0000 | Upwards to the next 4 digits (0.0001 points) | USD 126.00 | Upwards to the next 2 digits (0.01 points) | 0% | 20% | 5% | 100% | USDSOFR= | 0% | 8% | +4.50% | Open End | 10 | Yes |
| CH1389962411 | 10,000,000 | 10,000,000 | CHF 0.75 | Call | USD 123.8095 | Upwards to the next 4 digits (0.0001 points) | USD 130.00 | Upwards to the next 2 digits (0.01 points) | 0% | 20% | 5% | 100% | USDSOFR= | 0% | 8% | +4.50% | Open End | 10 | Yes |
| CH1389962429 | 10,000,000 | 10,000,000 | CHF 0.91 | Put | USD 143.1579 | Downwards to the next 4 digits | USD 136.00 | Downwards to the next 2 digits (0.01 points) | 0% | 20% | 5% | 100% | USDSOFR= | 0% | 8% | -4.50% | Open End | 10 | No |

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|---------------------------|--------------------------|-------------------|--------------------------|------------|----------------|--|---|--|-----------------------------|-----------------------------|--|---------------------|------------------------------|-----------------------------------|-----------------------------------|--|-----------------|--------|---|
| | | | | | | (0.0001 points) | | points) | | | | | | | | | | | |
| CH1389962437 | 10,000,000 | 10,000,000 | CHF 1.10 | Put | USD 145.2632 | Downwards to the next 4 digits (0.0001 points) | USD 138.00 | Downwards to the next 2 digits (0.01 points) | 0% | 20% | 5% | 100% | USDSOFR= | 0% | 8% | -4.50% | Open End | 10 | No |
| CH1389962445 | 10,000,000 | 10,000,000 | CHF 3.49 | Put | USD 215.0538 | Downwards to the next 4 digits (0.0001 points) | USD 200.00 | Downwards to the next 2 digits (0.01 points) | 0% | 20% | 7% | 100% | USDSOFR= | 0% | 8% | -4.50% | Open End | 10 | No |
| CH1389962452 | 10,000,000 | 10,000,000 | CHF 0.89 | Put | CHF 1,444.4444 | Downwards to the next 4 digits (0.0001 points) | CHF 1,300.00 | Downwards to the next 2 digits (0.01 points) | 0% | 20% | 10% | 100% | SARON.S | 0% | 8% | -4.50% | Open End | 200 | No |
| CH1389962460 | 10,000,000 | 10,000,000 | CHF 1.11 | 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 |
| CH1389962478 | 10,000,000 | 10,000,000 | CHF 0.40 | Call | USD 29.0909 | Upwards to the next 4 digits (0.0001 points) | USD 32.00 | Upwards to the next 2 digits (0.01 points) | 0% | 20% | 10% | 100% | USDSOFR= | 0% | 8% | +4.50% | Open End | 10 | Yes |
| CH1389962486 | 10,000,000 | 10,000,000 | CHF 0.24 | Call | EUR 36.8932 | Upwards to the next 4 digits (0.0001 points) | EUR 38.00 | Upwards to the next 2 digits (0.01 points) | 0% | 20% | 3% | 100% | EURIBOR1 MD= | 0% | 8% | +4.50% | Open End | 10 | No |
| CH1389962494 | 10,000,000 | 10,000,000 | CHF 0.36 | Put | EUR 43.2990 | Downwards to the next 4 digits (0.0001 points) | EUR 42.00 | Downwards to the next 2 digits (0.01 points) | 0% | 20% | 3% | 100% | EURIBOR1 MD= | 0% | 8% | -4.50% | Open End | 10 | No |

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|---------------------------|--------------------------|-------------------|--------------------------|------------|----------------|--|---|--|-----------------------------|-----------------------------|--|---------------------|------------------------------|-----------------------------------|-----------------------------------|--|-----------------|--------|---|
| CH1389962502 | 10,000,000 | 10,000,000 | CHF 3.73 | Put | USD 217.3913 | Downwards to the next 4 digits (0.0001 points) | USD 200.00 | Downwards to the next 2 digits (0.01 points) | 0% | 20% | 8% | 100% | USDSOFR= | 0% | 8% | -4.50% | Open End | 10 | No |
| CH1389962510 | 10,000,000 | 10,000,000 | CHF 1.70 | Call | USD 153.4884 | Upwards to the next 4 digits (0.0001 points) | USD 165.00 | Upwards to the next 2 digits (0.01 points) | 0% | 20% | 7.50% | 100% | USDSOFR= | 0% | 8% | +4.50% | Open End | 10 | Yes |
| CH1389962528 | 10,000,000 | 10,000,000 | CHF 6.24 | Put | EUR 547.3684 | Downwards to the next 4 digits (0.0001 points) | EUR 520.00 | Downwards to the next 2 digits (0.01 points) | 0% | 20% | 5% | 100% | EURIBOR1 MD= | 0% | 8% | -4.50% | Open End | 10 | No |
| CH1389962536 | 10,000,000 | 10,000,000 | CHF 1.44 | Call | USD 58.3333 | Upwards to the next 4 digits (0.0001 points) | USD 70.00 | Upwards to the next 2 digits (0.01 points) | 0% | 20% | 20% | 100% | USDSOFR= | 0% | 8% | +4.50% | Open End | 10 | Yes |
| CH1389962544 | 10,000,000 | 10,000,000 | CHF 0.72 | Put | EUR 47.3684 | Downwards to the next 4 digits (0.0001 points) | EUR 45.00 | Downwards to the next 2 digits (0.01 points) | 0% | 20% | 5% | 100% | EURIBOR1 MD= | 0% | 8% | -4.50% | Open End | 10 | No |
| CH1389962551 | 10,000,000 | 10,000,000 | CHF 1.43 | Call | USD 62.5000 | Upwards to the next 4 digits (0.0001 points) | USD 75.00 | Upwards to the next 2 digits (0.01 points) | 0% | 20% | 20% | 100% | USDSOFR= | 0% | 8% | +4.50% | Open End | 10 | Yes |
| CH1389962569 | 10,000,000 | 10,000,000 | CHF 1.49 | Put | CHF 110.5263 | Downwards to the next 4 digits (0.0001 points) | CHF 105.00 | Downwards to the next 2 digits (0.01 points) | 0% | 20% | 5% | 100% | SARON.S | 0% | 8% | -4.50% | Open End | 10 | No |
| CH1389962577 | 10,000,000 | 10,000,000 | CHF 3.70 | Call | USD 245.4545 | Upwards to the next 4 digits | USD 270.00 | Upwards to the next 2 digits (0.01 | 0% | 20% | 10% | 100% | USDSOFR= | 0% | 8% | +4.50% | Open End | 10 | Yes |

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|---------------------------|--------------------------|-------------------|--------------------------|------------|----------------|--|---|--|-----------------------------|-----------------------------|--|---------------------|------------------------------|-----------------------------------|-----------------------------------|--|-----------------|--------|---|
| | | | | | | (0.0001 points) | | points) | | | | | | | | | | | |
| CH1389962585 | 10,000,000 | 10,000,000 | CHF 0.44 | Call | CHF 32.7273 | Upwards to the next 4 digits (0.0001 points) | CHF 36.00 | Upwards to the next 2 digits (0.01 points) | 0% | 20% | 10% | 100% | SARON.S | 0% | 8% | +4.50% | Open End | 10 | No |
| CH1389962593 | 10,000,000 | 10,000,000 | CHF 0.38 | Put | EUR 270.2703 | Downwards to the next 4 digits (0.0001 points) | EUR 250.00 | Downwards to the next 2 digits (0.01 points) | 0% | 20% | 7.50% | 100% | EURIBOR1 MD= | 0% | 8% | -4.50% | Open End | 100 | No |
| CH1389962601 | 10,000,000 | 10,000,000 | CHF 1.57 | Put | USD 1,111.1111 | Downwards to the next 4 digits (0.0001 points) | USD 1,000.00 | Downwards to the next 2 digits (0.01 points) | 0% | 20% | 10% | 100% | USDSOFR= | 0% | 8% | -4.50% | Open End | 100 | No |
| CH1389962627 | 10,000,000 | 10,000,000 | CHF 2.15 | Call | CHF 295.2381 | Upwards to the next 4 digits (0.0001 points) | CHF 310.00 | Upwards to the next 2 digits (0.01 points) | 0% | 20% | 5% | 100% | SARON.S | 0% | 8% | +4.50% | Open End | 10 | No |
| CH1389962635 | 10,000,000 | 10,000,000 | CHF 6.36 | Call | USD 300.0000 | Upwards to the next 4 digits (0.0001 points) | USD 360.00 | Upwards to the next 2 digits (0.01 points) | 0% | 20% | 20% | 100% | USDSOFR= | 0% | 8% | +4.50% | Open End | 10 | No |
| CH1389962643 | 10,000,000 | 10,000,000 | CHF 0.63 | 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 |
| CH1389962650 | 10,000,000 | 10,000,000 | CHF 0.83 | Call | USD 85.7143 | Upwards to the next 4 digits (0.0001 points) | USD 90.00 | Upwards to the next 2 digits (0.01 points) | 0% | 20% | 5% | 100% | USDSOFR= | 0% | 8% | +4.50% | Open End | 10 | Yes |

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|---------------------------|--------------------------|-------------------|--------------------------|------------|----------------|--|---|--|-----------------------------|-----------------------------|--|---------------------|------------------------------|-----------------------------------|-----------------------------------|--|-----------------|--------|---|
| CH1389962668 | 10,000,000 | 10,000,000 | CHF 2.43 | Put | EUR 14.4330 | Downwards to the next 4 digits (0.0001 points) | EUR 14.00 | Downwards to the next 2 digits (0.01 points) | 0% | 20% | 3% | 100% | EURIBOR1 MD= | 0% | 8% | -4.50% | Open End | 1 | No |
| CH1389962676 | 10,000,000 | 10,000,000 | CHF 0.53 | Call | USD 41.8182 | Upwards to the next 4 digits (0.0001 points) | USD 46.00 | Upwards to the next 2 digits (0.01 points) | 0% | 20% | 10% | 100% | USDSOFR= | 0% | 8% | +4.50% | Open End | 10 | Yes |
| CH1389962684 | 10,000,000 | 10,000,000 | CHF 1.88 | Put | CHF 189.4737 | Downwards to the next 4 digits (0.0001 points) | CHF 180.00 | Downwards to the next 2 digits (0.01 points) | 0% | 20% | 5% | 100% | SARON.S | 0% | 8% | -4.50% | Open End | 10 | No |
| CH1389962692 | 10,000,000 | 10,000,000 | CHF 3.17 | 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 | No |
| CH1389962700 | 10,000,000 | 10,000,000 | CHF 3.66 | Put | USD 231.5789 | Downwards to the next 4 digits (0.0001 points) | USD 220.00 | Downwards to the next 2 digits (0.01 points) | 0% | 20% | 5% | 100% | USDSOFR= | 0% | 8% | -4.50% | Open End | 10 | No |
| CH1389962718 | 10,000,000 | 10,000,000 | CHF 0.39 | 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 | 100 | No |
| CH1389962726 | 10,000,000 | 10,000,000 | CHF 0.34 | Put | CHF 263.1579 | Downwards to the next 4 digits (0.0001 points) | CHF 250.00 | Downwards to the next 2 digits (0.01 points) | 0% | 20% | 5% | 100% | SARON.S | 0% | 8% | -4.50% | Open End | 100 | No |
| CH1389962734 | 10,000,000 | 10,000,000 | CHF 1.49 | Call | USD 203.8095 | Upwards to the next 4 digits | USD 214.00 | Upwards to the next 2 digits (0.01 | 0% | 20% | 5% | 100% | USDSOFR= | 0% | 8% | +5% | Open End | 10 | Yes |

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|---------------------------|--------------------------|-------------------|--------------------------|------------|----------------|--|---|--|-----------------------------|-----------------------------|--|---------------------|------------------------------|-----------------------------------|-----------------------------------|--|-----------------|--------|---|
| | | | | | | (0.0001 points) | | points) | | | | | | | | | | | |
| CH1389962742 | 10,000,000 | 10,000,000 | CHF 1.16 | Call | USD 207.6190 | Upwards to the next 4 digits (0.0001 points) | USD 218.00 | Upwards to the next 2 digits (0.01 points) | 0% | 20% | 5% | 100% | USDSOFR= | 0% | 8% | +5% | Open End | 10 | Yes |
| CH1389962759 | 10,000,000 | 10,000,000 | CHF 1.45 | Put | USD 237.8947 | Downwards to the next 4 digits (0.0001 points) | USD 226.00 | Downwards to the next 2 digits (0.01 points) | 0% | 20% | 5% | 100% | USDSOFR= | 0% | 8% | -7% | Open End | 10 | No |
| CH1389962767 | 10,000,000 | 10,000,000 | CHF 0.41 | Put | EUR 63.9175 | Downwards to the next 4 digits (0.0001 points) | EUR 62.00 | Downwards to the next 2 digits (0.01 points) | 0% | 20% | 3% | 100% | EURIBOR1 MD= | 0% | 8% | -4.50% | Open End | 10 | No |
| CH1389962775 | 10,000,000 | 10,000,000 | CHF 0.77 | Call | USD 54.5455 | Upwards to the next 4 digits (0.0001 points) | USD 60.00 | Upwards to the next 2 digits (0.01 points) | 0% | 20% | 10% | 100% | USDSOFR= | 0% | 8% | +4.50% | Open End | 10 | Yes |
| CH1389962783 | 10,000,000 | 10,000,000 | CHF 0.89 | 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% | +5% | Open End | 10 | Yes |
| CH1389962791 | 10,000,000 | 10,000,000 | CHF 6.19 | 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 | 1 | No |
| CH1389962809 | 10,000,000 | 10,000,000 | CHF 3.97 | Put | CHF 421.0526 | Downwards to the next 4 digits (0.0001 points) | CHF 400.00 | Downwards to the next 2 digits (0.01 points) | 0% | 20% | 5% | 100% | SARON.S | 0% | 8% | -4.50% | Open End | 10 | No |

| Series Number / ISIN Code | No. of Securities issued | No. of Securities | Issue Price per Security | Call / Put | Exercise Price | Capitalised Exercise Price Rounding Rule | Security Threshold on the Commencement Date | Security Threshold Rounding Rule | Minimum Security Percentage | Maximum Security Percentage | Security Percentage on the Commencement Date | Dividend Percentage | Interbank Rate 1 Screen Page | Minimum Financing Rate Percentage | Maximum Financing Rate Percentage | Financing Rate Percentage on the Commencement Date | Redemption Date | Parity | SPECIFIED SECURITIES PURSUANT TO SECTION 871(m) |
|---------------------------|--------------------------|-------------------|--------------------------|------------|----------------|--|---|--|-----------------------------|-----------------------------|--|---------------------|------------------------------|-----------------------------------|-----------------------------------|--|-----------------|--------|---|
| CH1389962817 | 10,000,000 | 10,000,000 | CHF 1.03 | Call | EUR 74.7664 | Upwards to the next 4 digits (0.0001 points) | EUR 80.00 | Upwards to the next 2 digits (0.01 points) | 0% | 20% | 7% | 100% | EURIBOR1 MD= | 0% | 8% | +4.50% | Open End | 10 | No |
| CH1389962825 | 10,000,000 | 10,000,000 | CHF 0.61 | Call | EUR 23.8095 | Upwards to the next 4 digits (0.0001 points) | EUR 25.00 | Upwards to the next 2 digits (0.01 points) | 0% | 20% | 5% | 100% | EURIBOR1 MD= | 0% | 8% | +4.50% | Open End | 10 | No |
| CH1389962833 | 10,000,000 | 10,000,000 | CHF 0.61 | 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 |
| CH1389962841 | 10,000,000 | 10,000,000 | CHF 3.51 | Call | CHF 485.7143 | Upwards to the next 4 digits (0.0001 points) | CHF 510.00 | Upwards to the next 2 digits (0.01 points) | 0% | 20% | 5% | 100% | SARON.S | 0% | 8% | +4.50% | Open End | 10 | No |
| CH1389962858 | 10,000,000 | 10,000,000 | CHF 0.47 | Call | EUR 2.6923 | Upwards to the next 4 digits (0.0001 points) | EUR 2.80 | Upwards to the next 2 digits (0.01 points) | 0% | 20% | 4% | 100% | EURIBOR1 MD= | 0% | 8% | +4.50% | Open End | 1 | No |
| CH1389962866 | 10,000,000 | 10,000,000 | CHF 0.33 | Put | EUR 3.5417 | Downwards to the next 4 digits (0.0001 points) | EUR 3.40 | Downwards to the next 2 digits (0.01 points) | 0% | 20% | 4% | 100% | EURIBOR1 MD= | 0% | 8% | -4.50% | Open End | 1 | No |
| CH1389962874 | 10,000,000 | 10,000,000 | CHF 0.72 | Put | EUR 3.9583 | Downwards to the next 4 digits (0.0001 points) | EUR 3.80 | Downwards 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 | Settlement Currency |
|---------------------------|--------------|---------------|-----------------------------|----------------|---------------|-----------------------|--|--------------------------------|--|---------------------|---------------------|
| CH1389961652 | 138996165 | Registered | Advanced Micro Devices Inc | USD | US0079031078 | AMD.OQ | www.amd.com | NASDAQ GS | www.nasdaq.com | Zurich | CHF |
| CH1389961660 | 138996166 | Ordinary | ASML Holding NV | EUR | NL0010273215 | ASML.AS | www.asml.com | Euronext Amsterdam | www.euronext.com | Zurich | CHF |
| CH1389961678 | 138996167 | Ordinary | ASML Holding NV | EUR | NL0010273215 | ASML.AS | www.asml.com | Euronext Amsterdam | www.euronext.com | Zurich | CHF |
| CH1389961686 | 138996168 | Ordinary | Adyen NV | EUR | NL0012969182 | ADYEN.AS | www.adyen.com | Euronext Amsterdam | www.euronext.com | Zurich | CHF |
| CH1389961694 | 138996169 | Ordinary | Adyen NV | EUR | NL0012969182 | ADYEN.AS | www.adyen.com | Euronext Amsterdam | www.euronext.com | Zurich | CHF |
| CH1389961702 | 138996170 | Ordinary | Air France - KLM SA | EUR | FR001400J770 | AIRF.PA | www.airfrance.fr | Euronext Paris | www.euronext.com | Zurich | CHF |
| CH1389961710 | 138996171 | Ordinary | Air Liquide SA | EUR | FR0000120073 | AIRP.PA | www.airliquide.com | Euronext Paris | www.euronext.com | Zurich | CHF |
| CH1389961728 | 138996172 | Ordinary | Air Liquide SA | EUR | FR0000120073 | AIRP.PA | www.airliquide.com | Euronext Paris | www.euronext.com | Zurich | CHF |
| CH1389961736 | 138996173 | Class A | Airbnb Inc | USD | US0090661010 | ABNB.OQ | www.airbnb.com | NASDAQ GS | www.nasdaq.com | Zurich | CHF |
| CH1389961744 | 138996174 | Ordinary | Airbus SE | EUR | NL0000235190 | AIR.PA | www.airbus-group.com | Euronext Paris | www.euronext.com | Zurich | CHF |
| CH1389961751 | 138996175 | ADR | Alibaba Group Holding Ltd | USD | US01609W1027 | BABA.N | www.alibabagroup.com | New York Stock Exchange (NYSE) | www.nyse.com | Zurich | CHF |
| CH1389961769 | 138996176 | Registered | Allianz SE | EUR | DE0008404005 | ALVG.DE | www.allianz.com | Deutsche Börse AG | www.deutsche-boerse.com | Zurich | CHF |
| CH1389961777 | 138996177 | Ordinary | American Express Co | USD | US0258161092 | AXP.N | www.americanexpress.com | New York Stock Exchange (NYSE) | www.nyse.com | Zurich | CHF |
| CH1389961785 | 138996178 | Ordinary | American Express Co | USD | US0258161092 | AXP.N | www.americanexpress.com | New York Stock Exchange (NYSE) | www.nyse.com | Zurich | CHF |
| CH1389961793 | 138996179 | Ordinary | Apple Inc | USD | US0378331005 | AAPL.OQ | www.apple.com | NASDAQ GS | www.nasdaq.com | Zurich | CHF |
| CH1389961801 | 138996180 | Ordinary | Arista Networks Inc | USD | US0404131064 | ANET.N | www.arista.com | New York Stock Exchange (NYSE) | www.nyse.com | Zurich | CHF |
| CH1389961819 | 138996181 | Ordinary | Bayerische Motoren Werke AG | EUR | DE0005190003 | BMWG.DE | www.bmwgroup.com | Deutsche Börse AG | www.deutsche-boerse.com | Zurich | CHF |
| CH1389961827 | 138996182 | Ordinary | Bank of | USD | US060505104 | BAC.N | www.bankofamerica.co | New York Stock | www.nyse.com | Zurich | CHF |

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|---------------------------|--------------|---------------|-----------------------------|----------------|---------------|-----------------------|--|--------------------------------|--|---------------------|---------------------|
| | 2 | | America Corp | | 6 | | m | Exchange (NYSE) | | | |
| CH1389961835 | 138996183 | Registered | Barrick Gold Corp | USD | CA0679011084 | GOLD.N | www.barrick.com | New York Stock Exchange (NYSE) | www.nyse.com | Zurich | CHF |
| CH1389961843 | 138996184 | Registered | Barry Callebaut AG | CHF | CH0009002962 | BARN.S | www.barry-callebaut.com | SIX Swiss Exchange AG | www.six-group.com | Zurich | CHF |
| CH1389961850 | 138996185 | Class B | Berkshire Hathaway Inc B | USD | US0846707026 | BRKb.N | www.berkshirehathaway.com | New York Stock Exchange (NYSE) | www.nyse.com | Zurich | CHF |
| CH1389961868 | 138996186 | ADR | BioNTech SE | USD | US09075V1026 | BNTX.OQ | www.biontech.de | NASDAQ GS | www.nasdaq.com | Zurich | CHF |
| CH1389961876 | 138996187 | Ordinary | Blackstone Inc | USD | US09260D1072 | BX.N | www.blackstone.com | New York Stock Exchange (NYSE) | www.nyse.com | Zurich | CHF |
| CH1389961884 | 138996188 | Ordinary | The Boeing Co | USD | US0970231058 | BA.N | www.boeing.com | New York Stock Exchange (NYSE) | www.nyse.com | Zurich | CHF |
| CH1389961892 | 138996189 | Ordinary | Booking Holdings Inc | USD | US09857L1089 | BKNG.OQ | www.bookingholdings.com | NASDAQ GS | www.nasdaq.com | Zurich | CHF |
| CH1389961900 | 138996190 | Ordinary | Broadcom Inc | USD | US11135F1012 | AVGO.OQ | www.broadcom.com | NASDAQ GS | www.nasdaq.com | Zurich | CHF |
| CH1389961926 | 138996192 | Ordinary | Caterpillar Inc | USD | US1491231015 | CAT.N | www.caterpillar.com | New York Stock Exchange (NYSE) | www.nyse.com | Zurich | CHF |
| CH1389961934 | 138996193 | Ordinary | Cisco Systems Inc | USD | US17275R1023 | CSCO.OQ | www.cisco.com | NASDAQ GS | www.nasdaq.com | Zurich | CHF |
| CH1389961942 | 138996194 | Ordinary | Cisco Systems Inc | USD | US17275R1023 | CSCO.OQ | www.cisco.com | NASDAQ GS | www.nasdaq.com | Zurich | CHF |
| CH1389961959 | 138996195 | Ordinary | Citigroup Inc | USD | US1729674242 | C.N | www.citigroup.com | New York Stock Exchange (NYSE) | www.nyse.com | Zurich | CHF |
| CH1389961967 | 138996196 | Registered | Clariant AG | CHF | CH0012142631 | CLN.S | www.clariant.com | SIX Swiss Exchange AG | www.six-group.com | Zurich | CHF |
| CH1389961975 | 138996197 | Registered | Cie Financiere Richemont SA | CHF | CH0210483332 | CFR.S | www.richemont.com | SIX Swiss Exchange AG | www.six-group.com | Zurich | CHF |
| CH1389961983 | 138996198 | Ordinary | DKSH Holding AG | CHF | CH0126673539 | DKSH.S | www.dksh.com | SIX Swiss Exchange AG | www.six-group.com | Zurich | CHF |
| CH1389961991 | 138996199 | Ordinary | Danone SA | EUR | FR0000120644 | DANO.PA | www.danone.com | Euronext Paris | www.euronext.com | Zurich | CHF |
| CH1389962007 | 138996200 | Ordinary | Delivery Hero SE | EUR | DE000A2E4K43 | DMER.DE | www.deliveryhero.com | Deutsche Börse AG | www.deutsche-boerse.com | Zurich | CHF |
| CH1389962015 | 138996201 | Ordinary | Delta Air Lines | USD | US247361702 | DAL.N | www.delta.com | New York Stock | www.nyse.com | Zurich | CHF |

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|---------------------------|--------------|---------------|-----------------------------|----------------|---------------|-----------------------|--|--------------------------------|--|---------------------|---------------------|
| | 1 | | Inc | | 3 | | | Exchange (NYSE) | | | |
| CH1389962023 | 138996202 | Ordinary | Deutsche Börse AG | EUR | DE0005810055 | DB1Gn.DE | www.deutsche-boerse.de | Deutsche Börse AG | www.deutsche-boerse.com | Zurich | CHF |
| CH1389962031 | 138996203 | Registered | Deutsche Post AG | EUR | DE0005552004 | DHLn.DE | www.deutschepost.de | Deutsche Börse AG | www.deutsche-boerse.com | Zurich | CHF |
| CH1389962049 | 138996204 | Registered | Deutsche Telekom AG | EUR | DE0005557508 | DTEGn.DE | www.telekom.com | Deutsche Börse AG | www.deutsche-boerse.com | Zurich | CHF |
| CH1389962072 | 138996207 | Ordinary | eBay Inc | USD | US2786421030 | EBAY.OQ | www.ebay.com | NASDAQ GS | www.nasdaq.com | Zurich | CHF |
| CH1389962080 | 138996208 | Ordinary | Electronic Arts Inc | USD | US2855121099 | EA.OQ | www.ea.com | NASDAQ GS | www.nasdaq.com | Zurich | CHF |
| CH1389962098 | 138996209 | Ordinary | Enel SpA | EUR | IT0003128367 | ENEI.MI | www.enel.it | Borsa Italiana (MTA) | www.borsaitaliana.it | Zurich | CHF |
| CH1389962106 | 138996210 | Ordinary | Exxon Mobil Corp | USD | US30231G1022 | XOM.N | www.exxonmobil.com | New York Stock Exchange (NYSE) | www.nyse.com | Zurich | CHF |
| CH1389962114 | 138996211 | Registered | Flughafen Zurich AG | CHF | CH0319416936 | FHZN.S | www.flughafen-zuerich.ch | SIX Swiss Exchange AG | www.six-group.com | Zurich | CHF |
| CH1389962122 | 138996212 | Ordinary | Fresenius Medical Care AG | EUR | DE0005785802 | FMEG.DE | www.fmc-ag.de | Deutsche Börse AG | www.deutsche-boerse.com | Zurich | CHF |
| CH1389962130 | 138996213 | Registered | Geberit AG | CHF | CH0030170408 | GEBN.S | www.geberit.com | SIX Swiss Exchange AG | www.six-group.com | Zurich | CHF |
| CH1389962148 | 138996214 | Ordinary | General Motors Co | USD | US37045V1008 | GM.N | www.gm.com | New York Stock Exchange (NYSE) | www.nyse.com | Zurich | CHF |
| CH1389962155 | 138996215 | Ordinary | The Goldman Sachs Group Inc | USD | US38141G1040 | GS.N | www.goldmansachs.com | New York Stock Exchange (NYSE) | www.nyse.com | Zurich | CHF |
| CH1389962163 | 138996216 | Registered | Helvetia Holding AG | CHF | CH0466642201 | HELN.S | www.helvetia.com | SIX Swiss Exchange AG | www.six-group.com | Zurich | CHF |
| CH1389962171 | 138996217 | Registered | Helvetia Holding AG | CHF | CH0466642201 | HELN.S | www.helvetia.com | SIX Swiss Exchange AG | www.six-group.com | Zurich | CHF |
| CH1389962189 | 138996218 | Ordinary | IBM | USD | US4592001014 | IBM.N | www.ibm.com | New York Stock Exchange (NYSE) | www.nyse.com | Zurich | CHF |
| CH1389962197 | 138996219 | Ordinary | Intel Corp | USD | US4581401001 | INTC.OQ | www.intel.com | NASDAQ GS | www.nasdaq.com | Zurich | CHF |
| CH1389962205 | 138996220 | Ordinary | Intel Corp | USD | US4581401001 | INTC.OQ | www.intel.com | NASDAQ GS | www.nasdaq.com | Zurich | CHF |

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|---------------------------|--------------|---------------|---------------------------------------|----------------|---------------|-----------------------|--|--------------------------------|--|---------------------|---------------------|
| CH1389962213 | 138996221 | Ordinary | Intesa SanPaolo SpA | EUR | IT0000072618 | ISP.MI | www.intesasanpaolo.com | Borsa Italiana (MTA) | www.borsaitaliana.it | Zurich | CHF |
| CH1389962221 | 138996222 | Ordinary | Intesa SanPaolo SpA | EUR | IT0000072618 | ISP.MI | www.intesasanpaolo.com | Borsa Italiana (MTA) | www.borsaitaliana.it | Zurich | CHF |
| CH1389962239 | 138996223 | Registered | Julius Baer Group Ltd | CHF | CH0102484968 | BAER.S | www.juliusbaer.com | SIX Swiss Exchange AG | www.six-group.com | Zurich | CHF |
| CH1389962247 | 138996224 | Registered | K+S AG | EUR | DE000KSAG888 | SDFGn.DE | www.k-plus-s.com | Deutsche Börse AG | www.deutsche-boerse.com | Zurich | CHF |
| CH1389962254 | 138996225 | Ordinary | Kering SA | EUR | FR0000121485 | PRTP.PA | www.kering.com | Euronext Paris | www.euronext.com | Zurich | CHF |
| CH1389962262 | 138996226 | Ordinary | Kering SA | EUR | FR0000121485 | PRTP.PA | www.kering.com | Euronext Paris | www.euronext.com | Zurich | CHF |
| CH1389962270 | 138996227 | Ordinary | L'Oreal SA | EUR | FR0000120321 | OREP.PA | www.loreal.com | Euronext Paris | www.euronext.com | Zurich | CHF |
| CH1389962288 | 138996228 | Ordinary | LVMH Moet Hennessy - Louis Vuitton SE | EUR | FR0000121014 | LVMH.PA | www.lvmh.fr | Euronext Paris | www.euronext.com | Zurich | CHF |
| CH1389962296 | 138996229 | Ordinary | LVMH Moet Hennessy - Louis Vuitton SE | EUR | FR0000121014 | LVMH.PA | www.lvmh.fr | Euronext Paris | www.euronext.com | Zurich | CHF |
| CH1389962304 | 138996230 | Registered | Logitech International SA | CHF | CH0025751329 | LOGN.S | www.logitech.com | SIX Swiss Exchange AG | www.six-group.com | Zurich | CHF |
| CH1389962312 | 138996231 | Ordinary | Micron Technology Inc | USD | US5951121038 | MU.OQ | www.micron.com | NASDAQ GS | www.nasdaq.com | Zurich | CHF |
| CH1389962320 | 138996232 | Ordinary | MTU Aero Engines AG | EUR | DE000A0D9PT0 | MTXGn.DE | www.mtu.de | Deutsche Börse AG | www.deutsche-boerse.com | Zurich | CHF |
| CH1389962338 | 138996233 | Ordinary | McDonald's Corp | USD | US5801351017 | MCD.N | www.mcdonalds.com | New York Stock Exchange (NYSE) | www.nyse.com | Zurich | CHF |
| CH1389962346 | 138996234 | Ordinary | McDonald's Corp | USD | US5801351017 | MCD.N | www.mcdonalds.com | New York Stock Exchange (NYSE) | www.nyse.com | Zurich | CHF |
| CH1389962353 | 138996235 | Class A | Meta Platforms Inc | USD | US30303M1027 | META.OQ | www.investor.fb.com | NASDAQ GS | www.nasdaq.com | Zurich | CHF |
| CH1389962361 | 138996236 | Ordinary | Microsoft Corp | USD | US5949181045 | MSFT.OQ | www.microsoft.com | NASDAQ GS | www.nasdaq.com | Zurich | CHF |
| CH1389962379 | 138996237 | Registered | Münchener | EUR | DE000843002 | MUVGn.DE | www.munichre.com | Deutsche Börse AG | www.deutsche-boerse.com | Zurich | CHF |

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|---------------------------|--------------|---------------|--|----------------|---------------|-----------------------|--|--------------------------------|--|---------------------|---------------------|
| | 7 | | Rückversicherungs-Gesellschaft Aktiengesellschaft in München | | 6 | | | | boerse.com | | |
| CH1389962387 | 138996238 | Ordinary | Netflix Inc | USD | US64110L1061 | NFLX.OQ | www.netflix.com | NASDAQ GS | www.nasdaq.com | Zurich | CHF |
| CH1389962395 | 138996239 | Registered | Novartis AG | CHF | CH0012005267 | NOVN.S | www.novartis.com | SIX Swiss Exchange AG | www.six-group.com | Zurich | CHF |
| CH1389962403 | 138996240 | Ordinary | NVIDIA Corp | USD | US67066G1040 | NVDA.OQ | www.nvidia.com | NASDAQ GS | www.nasdaq.com | Zurich | CHF |
| CH1389962411 | 138996241 | Ordinary | NVIDIA Corp | USD | US67066G1040 | NVDA.OQ | www.nvidia.com | NASDAQ GS | www.nasdaq.com | Zurich | CHF |
| CH1389962429 | 138996242 | Ordinary | NVIDIA Corp | USD | US67066G1040 | NVDA.OQ | www.nvidia.com | NASDAQ GS | www.nasdaq.com | Zurich | CHF |
| CH1389962437 | 138996243 | Ordinary | NVIDIA Corp | USD | US67066G1040 | NVDA.OQ | www.nvidia.com | NASDAQ GS | www.nasdaq.com | Zurich | CHF |
| CH1389962445 | 138996244 | Ordinary | Oracle Corp | USD | US68389X1054 | ORCL.N | www.oracle.com | New York Stock Exchange (NYSE) | www.nyse.com | Zurich | CHF |
| CH1389962452 | 138996245 | Registered | Partners Group Holding AG | CHF | CH0024608827 | PGHN.S | www.partnersgroup.com | SIX Swiss Exchange AG | www.six-group.com | Zurich | CHF |
| CH1389962460 | 138996246 | Ordinary | PayPal Holdings Inc | USD | US70450Y1038 | PYPL.OQ | www.paypal.com | NASDAQ GS | www.nasdaq.com | Zurich | CHF |
| CH1389962478 | 138996247 | Class A | Pinterest Inc | USD | US72352L1061 | PINS.N | www.pinterest.com | New York Stock Exchange (NYSE) | www.nyse.com | Zurich | CHF |
| CH1389962486 | 138996248 | Preferred | Porsche Automobil Holding SE | EUR | DE000PAH0038 | PSHG_p.DE | www.porsche.com | Deutsche Börse AG | www.deutsche-boerse.com | Zurich | CHF |
| CH1389962494 | 138996249 | Preferred | Porsche Automobil Holding SE | EUR | DE000PAH0038 | PSHG_p.DE | www.porsche.com | Deutsche Börse AG | www.deutsche-boerse.com | Zurich | CHF |
| CH1389962502 | 138996250 | Ordinary | The Procter & Gamble Co | USD | US7427181091 | PG.N | www.pg.com | New York Stock Exchange (NYSE) | www.nyse.com | Zurich | CHF |
| CH1389962510 | 138996251 | Ordinary | Qualcomm Inc | USD | US7475251036 | QCOM.OQ | www.qualcomm.com | NASDAQ GS | www.nasdaq.com | Zurich | CHF |
| CH1389962528 | 138996252 | Ordinary | Rheinmetall AG | EUR | DE0007030009 | RHMG.DE | www.rheinmetall.de | Deutsche Börse AG | www.deutsche-boerse.com | Zurich | CHF |

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|---------------------------|--------------|---------------|--|----------------|---------------|-----------------------|--|--------------------------------|--|---------------------|---------------------|
| CH1389962536 | 138996253 | Class A | Reddit Inc | USD | US75734B1008 | RDDT.N | www.redditinc.com | New York Stock Exchange (NYSE) | www.nyse.com | Zurich | CHF |
| CH1389962544 | 138996254 | Ordinary | Renault SA | EUR | FR0000131906 | RENA.PA | www.renault.com | Euronext Paris | www.euronext.com | Zurich | CHF |
| CH1389962551 | 138996255 | Ordinary | Roku Inc | USD | US77543R1023 | ROKU.OQ | www.roku.com | NASDAQ GS | www.nasdaq.com | Zurich | CHF |
| CH1389962569 | 138996256 | Registered | SGS SA | CHF | CH1256740924 | SGSN.S | www.sgs.com | SIX Swiss Exchange AG | www.six-group.com | Zurich | CHF |
| CH1389962577 | 138996257 | Ordinary | Salesforce Inc | USD | US79466L3024 | CRM.N | www.salesforce.com | New York Stock Exchange (NYSE) | www.nyse.com | Zurich | CHF |
| CH1389962585 | 138996258 | Ordinary | Sandoz Group AG | CHF | CH1243598427 | SDZ.S | www.sandoz.com | SIX Swiss Exchange AG | www.six-group.com | Zurich | CHF |
| CH1389962593 | 138996259 | Preferred | Sartorius AG | EUR | DE0007165631 | SATG_p.DE | www.sartorius.com | Deutsche Börse AG | www.deutsche-boerse.com | Zurich | CHF |
| CH1389962601 | 138996260 | Ordinary | ServiceNow Inc | USD | US81762P1021 | NOW.N | www.servicenow.com | New York Stock Exchange (NYSE) | www.nyse.com | Zurich | CHF |
| CH1389962627 | 138996262 | Registered | Sonova Holding AG | CHF | CH0012549785 | SOON.S | www.sonova.com | SIX Swiss Exchange AG | www.six-group.com | Zurich | CHF |
| CH1389962635 | 138996263 | Ordinary | Spotify Technology SA | USD | LU1778762911 | SPOT.N | www.spotify.com | New York Stock Exchange (NYSE) | www.nyse.com | Zurich | CHF |
| CH1389962643 | 138996264 | Registered | Stadler Rail AG | CHF | CH0002178181 | SRAIL.S | www.stadlerrail.com | SIX Swiss Exchange AG | www.six-group.com | Zurich | CHF |
| CH1389962650 | 138996265 | Ordinary | Starbucks Corp | USD | US8552441094 | SBUX.OQ | www.starbucks.com | NASDAQ GS | www.nasdaq.com | Zurich | CHF |
| CH1389962668 | 138996266 | Ordinary | Stellantis NV | EUR | NL00150001Q9 | STLAM.MI | www.stellantis.com | Borsa Italiana (MTA) | www.borsaitaliana.it | Zurich | CHF |
| CH1389962676 | 138996267 | Ordinary | Super Micro Computer Inc | USD | US86800U3023 | SMCI.OQ | www.supermicro.com | NASDAQ GS | www.nasdaq.com | Zurich | CHF |
| CH1389962684 | 138996268 | Ordinary | The Swatch Group AG | CHF | CH0012255151 | UHR.S | www.swatchgroup.com | SIX Swiss Exchange AG | www.six-group.com | Zurich | CHF |
| CH1389962692 | 138996269 | ADR | Taiwan Semiconductor Manufacturing Company Ltd | USD | US8740391003 | TSM.N | www.tsmc.com | New York Stock Exchange (NYSE) | www.nyse.com | Zurich | CHF |
| CH1389962700 | 138996270 | ADR | Taiwan Semiconductor Manufacturing | USD | US8740391003 | TSM.N | www.tsmc.com | New York Stock Exchange (NYSE) | www.nyse.com | 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 | Settlement Currency |
|---------------------------|--------------|---------------|------------------------------|----------------|---------------|-----------------------|--|--------------------------------|--|---------------------|---------------------|
| | | | Company Ltd | | | | | | | | |
| CH1389962718 | 138996271 | Registered | Tecan Group AG | CHF | CH0012100191 | TECN.S | www.tecan.com | SIX Swiss Exchange AG | www.six-group.com | Zurich | CHF |
| CH1389962726 | 138996272 | Registered | Tecan Group AG | CHF | CH0012100191 | TECN.S | www.tecan.com | SIX Swiss Exchange AG | www.six-group.com | Zurich | CHF |
| CH1389962734 | 138996273 | Ordinary | Tesla Inc | USD | US88160R1014 | TSLA.OQ | www.tesla.com | NASDAQ GS | www.nasdaq.com | Zurich | CHF |
| CH1389962742 | 138996274 | Ordinary | Tesla Inc | USD | US88160R1014 | TSLA.OQ | www.tesla.com | NASDAQ GS | www.nasdaq.com | Zurich | CHF |
| CH1389962759 | 138996275 | Ordinary | Tesla Inc | USD | US88160R1014 | TSLA.OQ | www.tesla.com | NASDAQ GS | www.nasdaq.com | Zurich | CHF |
| CH1389962767 | 138996276 | Ordinary | TotalEnergies SE | EUR | FR0000120271 | TTEF.PA | www.totalenergies.com | Euronext Paris | www.euronext.com | Zurich | CHF |
| CH1389962775 | 138996277 | Ordinary | United Airlines Holdings Inc | USD | US9100471096 | UAL.OQ | www.unitedcontinentalholdings.com | NASDAQ GS | www.nasdaq.com | Zurich | CHF |
| CH1389962783 | 138996278 | Registered | Uber Technologies Inc | USD | US90353T1007 | UBER.N | www.uber.com | New York Stock Exchange (NYSE) | www.nyse.com | Zurich | CHF |
| CH1389962791 | 138996279 | Ordinary | UniCredit SpA | EUR | IT0005239360 | CRDI.MI | www.unicreditgroup.eu | Borsa Italiana | www.borsaitaliana.it | Zurich | CHF |
| CH1389962809 | 138996280 | Registered | VAT Group AG | CHF | CH0311864901 | VACN.S | www.vatvalve.com | SIX Swiss Exchange AG | www.six-group.com | Zurich | CHF |
| CH1389962817 | 138996281 | Ordinary | Wacker Chemie AG | EUR | DE000WCH8881 | WCHG.DE | www.wacker.com | Deutsche Börse AG | www.deutsche-boerse.com | Zurich | CHF |
| CH1389962825 | 138996282 | Ordinary | Zalando SE | EUR | DE000ZAL1111 | ZALG.DE | www.corporate.zalando.de | Deutsche Börse AG | www.deutsche-boerse.com | Zurich | CHF |
| CH1389962833 | 138996283 | Ordinary | Zalando SE | EUR | DE000ZAL1111 | ZALG.DE | www.corporate.zalando.de | Deutsche Börse AG | www.deutsche-boerse.com | Zurich | CHF |
| CH1389962841 | 138996284 | Registered | Zurich Insurance Group AG | CHF | CH0011075394 | ZURN.S | www.zurich.com | SIX Swiss Exchange AG | www.six-group.com | Zurich | CHF |
| CH1389962858 | 138996285 | Ordinary | thyssenkrupp AG | EUR | DE0007500001 | TKAG.DE | www.thyssenkrupp.de | Deutsche Börse AG | www.deutsche-boerse.com | Zurich | CHF |
| CH1389962866 | 138996286 | Ordinary | thyssenkrupp AG | EUR | DE0007500001 | TKAG.DE | www.thyssenkrupp.de | Deutsche Börse AG | www.deutsche-boerse.com | Zurich | CHF |
| CH1389962874 | 138996287 | Ordinary | thyssenkrupp AG | EUR | DE0007500001 | TKAG.DE | www.thyssenkrupp.de | Deutsche Börse AG | www.deutsche-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:** 16 October 2024.
4. **Issue Date:** 17 October 2024.
5. **Consolidation:** Not applicable.
6. **Type of Securities:**
 - (a) Certificates.
 - (b) The Securities are Share Securities.
The Certificates are OET Certificates and are OET Call Certificates or OET Put Certificates.

The provisions of Annex 2 (*Additional Terms and Conditions for Share Securities*) and Annex 11 (*Additional Terms and Conditions for OET Certificates*) shall apply.
7. **Form of Securities:** Uncertificated Securities.
8. **Business Day Centre(s):** The applicable Business Day Centre for the purposes of the definition of "Business Day" in Condition 1 is as set out in Specific Provisions for each Series above.
9. **Settlement:** Settlement will be by way of cash payment (Cash Settled Securities).
10. **Variation of Settlement:**
 - (a) **Issuer's option to vary settlement:** The Issuer does not have the option to vary settlement in respect of the Securities.
11. **Relevant Asset(s):** Not applicable.
12. **Entitlement:** Not applicable.
13. **Conversion Rate:** The Conversion Rate equal one if the relevant Share Currency is the same as the Settlement Currency or otherwise the applicable rate of exchange for conversion of any amount into the relevant Settlement Currency for the purposes of determining the Settlement Price (as defined in the relevant Annex to the Terms and Conditions) or the Cash Settlement Amount (as defined in Condition 1).
14. **Settlement Currency:** The settlement currency for the payment of the Cash Settlement Amount is as set out in "Specific Provisions for each Series" above.
15. **Syndication:** The Securities will be distributed on a non-syndicated basis.
16. **Minimum Trading Size:** Not applicable.
17. **Security Agent:** BNP Paribas, Paris, Zurich Branch.
18. **Calculation Agent:** BNP Paribas Financial Markets S.N.C.
20 boulevard des Italiens 75009 Paris, France.
19. **Governing law:** French law.
20. **Special conditions or other modifications to the Terms and Conditions:** Not applicable
21. **Masse provisions (Condition 9.4):** Not applicable.

PRODUCT SPECIFIC PROVISIONS (ALL SECURITIES)

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

| | |
|--|---|
| 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. |
| (l) 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. |
| (o) 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 Securities: | Not applicable. |
| 25. Debt Securities: | Not applicable. |
| 26. Commodity Securities: | Not applicable. |
| 27. Inflation Index Securities: | Not applicable. |
| 28. Currency Securities: | Not applicable. |
| 29. Fund Securities: | Not applicable. |
| 30. Futures Securities: | Not applicable. |
| 31. OET Certificates: | 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 :
- in respect of *Call* Certificates:
- $$\text{Max} \left(0; \left(\frac{\text{Final Price Early} - \text{Capitalised Exercise Price}}{\text{Parity} \times \text{Conversion Rate Early}} \right) \right);$$
- in respect of *Put* Certificates:
- $$\text{Max} \left(0; \left(\frac{\text{Capitalised Exercise Price} - \text{Final Price Early}}{\text{Parity} \times \text{Conversion Rate Early}} \right) \right).$$
- Where:
- Final Price Early** means as set out in OET Certificate Conditions.
- Capitalised Exercise Price** means as set out in OET Certificate Conditions.
- Parity** means as set out in "Specific Provisions for each Series" above;
- Conversion Rate Early** means the Conversion Rate on the relevant Automatic Early Redemption Valuation Date;
- (ii) **Automatic Early Redemption Date:** The fifth Business Days following the Valuation Date.

- (iii) **Observation Price:** Traded price.
 - (iv) **Observation Price Source:** Exchange.
 - (v) **Observation Time(s):** At any time during the opening hours of the Exchange.
 - (vi) **Security Threshold:** As per OET Certificate Conditions.

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

PROVISIONS RELATING TO WARRANTS

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

PROVISIONS RELATING TO CERTIFICATES

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

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

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

-in respect of *Put* Certificates:

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

Where:

Final Price means as set out in OET Certificate Conditions.

Capitalised Exercise Price means as set out in OET Certificate

Conditions.

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

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

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

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

-in respect of *Put* Certificates:

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

Where:

Final Price means as set out in OET Certificate Conditions.

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

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

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

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

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

DISTRIBUTION AND US SALES ELIGIBILITY (ALL SECURITIES)

40. **Selling Restrictions:**

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

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

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

Additional information regarding the application of Section 871(m) to the Securities will be available at markets.ch@bnpparibas.com. 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:

A handwritten signature in black ink, consisting of a stylized 'D' shape followed by a horizontal line that extends to the right and then curves slightly upwards at the end.

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, Switzerland
- ii. **Intermediary:** SIX SIS Ltd., Olten, Switzerland
- iii. **Delivery:** Delivery against payment

SUMMARY OF FINAL TERMS

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

| Part A – Introduction | | | | |
|--|-------------------------------------|---|---------------------|-----------------|
| A.1 | Introduction and Warnings | <p>The Securities may only be offered, sold or advertised, directly or indirectly, in Switzerland in accordance with the requirements of the FinSA, as further set out in the Base Prospectus approved by the SIX Exchange Regulation AG in its capacity as Swiss Prospectus Office as of 20 September 2024 and the Final Terms. Terms used in this Summary shall have the same meaning as set forth in the Base Prospectus and the Final Terms.</p> <p>The Securities may be considered structured products in Switzerland pursuant to article 70 FinSA and are neither subject to authorisation nor supervision by FINMA. Investors bear the credit risk of the Issuer and/or the Guarantor. Investors should read the section "Risks" of the Base Prospectus.</p> <p>Investing in the Securities may put Investor's capital at risk. Investors may lose some or all of their investment.</p> | | |
| A.2 | Investment Decision | Any decision to invest in any Securities should be based on a consideration of the Base Prospectus and the Final Terms as a whole, including any documents incorporated by reference. | | |
| A.3 | Liability | The Issuer or the Guarantor may be liable for the content of this Summary solely when read together with the other parts of the Base Prospectus and the Final Terms or where it does not provide, when read together with the other parts of the Base Prospectus and the Final Terms, key information in order to aid investors when considering whether to invest in the Securities. | | |
| Part B – Securities | | | | |
| B.1 | Issuer/Guarantor | <p>Issuer</p> <p>The legal company name of the Issuer is BNP Paribas Issuance B.V. (the "Issuer"). The domicile of the Issuer is Amsterdam, Netherland. The registered office of the Issuer is Herengracht 595, 1017 CE Amsterdam, the Netherlands.</p> <p>Guarantor</p> <p>The legal company name of the Guarantor is BNP Paribas (the "Guarantor"). The domicile of the Guarantor is Paris, France. The head office of the Guarantor is 16, boulevard des Italiens – 75009 Paris, France.</p> | | |
| B.2 | ISIN | As set out in table below. | | |
| B.3 | Nature of Securities | Certificates. | | |
| B.4 | Product Name | "Mini Future" Certificates relating to a Share | | |
| B.5 | Issue Date | 17 October 2024 | | |
| B.6 | Redemption Date | As set out in table below. | | |
| B.7 | Issue Price | As set out in table below. | | |
| B.8 | Underlyings | As set out in table below. | | |
| B.9 | Settlement | Settlement type: cash settlement. Settlement currency: As set out in table below. | | |
| Part C – Offer and Admission to Trading | | | | |
| C.1 | Public Offer | The Securities may be offered, sold or advertised, directly or indirectly, in Switzerland to retail clients (<i>Privatkundinnen und -kunden</i>) within the meaning of FinSA (" Retail Clients ") in accordance with FinSA starting from the Issue Date. | | |
| C.2 | Admission to Trading/listing | Not applicable. The Securities will be provisionally admitted to trading on the Issue Date. | | |
| C.3 | Clearing System | SIX SIS Ltd., Olten, Switzerland | | |
| C.4 | Intermediary | SIX SIS Ltd., Olten, Switzerland | | |
| C.5 | Selling restrictions | As per the Base Prospectus. | | |
| Series Number / ISIN Code | Share Company / Share | Issue Price per Security | Settlement Currency | Redemption Date |
| CH1389961652 | Advanced Micro Devices Inc | CHF 2.24 | CHF | Open End |
| CH1389961660 | ASML Holding NV | CHF 8.46 | CHF | Open End |

| Series Number / ISIN Code | Share Company / Share | Issue Price per Security | Settlement Currency | Redemption Date |
|---------------------------|-----------------------------|--------------------------|---------------------|-----------------|
| CH1389961678 | ASML Holding NV | CHF 13.80 | CHF | Open End |
| CH1389961686 | Adyen NV | CHF 2.52 | CHF | Open End |
| CH1389961694 | Adyen NV | CHF 3.24 | CHF | Open End |
| CH1389961702 | Air France - KLM SA | CHF 0.92 | CHF | Open End |
| CH1389961710 | Air Liquide SA | CHF 1.89 | CHF | Open End |
| CH1389961728 | Air Liquide SA | CHF 3.57 | CHF | Open End |
| CH1389961736 | Airbnb Inc | CHF 2.11 | CHF | Open End |
| CH1389961744 | Airbus SE | CHF 1.06 | CHF | Open End |
| CH1389961751 | Alibaba Group Holding Ltd | CHF 1.29 | CHF | Open End |
| CH1389961769 | Allianz SE | CHF 6.11 | CHF | Open End |
| CH1389961777 | American Express Co | CHF 2.55 | CHF | Open End |
| CH1389961785 | American Express Co | CHF 3.33 | CHF | Open End |
| CH1389961793 | Apple Inc | CHF 1.65 | CHF | Open End |
| CH1389961801 | Arista Networks Inc | CHF 6.96 | CHF | Open End |
| CH1389961819 | Bayerische Motoren Werke AG | CHF 0.71 | CHF | Open End |
| CH1389961827 | Bank of America Corp | CHF 0.43 | CHF | Open End |
| CH1389961835 | Barrick Gold Corp | CHF 1.20 | CHF | Open End |
| CH1389961843 | Barry Callebaut AG | CHF 1.60 | CHF | Open End |
| CH1389961850 | Berkshire Hathaway Inc B | CHF 5.37 | CHF | Open End |
| CH1389961868 | BioNTech SE | CHF 1.48 | CHF | Open End |
| CH1389961876 | Blackstone Inc | CHF 2.51 | CHF | Open End |
| CH1389961884 | The Boeing Co | CHF 1.20 | CHF | Open End |
| CH1389961892 | Booking Holdings Inc | CHF 5.89 | CHF | Open End |
| CH1389961900 | Broadcom Inc | CHF 1.58 | CHF | Open End |
| CH1389961926 | Caterpillar Inc | CHF 7.37 | CHF | Open End |
| CH1389961934 | Cisco Systems Inc | CHF 0.46 | CHF | Open End |
| CH1389961942 | Cisco Systems Inc | CHF 1.16 | CHF | Open End |
| CH1389961959 | Citigroup Inc | CHF 0.48 | CHF | Open End |
| CH1389961967 | Clariant AG | CHF 2.05 | CHF | Open End |
| CH1389961975 | Cie Financiere Richemont SA | CHF 1.04 | CHF | Open End |
| CH1389961983 | DKSH Holding AG | CHF 0.37 | CHF | Open End |
| CH1389961991 | Danone SA | CHF 0.78 | CHF | Open End |
| CH1389962007 | Delivery Hero SE | CHF 0.30 | CHF | Open End |
| CH1389962015 | Delta Air Lines Inc | CHF 0.60 | CHF | Open End |
| CH1389962023 | Deutsche Börse AG | CHF 4.46 | CHF | Open End |
| CH1389962031 | Deutsche Post AG | CHF 0.37 | CHF | Open End |
| CH1389962049 | Deutsche Telekom AG | CHF 3.04 | CHF | Open End |
| CH1389962072 | eBay Inc | CHF 0.96 | CHF | Open End |
| CH1389962080 | Electronic Arts Inc | CHF 1.25 | CHF | Open End |
| CH1389962098 | Enel SpA | CHF 0.42 | CHF | Open End |
| CH1389962106 | Exxon Mobil Corp | CHF 0.96 | CHF | Open End |
| CH1389962114 | Flughafen Zurich AG | CHF 1.97 | CHF | Open End |
| CH1389962122 | Fresenius Medical Care AG | CHF 0.32 | CHF | Open End |
| CH1389962130 | Geberit AG | CHF 0.88 | CHF | Open End |
| CH1389962148 | General Motors Co | CHF 0.61 | CHF | Open End |
| CH1389962155 | The Goldman Sachs Group Inc | CHF 4.75 | CHF | Open End |
| CH1389962163 | Helvetia Holding AG | CHF 1.70 | CHF | Open End |
| CH1389962171 | Helvetia Holding AG | CHF 1.81 | CHF | Open End |
| CH1389962189 | IBM | CHF 2.64 | CHF | Open End |

| Series Number / ISIN Code | Share Company / Share | Issue Price per Security | Settlement Currency | Redemption Date |
|---------------------------|--|--------------------------|---------------------|-----------------|
| CH1389962197 | Intel Corp | CHF 0.28 | CHF | Open End |
| CH1389962205 | Intel Corp | CHF 0.35 | CHF | Open End |
| CH1389962213 | Intesa SanPaolo SpA | CHF 0.55 | CHF | Open End |
| CH1389962221 | Intesa SanPaolo SpA | CHF 0.80 | CHF | Open End |
| CH1389962239 | Julius Baer Group Ltd | CHF 0.53 | CHF | Open End |
| CH1389962247 | K+S AG | CHF 0.20 | CHF | Open End |
| CH1389962254 | Kering SA | CHF 0.15 | CHF | Open End |
| CH1389962262 | Kering SA | CHF 0.26 | CHF | Open End |
| CH1389962270 | L'Oreal SA | CHF 2.71 | CHF | Open End |
| CH1389962288 | LVMH Moet Hennessy - Louis Vuitton SE | CHF 0.59 | CHF | Open End |
| CH1389962296 | LVMH Moet Hennessy - Louis Vuitton SE | CHF 0.89 | CHF | Open End |
| CH1389962304 | Logitech International SA | CHF 1.01 | CHF | Open End |
| CH1389962312 | Micron Technology Inc | CHF 2.13 | CHF | Open End |
| CH1389962320 | MTU Aero Engines AG | CHF 6.96 | CHF | Open End |
| CH1389962338 | McDonald's Corp | CHF 2.33 | CHF | Open End |
| CH1389962346 | McDonald's Corp | CHF 4.79 | CHF | Open End |
| CH1389962353 | Meta Platforms Inc | CHF 3.80 | CHF | Open End |
| CH1389962361 | Microsoft Corp | CHF 2.40 | CHF | Open End |
| CH1389962379 | Münchener Rückversicherungs-Gesellschaft Aktiengesellschaft in München | CHF 11.49 | CHF | Open End |
| CH1389962387 | Netflix Inc | CHF 0.73 | CHF | Open End |
| CH1389962395 | Novartis AG | CHF 0.54 | CHF | Open End |
| CH1389962403 | NVIDIA Corp | CHF 1.08 | CHF | Open End |
| CH1389962411 | NVIDIA Corp | CHF 0.75 | CHF | Open End |
| CH1389962429 | NVIDIA Corp | CHF 0.91 | CHF | Open End |
| CH1389962437 | NVIDIA Corp | CHF 1.10 | CHF | Open End |
| CH1389962445 | Oracle Corp | CHF 3.49 | CHF | Open End |
| CH1389962452 | Partners Group Holding AG | CHF 0.89 | CHF | Open End |
| CH1389962460 | PayPal Holdings Inc | CHF 1.11 | CHF | Open End |
| CH1389962478 | Pinterest Inc | CHF 0.40 | CHF | Open End |
| CH1389962486 | Porsche Automobil Holding SE | CHF 0.24 | CHF | Open End |
| CH1389962494 | Porsche Automobil Holding SE | CHF 0.36 | CHF | Open End |
| CH1389962502 | The Procter & Gamble Co | CHF 3.73 | CHF | Open End |
| CH1389962510 | Qualcomm Inc | CHF 1.70 | CHF | Open End |
| CH1389962528 | Rheinmetall AG | CHF 6.24 | CHF | Open End |
| CH1389962536 | Reddit Inc | CHF 1.44 | CHF | Open End |
| CH1389962544 | Renault SA | CHF 0.72 | CHF | Open End |
| CH1389962551 | Roku Inc | CHF 1.43 | CHF | Open End |
| CH1389962569 | SGS SA | CHF 1.49 | CHF | Open End |
| CH1389962577 | Salesforce Inc | CHF 3.70 | CHF | Open End |
| CH1389962585 | Sandoz Group AG | CHF 0.44 | CHF | Open End |
| CH1389962593 | Sartorius AG | CHF 0.38 | CHF | Open End |
| CH1389962601 | ServiceNow Inc | CHF 1.57 | CHF | Open End |
| CH1389962627 | Sonova Holding AG | CHF 2.15 | CHF | Open End |
| CH1389962635 | Spotify Technology SA | CHF 6.36 | CHF | Open End |
| CH1389962643 | Stadler Rail AG | CHF 0.63 | CHF | Open End |
| CH1389962650 | Starbucks Corp | CHF 0.83 | CHF | Open End |
| CH1389962668 | Stellantis NV | CHF 2.43 | CHF | Open End |
| CH1389962676 | Super Micro Computer Inc | CHF 0.53 | CHF | Open End |

| Series Number / ISIN Code | Share Company / Share | Issue Price per Security | Settlement Currency | Redemption Date |
|----------------------------------|--|---------------------------------|----------------------------|------------------------|
| CH1389962684 | The Swatch Group AG | CHF 1.88 | CHF | Open End |
| CH1389962692 | Taiwan Semiconductor Manufacturing Company Ltd | CHF 3.17 | CHF | Open End |
| CH1389962700 | Taiwan Semiconductor Manufacturing Company Ltd | CHF 3.66 | CHF | Open End |
| CH1389962718 | Tecan Group AG | CHF 0.39 | CHF | Open End |
| CH1389962726 | Tecan Group AG | CHF 0.34 | CHF | Open End |
| CH1389962734 | Tesla Inc | CHF 1.49 | CHF | Open End |
| CH1389962742 | Tesla Inc | CHF 1.16 | CHF | Open End |
| CH1389962759 | Tesla Inc | CHF 1.45 | CHF | Open End |
| CH1389962767 | TotalEnergies SE | CHF 0.41 | CHF | Open End |
| CH1389962775 | United Airlines Holdings Inc | CHF 0.77 | CHF | Open End |
| CH1389962783 | Uber Technologies Inc | CHF 0.89 | CHF | Open End |
| CH1389962791 | UniCredit SpA | CHF 6.19 | CHF | Open End |
| CH1389962809 | VAT Group AG | CHF 3.97 | CHF | Open End |
| CH1389962817 | Wacker Chemie AG | CHF 1.03 | CHF | Open End |
| CH1389962825 | Zalando SE | CHF 0.61 | CHF | Open End |
| CH1389962833 | Zalando SE | CHF 0.61 | CHF | Open End |
| CH1389962841 | Zurich Insurance Group AG | CHF 3.51 | CHF | Open End |
| CH1389962858 | thyssenkrupp AG | CHF 0.47 | CHF | Open End |
| CH1389962866 | thyssenkrupp AG | CHF 0.33 | CHF | Open End |
| CH1389962874 | thyssenkrupp AG | CHF 0.72 | CHF | Open End |