

## FINAL TERMS FOR W&C SECURITIES

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2014/65/EU (as amended, "**MiFID II**"); or (ii) a customer within the meaning of Directive (EU) 2016/97 (as amended or superseded, the "**Insurance Distribution Directive**"), where that customer would not qualify as a professional client as defined in point (10) of Article 4(1) of MiFID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

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

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

## FINAL TERMS DATED AS OF 3 JULY 2025

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

Legal entity identifier (LEI): 7245009UXRIGIRYOBR48

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

Legal entity identifier (LEI): R0MUWSFPU8MPRO8K5P83

(Note, Warrant and Certificate Programme)

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

SSPA product type: Warrant Vanilla (2100)

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

## PART A - CONTRACTUAL TERMS

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

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

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

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

Full information on BNP Paribas Issuance B.V. (the "**Issuer**") and the offer of the Securities is only available on the basis of the combination of these Final Terms and the Base Prospectus. **The Base Prospectus, any Supplement(s) to the Base Prospectus and these Final Terms are available free of charge during normal business hours from Principal Security Agent. Written or oral requests for such documents should be directed to the Principal Security Agent at its principal office set out at the end of the Base Prospectus or may be obtained by telephone (+41 58 212 6339) or fax (+41 58 212 6360). In addition, copies of any documents incorporated by reference will be made available, along with this Base Prospectus, for viewing on the website of BNPP at the following address [www.bnpparibasmarkets.ch](http://www.bnpparibasmarkets.ch) or any other website specified in the applicable Final Terms.**

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

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

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

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

## SPECIFIC PROVISIONS FOR EACH SERIES

Series Number / ISIN Code	Number of Securities issued	Number of Securities	No. of Warrants per Unit	Issue Price per Security	Call / Put	Exercise Price	Delivery or expiry month	Futures or Options Exchange	Exercise Date / Valuation Date	Settlement Date	Parity
CH1452909109	10,000,000	10,000,000	1	CHF 9.28	Call	EUR 24,050	December 2025	Eurex	19 December 2025	5 January 2026	100
CH1452909117	10,000,000	10,000,000	1	CHF 9.81	Call	EUR 23,950	December 2025	Eurex	19 December 2025	5 January 2026	100
CH1452909125	10,000,000	10,000,000	1	CHF 10.36	Call	EUR 23,850	December 2025	Eurex	19 December 2025	5 January 2026	100
CH1452909133	10,000,000	10,000,000	1	CHF 10.92	Call	EUR 23,750	December 2025	Eurex	19 December 2025	5 January 2026	100
CH1452909141	10,000,000	10,000,000	1	CHF 11.50	Call	EUR 23,650	December 2025	Eurex	19 December 2025	5 January 2026	100
CH1452909158	10,000,000	10,000,000	1	CHF 8.12	Call	EUR 25,600	June 2026	Eurex	19 June 2026	26 June 2026	100
CH1452909166	10,000,000	10,000,000	1	CHF 8.90	Call	EUR 25,400	June 2026	Eurex	19 June 2026	26 June 2026	100
CH1452909174	10,000,000	10,000,000	1	CHF 9.72	Call	EUR 25,200	June 2026	Eurex	19 June 2026	26 June 2026	100
CH1452909182	10,000,000	10,000,000	1	CHF 15.08	Call	EUR 24,100	June 2026	Eurex	19 June 2026	26 June 2026	100
CH1452909190	10,000,000	10,000,000	1	CHF 16.19	Call	EUR 23,900	June 2026	Eurex	19 June 2026	26 June 2026	100
CH1452909208	10,000,000	10,000,000	1	CHF 17.35	Call	EUR 23,700	June 2026	Eurex	19 June 2026	26 June 2026	100
CH1452909216	10,000,000	10,000,000	1	CHF 7.60	Put	EUR 23,450	December 2025	Eurex	19 December 2025	5 January 2026	100
CH1452909224	10,000,000	10,000,000	1	CHF 7.92	Put	EUR 23,550	December 2025	Eurex	19 December 2025	5 January 2026	100
CH1452909232	10,000,000	10,000,000	1	CHF 8.26	Put	EUR 23,650	December 2025	Eurex	19 December 2025	5 January 2026	100
CH1452909240	10,000,000	10,000,000	1	CHF 8.61	Put	EUR 23,750	December 2025	Eurex	19 December 2025	5 January 2026	100
CH1452909257	10,000,000	10,000,000	1	CHF 8.97	Put	EUR 23,850	December 2025	Eurex	19 December 2025	5 January 2026	100
CH1452909265	10,000,000	10,000,000	1	CHF 10.26	Put	EUR 23,300	June 2026	Eurex	19 June 2026	26 June 2026	100
CH1452909273	10,000,000	10,000,000	1	CHF 11.51	Put	EUR 23,700	June 2026	Eurex	19 June 2026	26 June 2026	100
CH1452909281	10,000,000	10,000,000	1	CHF 12.19	Put	EUR 23,900	June 2026	Eurex	19 June 2026	26 June 2026	100
CH1452909299	10,000,000	10,000,000	1	CHF 12.91	Put	EUR 24,100	June 2026	Eurex	19 June 2026	26 June 2026	100
CH1452909307	10,000,000	10,000,000	1	CHF 17.64	Put	EUR 25,200	June 2026	Eurex	19 June 2026	26 June 2026	100
CH1452909315	10,000,000	10,000,000	1	CHF 18.65	Put	EUR 25,400	June 2026	Eurex	19 June 2026	26 June 2026	100
CH1452909323	10,000,000	10,000,000	1	CHF 19.71	Put	EUR 25,600	June 2026	Eurex	19 June 2026	26 June 2026	100
CH1452909331	10,000,000	10,000,000	1	CHF 0.80	Call	USD 48,000	March 2026	CBOE (Chicago Board Options Exchange)	20 March 2026	27 March 2026	1,000
CH1452909349	10,000,000	10,000,000	1	CHF 1.97	Call	USD 45,000	March 2026	CBOE (Chicago Board Options Exchange)	20 March 2026	27 March 2026	1,000
CH1452909356	10,000,000	10,000,000	1	CHF 2.22	Call	USD 44,500	March 2026	CBOE (Chicago Board Options Exchange)	20 March 2026	27 March 2026	1,000
CH1452909364	10,000,000	10,000,000	1	CHF 1.16	Call	USD 48,000	June 2026	CBOE (Chicago Board	18 June 2026	25 June 2026	1,000

Series Number / ISIN Code	Number of Securities issued	Number of Securities	No. of Warrants per Unit	Issue Price per Security	Call / Put	Exercise Price	Delivery or expiry month	Futures or Options Exchange	Exercise Date / Valuation Date	Settlement Date	Parity
								Options Exchange)			
CH1452909372	10,000,000	10,000,000	1	CHF 2.64	Call	USD 44,500	June 2026	CBOE (Chicago Board Options Exchange)	18 June 2026	25 June 2026	1,000
CH1452909380	10,000,000	10,000,000	1	CHF 1.42	Put	USD 44,500	March 2026	CBOE (Chicago Board Options Exchange)	20 March 2026	27 March 2026	1,000
CH1452909398	10,000,000	10,000,000	1	CHF 1.56	Put	USD 45,000	March 2026	CBOE (Chicago Board Options Exchange)	20 March 2026	27 March 2026	1,000
CH1452909406	10,000,000	10,000,000	1	CHF 2.69	Put	USD 48,000	March 2026	CBOE (Chicago Board Options Exchange)	20 March 2026	27 March 2026	1,000
CH1452909414	10,000,000	10,000,000	1	CHF 1.62	Put	USD 44,500	June 2026	CBOE (Chicago Board Options Exchange)	18 June 2026	25 June 2026	1,000
CH1452909422	10,000,000	10,000,000	1	CHF 2.81	Put	USD 48,000	June 2026	CBOE (Chicago Board Options Exchange)	18 June 2026	25 June 2026	1,000
CH1452909430	10,000,000	10,000,000	1	CHF 6.69	Call	USD 22,600	September 2025	Chicago Mercantile Exchange (CME)	19 September 2025	26 September 2025	100
CH1452909448	10,000,000	10,000,000	1	CHF 7.67	Call	USD 22,400	September 2025	Chicago Mercantile Exchange (CME)	19 September 2025	26 September 2025	100
CH1452909455	10,000,000	10,000,000	1	CHF 11.06	Call	USD 22,600	December 2025	Chicago Mercantile Exchange (CME)	19 December 2025	5 January 2026	100
CH1452909463	10,000,000	10,000,000	1	CHF 12.05	Call	USD 22,400	December 2025	Chicago Mercantile Exchange (CME)	19 December 2025	5 January 2026	100
CH1452909471	10,000,000	10,000,000	1	CHF 5.47	Call	USD 25,000	March 2026	Chicago Mercantile Exchange (CME)	20 March 2026	27 March 2026	100
CH1452909489	10,000,000	10,000,000	1	CHF 13.64	Call	USD 22,800	March 2026	Chicago Mercantile Exchange (CME)	20 March 2026	27 March 2026	100
CH1452909497	10,000,000	10,000,000	1	CHF 14.59	Call	USD 22,600	March 2026	Chicago Mercantile Exchange (CME)	20 March 2026	27 March 2026	100
CH1452909505	10,000,000	10,000,000	1	CHF 15.57	Call	USD 22,400	March 2026	Chicago Mercantile Exchange (CME)	20 March 2026	27 March 2026	100
CH1452909513	10,000,000	10,000,000	1	CHF 8.12	Call	USD 25,000	June 2026	Chicago Mercantile Exchange (CME)	18 June 2026	25 June 2026	100
CH1452909521	10,000,000	10,000,000	1	CHF 16.67	Call	USD 22,800	June 2026	Chicago Mercantile Exchange (CME)	18 June 2026	25 June 2026	100
CH1452909539	10,000,000	10,000,000	1	CHF 17.62	Call	USD 22,600	June 2026	Chicago Mercantile Exchange (CME)	18 June 2026	25 June 2026	100
CH1452909547	10,000,000	10,000,000	1	CHF 18.58	Call	USD 22,400	June 2026	Chicago Mercantile Exchange (CME)	18 June 2026	25 June 2026	100

Series Number / ISIN Code	Number of Securities issued	Number of Securities	No. of Warrants per Unit	Issue Price per Security	Call / Put	Exercise Price	Delivery or expiry month	Futures or Options Exchange	Exercise Date / Valuation Date	Settlement Date	Parity
CH1452909554	10,000,000	10,000,000	1	CHF 5.25	Put	USD 22,400	September 2025	Chicago Mercantile Exchange (CME)	19 September 2025	26 September 2025	100
CH1452909562	10,000,000	10,000,000	1	CHF 5.84	Put	USD 22,600	September 2025	Chicago Mercantile Exchange (CME)	19 September 2025	26 September 2025	100
CH1452909570	10,000,000	10,000,000	1	CHF 7.98	Put	USD 22,400	December 2025	Chicago Mercantile Exchange (CME)	19 December 2025	5 January 2026	100
CH1452909588	10,000,000	10,000,000	1	CHF 8.55	Put	USD 22,600	December 2025	Chicago Mercantile Exchange (CME)	19 December 2025	5 January 2026	100
CH1452909596	10,000,000	10,000,000	1	CHF 9.83	Put	USD 22,400	March 2026	Chicago Mercantile Exchange (CME)	20 March 2026	27 March 2026	100
CH1452909604	10,000,000	10,000,000	1	CHF 10.39	Put	USD 22,600	March 2026	Chicago Mercantile Exchange (CME)	20 March 2026	27 March 2026	100
CH1452909612	10,000,000	10,000,000	1	CHF 10.98	Put	USD 22,800	March 2026	Chicago Mercantile Exchange (CME)	20 March 2026	27 March 2026	100
CH1452909620	10,000,000	10,000,000	1	CHF 19.75	Put	USD 25,000	March 2026	Chicago Mercantile Exchange (CME)	20 March 2026	27 March 2026	100
CH1452909638	10,000,000	10,000,000	1	CHF 11.33	Put	USD 22,400	June 2026	Chicago Mercantile Exchange (CME)	18 June 2026	25 June 2026	100
CH1452909646	10,000,000	10,000,000	1	CHF 11.89	Put	USD 22,600	June 2026	Chicago Mercantile Exchange (CME)	18 June 2026	25 June 2026	100
CH1452909653	10,000,000	10,000,000	1	CHF 12.47	Put	USD 22,800	June 2026	Chicago Mercantile Exchange (CME)	18 June 2026	25 June 2026	100
CH1452909661	10,000,000	10,000,000	1	CHF 20.71	Put	USD 25,000	June 2026	Chicago Mercantile Exchange (CME)	18 June 2026	25 June 2026	100
CH1452909679	10,000,000	10,000,000	1	CHF 3.41	Call	USD 6,200	March 2026	CBOE (Chicago Board Options Exchange)	20 March 2026	27 March 2026	100
CH1452909687	10,000,000	10,000,000	1	CHF 2.19	Put	USD 6,200	March 2026	CBOE (Chicago Board Options Exchange)	20 March 2026	27 March 2026	100
CH1452909695	10,000,000	10,000,000	1	CHF 3.88	Call	CHF 12,050	December 2025	Eurex	19 December 2025	5 January 2026	100
CH1452909703	10,000,000	10,000,000	1	CHF 4.44	Call	CHF 11,950	December 2025	Eurex	19 December 2025	5 January 2026	100
CH1452909711	10,000,000	10,000,000	1	CHF 5.06	Call	CHF 11,950	March 2026	Eurex	20 March 2026	27 March 2026	100
CH1452909729	10,000,000	10,000,000	1	CHF 5.34	Call	CHF 11,900	March 2026	Eurex	20 March 2026	27 March 2026	100
CH1452909737	10,000,000	10,000,000	1	CHF 4.38	Call	CHF 12,100	June 2026	Eurex	19 June 2026	26 June 2026	100
CH1452909745	10,000,000	10,000,000	1	CHF 5.10	Call	CHF 11,950	June 2026	Eurex	19 June 2026	26 June 2026	100
CH1452909752	10,000,000	10,000,000	1	CHF 5.36	Call	CHF 11,900	June 2026	Eurex	19 June 2026	26 June 2026	100
CH1452909760	10,000,000	10,000,000	1	CHF 5.89	Call	CHF 11,800	June 2026	Eurex	19 June 2026	26 June 2026	100

Series Number / ISIN Code	Number of Securities issued	Number of Securities	No. of Warrants per Unit	Issue Price per Security	Call / Put	Exercise Price	Delivery or expiry month	Futures or Options Exchange	Exercise Date / Valuation Date	Settlement Date	Parity
CH1452909778	10,000,000	10,000,000	1	CHF 7.04	Call	CHF 11,600	June 2026	Eurex	19 June 2026	26 June 2026	100
CH1452909786	10,000,000	10,000,000	1	CHF 8.29	Call	CHF 11,400	June 2026	Eurex	19 June 2026	26 June 2026	100
CH1452909794	10,000,000	10,000,000	1	CHF 3.85	Put	CHF 11,900	December 2025	Eurex	19 December 2025	5 January 2026	100
CH1452909802	10,000,000	10,000,000	1	CHF 4.05	Put	CHF 11,950	December 2025	Eurex	19 December 2025	5 January 2026	100
CH1452909810	10,000,000	10,000,000	1	CHF 5.28	Put	CHF 11,900	March 2026	Eurex	20 March 2026	27 March 2026	100
CH1452909828	10,000,000	10,000,000	1	CHF 5.50	Put	CHF 11,950	March 2026	Eurex	20 March 2026	27 March 2026	100
CH1452909836	10,000,000	10,000,000	1	CHF 4.84	Put	CHF 11,400	June 2026	Eurex	19 June 2026	26 June 2026	100
CH1452909844	10,000,000	10,000,000	1	CHF 5.59	Put	CHF 11,600	June 2026	Eurex	19 June 2026	26 June 2026	100
CH1452909851	10,000,000	10,000,000	1	CHF 6.44	Put	CHF 11,800	June 2026	Eurex	19 June 2026	26 June 2026	100
CH1452909869	10,000,000	10,000,000	1	CHF 6.91	Put	CHF 11,900	June 2026	Eurex	19 June 2026	26 June 2026	100
CH1452909877	10,000,000	10,000,000	1	CHF 7.16	Put	CHF 11,950	June 2026	Eurex	19 June 2026	26 June 2026	100
CH1452909885	10,000,000	10,000,000	1	CHF 7.94	Put	CHF 12,100	June 2026	Eurex	19 June 2026	26 June 2026	100

Series Number / ISIN Code	Valoren Code	Index	Index Currency	ISIN of Index	Reuters Code of Index / Reuters Screen Page	Index Sponsor	Index Sponsor Website	Exchange	Exchange Website	Business Day Centre	Settlement Currency
CH1452909109	145290910	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	<a href="http://www.dax-indices.com">www.dax-indices.com</a>	Deutsche Börse AG (XETRA)	<a href="http://www.deutsche-boerse.com">www.deutsche-boerse.com</a>	Zurich	CHF
CH1452909117	145290911	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	<a href="http://www.dax-indices.com">www.dax-indices.com</a>	Deutsche Börse AG (XETRA)	<a href="http://www.deutsche-boerse.com">www.deutsche-boerse.com</a>	Zurich	CHF
CH1452909125	145290912	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	<a href="http://www.dax-indices.com">www.dax-indices.com</a>	Deutsche Börse AG (XETRA)	<a href="http://www.deutsche-boerse.com">www.deutsche-boerse.com</a>	Zurich	CHF
CH1452909133	145290913	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	<a href="http://www.dax-indices.com">www.dax-indices.com</a>	Deutsche Börse AG (XETRA)	<a href="http://www.deutsche-boerse.com">www.deutsche-boerse.com</a>	Zurich	CHF
CH1452909141	145290914	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	<a href="http://www.dax-indices.com">www.dax-indices.com</a>	Deutsche Börse AG (XETRA)	<a href="http://www.deutsche-boerse.com">www.deutsche-boerse.com</a>	Zurich	CHF
CH1452909158	145290915	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	<a href="http://www.dax-indices.com">www.dax-indices.com</a>	Deutsche Börse AG (XETRA)	<a href="http://www.deutsche-boerse.com">www.deutsche-boerse.com</a>	Zurich	CHF
CH1452909166	145290916	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	<a href="http://www.dax-indices.com">www.dax-indices.com</a>	Deutsche Börse AG (XETRA)	<a href="http://www.deutsche-boerse.com">www.deutsche-boerse.com</a>	Zurich	CHF
CH1452909174	145290917	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	<a href="http://www.dax-indices.com">www.dax-indices.com</a>	Deutsche Börse AG (XETRA)	<a href="http://www.deutsche-boerse.com">www.deutsche-boerse.com</a>	Zurich	CHF

Series Number / ISIN Code	Valoren Code	Index	Index Currency	ISIN of Index	Reuters Code of Index / Reuters Screen Page	Index Sponsor	Index Sponsor Website	Exchange	Exchange Website	Business Day Centre	Settlement Currency
	7			8		AG		(XETRA)	<a href="http://boerse.com">boerse.com</a>		
CH1452909182	145290918	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	<a href="http://www.dax-indices.com">www.dax-indices.com</a>	Deutsche Börse AG (XETRA)	<a href="http://www.deutsche-boerse.com">www.deutsche-boerse.com</a>	Zurich	CHF
CH1452909190	145290919	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	<a href="http://www.dax-indices.com">www.dax-indices.com</a>	Deutsche Börse AG (XETRA)	<a href="http://www.deutsche-boerse.com">www.deutsche-boerse.com</a>	Zurich	CHF
CH1452909208	145290920	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	<a href="http://www.dax-indices.com">www.dax-indices.com</a>	Deutsche Börse AG (XETRA)	<a href="http://www.deutsche-boerse.com">www.deutsche-boerse.com</a>	Zurich	CHF
CH1452909216	145290921	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	<a href="http://www.dax-indices.com">www.dax-indices.com</a>	Deutsche Börse AG (XETRA)	<a href="http://www.deutsche-boerse.com">www.deutsche-boerse.com</a>	Zurich	CHF
CH1452909224	145290922	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	<a href="http://www.dax-indices.com">www.dax-indices.com</a>	Deutsche Börse AG (XETRA)	<a href="http://www.deutsche-boerse.com">www.deutsche-boerse.com</a>	Zurich	CHF
CH1452909232	145290923	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	<a href="http://www.dax-indices.com">www.dax-indices.com</a>	Deutsche Börse AG (XETRA)	<a href="http://www.deutsche-boerse.com">www.deutsche-boerse.com</a>	Zurich	CHF
CH1452909240	145290924	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	<a href="http://www.dax-indices.com">www.dax-indices.com</a>	Deutsche Börse AG (XETRA)	<a href="http://www.deutsche-boerse.com">www.deutsche-boerse.com</a>	Zurich	CHF
CH1452909257	145290925	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	<a href="http://www.dax-indices.com">www.dax-indices.com</a>	Deutsche Börse AG (XETRA)	<a href="http://www.deutsche-boerse.com">www.deutsche-boerse.com</a>	Zurich	CHF
CH1452909265	145290926	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	<a href="http://www.dax-indices.com">www.dax-indices.com</a>	Deutsche Börse AG (XETRA)	<a href="http://www.deutsche-boerse.com">www.deutsche-boerse.com</a>	Zurich	CHF
CH1452909273	145290927	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	<a href="http://www.dax-indices.com">www.dax-indices.com</a>	Deutsche Börse AG (XETRA)	<a href="http://www.deutsche-boerse.com">www.deutsche-boerse.com</a>	Zurich	CHF
CH1452909281	145290928	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	<a href="http://www.dax-indices.com">www.dax-indices.com</a>	Deutsche Börse AG (XETRA)	<a href="http://www.deutsche-boerse.com">www.deutsche-boerse.com</a>	Zurich	CHF
CH1452909299	145290929	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	<a href="http://www.dax-indices.com">www.dax-indices.com</a>	Deutsche Börse AG (XETRA)	<a href="http://www.deutsche-boerse.com">www.deutsche-boerse.com</a>	Zurich	CHF
CH1452909307	145290930	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	<a href="http://www.dax-indices.com">www.dax-indices.com</a>	Deutsche Börse AG (XETRA)	<a href="http://www.deutsche-boerse.com">www.deutsche-boerse.com</a>	Zurich	CHF
CH1452909315	145290931	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	<a href="http://www.dax-indices.com">www.dax-indices.com</a>	Deutsche Börse AG (XETRA)	<a href="http://www.deutsche-boerse.com">www.deutsche-boerse.com</a>	Zurich	CHF
CH1452909323	145290932	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	<a href="http://www.dax-indices.com">www.dax-indices.com</a>	Deutsche Börse AG (XETRA)	<a href="http://www.deutsche-boerse.com">www.deutsche-boerse.com</a>	Zurich	CHF
CH1452909331	145290933	Dow Jones Industrial Average®	USD	US2605661048	.DJI	S&P Dow Jones Indices LLC ("SPDJ")	<a href="http://www.spglobal.com">www.spglobal.com</a>	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	-	Zurich	CHF
CH1452909349	145290934	Dow Jones Industrial	USD	US2605661048	.DJI	S&P Dow Jones Indices LLC	<a href="http://www.spglobal.com">www.spglobal.com</a>	As set out in Annex 1 for a Composite Index (Multi-	-	Zurich	CHF



Series Number / ISIN Code	Valoren Code	Index	Index Currency	ISIN of Index	Reuters Code of Index / Reuters Screen Page	Index Sponsor	Index Sponsor Website	Exchange	Exchange Website	Business Day Centre	Settlement Currency
		Average®				("SPDJI")		Exchange Index)			
CH1452909356	145290935	Dow Jones Industrial Average®	USD	US2605661048	.DJI	S&P Dow Jones Indices LLC ("SPDJI")	<a href="http://www.spglobal.com">www.spglobal.com</a>	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	=	Zurich	CHF
CH1452909364	145290936	Dow Jones Industrial Average®	USD	US2605661048	.DJI	S&P Dow Jones Indices LLC ("SPDJI")	<a href="http://www.spglobal.com">www.spglobal.com</a>	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	=	Zurich	CHF
CH1452909372	145290937	Dow Jones Industrial Average®	USD	US2605661048	.DJI	S&P Dow Jones Indices LLC ("SPDJI")	<a href="http://www.spglobal.com">www.spglobal.com</a>	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	=	Zurich	CHF
CH1452909380	145290938	Dow Jones Industrial Average®	USD	US2605661048	.DJI	S&P Dow Jones Indices LLC ("SPDJI")	<a href="http://www.spglobal.com">www.spglobal.com</a>	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	=	Zurich	CHF
CH1452909398	145290939	Dow Jones Industrial Average®	USD	US2605661048	.DJI	S&P Dow Jones Indices LLC ("SPDJI")	<a href="http://www.spglobal.com">www.spglobal.com</a>	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	=	Zurich	CHF
CH1452909406	145290940	Dow Jones Industrial Average®	USD	US2605661048	.DJI	S&P Dow Jones Indices LLC ("SPDJI")	<a href="http://www.spglobal.com">www.spglobal.com</a>	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	=	Zurich	CHF
CH1452909414	145290941	Dow Jones Industrial Average®	USD	US2605661048	.DJI	S&P Dow Jones Indices LLC ("SPDJI")	<a href="http://www.spglobal.com">www.spglobal.com</a>	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	=	Zurich	CHF
CH1452909422	145290942	Dow Jones Industrial Average®	USD	US2605661048	.DJI	S&P Dow Jones Indices LLC ("SPDJI")	<a href="http://www.spglobal.com">www.spglobal.com</a>	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	=	Zurich	CHF
CH1452909430	145290943	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	<a href="https://indexes.nasdaqomx.com">https://indexes.nasdaqomx.com</a>	NASDAQ	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF
CH1452909448	145290944	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	<a href="https://indexes.nasdaqomx.com">https://indexes.nasdaqomx.com</a>	NASDAQ	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF
CH1452909455	145290945	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	<a href="https://indexes.nasdaqomx.com">https://indexes.nasdaqomx.com</a>	NASDAQ	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF
CH1452909463	145290946	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	<a href="https://indexes.nasdaqomx.com">https://indexes.nasdaqomx.com</a>	NASDAQ	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF
CH1452909471	145290947	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	<a href="https://indexes.nasdaqomx.com">https://indexes.nasdaqomx.com</a>	NASDAQ	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF
CH1452909489	145290948	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	<a href="https://indexes.nasdaqomx.com">https://indexes.nasdaqomx.com</a>	NASDAQ	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF

Series Number / ISIN Code	Valoren Code	Index	Index Currency	ISIN of Index	Reuters Code of Index / Reuters Screen Page	Index Sponsor	Index Sponsor Website	Exchange	Exchange Website	Business Day Centre	Settlement Currency
CH1452909497	145290949	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	<a href="https://indexes.nasdaqomx.com">https://indexes.nasdaqomx.com</a>	NASDAQ	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF
CH1452909505	145290950	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	<a href="https://indexes.nasdaqomx.com">https://indexes.nasdaqomx.com</a>	NASDAQ	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF
CH1452909513	145290951	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	<a href="https://indexes.nasdaqomx.com">https://indexes.nasdaqomx.com</a>	NASDAQ	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF
CH1452909521	145290952	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	<a href="https://indexes.nasdaqomx.com">https://indexes.nasdaqomx.com</a>	NASDAQ	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF
CH1452909539	145290953	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	<a href="https://indexes.nasdaqomx.com">https://indexes.nasdaqomx.com</a>	NASDAQ	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF
CH1452909547	145290954	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	<a href="https://indexes.nasdaqomx.com">https://indexes.nasdaqomx.com</a>	NASDAQ	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF
CH1452909554	145290955	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	<a href="https://indexes.nasdaqomx.com">https://indexes.nasdaqomx.com</a>	NASDAQ	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF
CH1452909562	145290956	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	<a href="https://indexes.nasdaqomx.com">https://indexes.nasdaqomx.com</a>	NASDAQ	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF
CH1452909570	145290957	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	<a href="https://indexes.nasdaqomx.com">https://indexes.nasdaqomx.com</a>	NASDAQ	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF
CH1452909588	145290958	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	<a href="https://indexes.nasdaqomx.com">https://indexes.nasdaqomx.com</a>	NASDAQ	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF
CH1452909596	145290959	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	<a href="https://indexes.nasdaqomx.com">https://indexes.nasdaqomx.com</a>	NASDAQ	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF
CH1452909604	145290960	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	<a href="https://indexes.nasdaqomx.com">https://indexes.nasdaqomx.com</a>	NASDAQ	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF
CH1452909612	145290961	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	<a href="https://indexes.nasdaqomx.com">https://indexes.nasdaqomx.com</a>	NASDAQ	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF
CH1452909620	145290962	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	<a href="https://indexes.nasdaqomx.com">https://indexes.nasdaqomx.com</a>	NASDAQ	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF
CH1452909638	145290963	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	<a href="https://indexes.nasdaqomx.com">https://indexes.nasdaqomx.com</a>	NASDAQ	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF
CH1452909646	145290964	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	<a href="https://indexes.nasdaqomx.com">https://indexes.nasdaqomx.com</a>	NASDAQ	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF
CH1452909653	145290965	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	<a href="https://indexes.nasdaqomx.com">https://indexes.nasdaqomx.com</a>	NASDAQ	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF
CH1452909661	145290966	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	<a href="https://indexes.nasdaqomx.com">https://indexes.nasdaqomx.com</a>	NASDAQ	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF

Series Number / ISIN Code	Valoren Code	Index	Index Currency	ISIN of Index	Reuters Code of Index / Reuters Screen Page	Index Sponsor	Index Sponsor Website	Exchange	Exchange Website	Business Day Centre	Settlement Currency
CH1452909679	145290967	S&P 500®	USD	US78378X1072	.SPX	S&P Dow Jones Indices LLC ("SPDJ")	<a href="http://www.spglobal.com">www.spglobal.com</a>	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	-	Zurich	CHF
CH1452909687	145290968	S&P 500®	USD	US78378X1072	.SPX	S&P Dow Jones Indices LLC ("SPDJ")	<a href="http://www.spglobal.com">www.spglobal.com</a>	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	-	Zurich	CHF
CH1452909695	145290969	Swiss Market Index®	CHF	CH0009980894	.SSMI	SIX Swiss Exchange AG	<a href="http://www.six-swiss-exchange.com">www.six-swiss-exchange.com</a>	SIX Swiss Exchange AG	<a href="http://www.six-swiss-exchange.com">www.six-swiss-exchange.com</a>	Zurich	CHF
CH1452909703	145290970	Swiss Market Index®	CHF	CH0009980894	.SSMI	SIX Swiss Exchange AG	<a href="http://www.six-swiss-exchange.com">www.six-swiss-exchange.com</a>	SIX Swiss Exchange AG	<a href="http://www.six-swiss-exchange.com">www.six-swiss-exchange.com</a>	Zurich	CHF
CH1452909711	145290971	Swiss Market Index®	CHF	CH0009980894	.SSMI	SIX Swiss Exchange AG	<a href="http://www.six-swiss-exchange.com">www.six-swiss-exchange.com</a>	SIX Swiss Exchange AG	<a href="http://www.six-swiss-exchange.com">www.six-swiss-exchange.com</a>	Zurich	CHF
CH1452909729	145290972	Swiss Market Index®	CHF	CH0009980894	.SSMI	SIX Swiss Exchange AG	<a href="http://www.six-swiss-exchange.com">www.six-swiss-exchange.com</a>	SIX Swiss Exchange AG	<a href="http://www.six-swiss-exchange.com">www.six-swiss-exchange.com</a>	Zurich	CHF
CH1452909737	145290973	Swiss Market Index®	CHF	CH0009980894	.SSMI	SIX Swiss Exchange AG	<a href="http://www.six-swiss-exchange.com">www.six-swiss-exchange.com</a>	SIX Swiss Exchange AG	<a href="http://www.six-swiss-exchange.com">www.six-swiss-exchange.com</a>	Zurich	CHF
CH1452909745	145290974	Swiss Market Index®	CHF	CH0009980894	.SSMI	SIX Swiss Exchange AG	<a href="http://www.six-swiss-exchange.com">www.six-swiss-exchange.com</a>	SIX Swiss Exchange AG	<a href="http://www.six-swiss-exchange.com">www.six-swiss-exchange.com</a>	Zurich	CHF
CH1452909752	145290975	Swiss Market Index®	CHF	CH0009980894	.SSMI	SIX Swiss Exchange AG	<a href="http://www.six-swiss-exchange.com">www.six-swiss-exchange.com</a>	SIX Swiss Exchange AG	<a href="http://www.six-swiss-exchange.com">www.six-swiss-exchange.com</a>	Zurich	CHF
CH1452909760	145290976	Swiss Market Index®	CHF	CH0009980894	.SSMI	SIX Swiss Exchange AG	<a href="http://www.six-swiss-exchange.com">www.six-swiss-exchange.com</a>	SIX Swiss Exchange AG	<a href="http://www.six-swiss-exchange.com">www.six-swiss-exchange.com</a>	Zurich	CHF
CH1452909778	145290977	Swiss Market Index®	CHF	CH0009980894	.SSMI	SIX Swiss Exchange AG	<a href="http://www.six-swiss-exchange.com">www.six-swiss-exchange.com</a>	SIX Swiss Exchange AG	<a href="http://www.six-swiss-exchange.com">www.six-swiss-exchange.com</a>	Zurich	CHF
CH1452909786	145290978	Swiss Market Index®	CHF	CH0009980894	.SSMI	SIX Swiss Exchange AG	<a href="http://www.six-swiss-exchange.com">www.six-swiss-exchange.com</a>	SIX Swiss Exchange AG	<a href="http://www.six-swiss-exchange.com">www.six-swiss-exchange.com</a>	Zurich	CHF
CH1452909794	145290979	Swiss Market Index®	CHF	CH0009980894	.SSMI	SIX Swiss Exchange AG	<a href="http://www.six-swiss-exchange.com">www.six-swiss-exchange.com</a>	SIX Swiss Exchange AG	<a href="http://www.six-swiss-exchange.com">www.six-swiss-exchange.com</a>	Zurich	CHF
CH1452909802	145290980	Swiss Market Index®	CHF	CH0009980894	.SSMI	SIX Swiss Exchange AG	<a href="http://www.six-swiss-exchange.com">www.six-swiss-exchange.com</a>	SIX Swiss Exchange AG	<a href="http://www.six-swiss-exchange.com">www.six-swiss-exchange.com</a>	Zurich	CHF
CH1452909810	145290981	Swiss Market Index®	CHF	CH0009980894	.SSMI	SIX Swiss Exchange AG	<a href="http://www.six-swiss-exchange.com">www.six-swiss-exchange.com</a>	SIX Swiss Exchange AG	<a href="http://www.six-swiss-exchange.com">www.six-swiss-exchange.com</a>	Zurich	CHF
CH1452909828	145290982	Swiss Market Index®	CHF	CH0009980894	.SSMI	SIX Swiss Exchange AG	<a href="http://www.six-swiss-exchange.com">www.six-swiss-exchange.com</a>	SIX Swiss Exchange AG	<a href="http://www.six-swiss-exchange.com">www.six-swiss-exchange.com</a>	Zurich	CHF
CH1452909836	145290983	Swiss Market Index®	CHF	CH0009980894	.SSMI	SIX Swiss Exchange AG	<a href="http://www.six-swiss-exchange.com">www.six-swiss-exchange.com</a>	SIX Swiss Exchange AG	<a href="http://www.six-swiss-exchange.com">www.six-swiss-exchange.com</a>	Zurich	CHF

Series Number / ISIN Code	Valoren Code	Index	Index Currency	ISIN of Index	Reuters Code of Index / Reuters Screen Page	Index Sponsor	Index Sponsor Website	Exchange	Exchange Website	Business Day Centre	Settlement Currency
CH1452909844	145290984	Swiss Market Index®	CHF	CH0009980894	.SSMI	SIX Swiss Exchange AG	<a href="http://www.six-swiss-exchange.com">www.six-swiss-exchange.com</a>	SIX Swiss Exchange AG	<a href="http://www.six-swiss-exchange.com">www.six-swiss-exchange.com</a>	Zurich	CHF
CH1452909851	145290985	Swiss Market Index®	CHF	CH0009980894	.SSMI	SIX Swiss Exchange AG	<a href="http://www.six-swiss-exchange.com">www.six-swiss-exchange.com</a>	SIX Swiss Exchange AG	<a href="http://www.six-swiss-exchange.com">www.six-swiss-exchange.com</a>	Zurich	CHF
CH1452909869	145290986	Swiss Market Index®	CHF	CH0009980894	.SSMI	SIX Swiss Exchange AG	<a href="http://www.six-swiss-exchange.com">www.six-swiss-exchange.com</a>	SIX Swiss Exchange AG	<a href="http://www.six-swiss-exchange.com">www.six-swiss-exchange.com</a>	Zurich	CHF
CH1452909877	145290987	Swiss Market Index®	CHF	CH0009980894	.SSMI	SIX Swiss Exchange AG	<a href="http://www.six-swiss-exchange.com">www.six-swiss-exchange.com</a>	SIX Swiss Exchange AG	<a href="http://www.six-swiss-exchange.com">www.six-swiss-exchange.com</a>	Zurich	CHF
CH1452909885	145290988	Swiss Market Index®	CHF	CH0009980894	.SSMI	SIX Swiss Exchange AG	<a href="http://www.six-swiss-exchange.com">www.six-swiss-exchange.com</a>	SIX Swiss Exchange AG	<a href="http://www.six-swiss-exchange.com">www.six-swiss-exchange.com</a>	Zurich	CHF

## GENERAL PROVISIONS

The following terms apply to each series of Securities:

1. **Issuer:** BNP Paribas Issuance B.V.
2. **Guarantor:** BNP Paribas
3. **Trade Date:** 2 July 2025.
4. **Issue Date:** 3 July 2025.
5. **Consolidation:** Not applicable.
6. **Type of Securities:**
  - (a) Warrants.
  - (b) The Securities are Index Securities.

The Securities are "European Style" Warrants.

Automatic Exercise applies.

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

## PRODUCT SPECIFIC PROVISIONS (ALL SECURITIES)

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

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

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

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

#### PROVISIONS RELATING TO WARRANTS

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

- (k) **Observation Period:** Not applicable.
- (l) **Cash Settlement Amount:** A Holder, upon due exercise, will receive from the Issuer on the Settlement Date, in respect of each Warrant, a Cash Settlement Amount calculated by the Calculation Agent (which shall not be less than zero) equal to:

-in respect of *Call* Warrants:

$\text{Max} [ 0 ; \text{Settlement Price Final} - \text{Exercise Price} ] / [ \text{Parity} \times \text{Exchange Rate Final} ]$

-in respect of *Put* warrants:

$\text{Max} [ 0 ; \text{Exercise Price} - \text{Settlement Price Final} ] / [ \text{Parity} \times \text{Exchange Rate Final} ]$

Where:

**Settlement Price Final** means the Settlement Price on the Valuation Date.

**Exercise Price** means as set out in "Specific Provisions for each Series" above.

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

**Exchange Rate Final** means the Exchange Rate on the relevant Valuation Date.

- (m) **Settlement Date:** See the "Specific Provisions for each Series" above.

#### PROVISIONS RELATING TO CERTIFICATES

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

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

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

#### Responsibility

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

Signed on behalf of BNP Paribas Issuance B.V.



As Issuer:

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

By: .....  
Duly authorised

## **PART B - OTHER INFORMATION**

### **1. Listing and Admission to trading**

The Securities are unlisted.

### **2. Governing Law and Jurisdiction**

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

### **3. Ratings**

The Securities have not been rated.

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

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

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

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

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

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

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

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

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

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

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

### **Index Disclaimer**

Neither the Issuer nor the Guarantor shall have any liability for any act or failure to act by an Index Sponsor in connection with the calculation, adjustment or maintenance of an Index. Except as disclosed prior to the Issue Date, neither the Issuer, the Guarantor nor their affiliates has any affiliation with or control over an Index or Index Sponsor or any control over the computation, composition or dissemination of an Index. Although the Calculation Agent will obtain information concerning an Index from publicly available sources it believes reliable, it will not independently verify this information. Accordingly, no representation, warranty or undertaking (express or implied) is made and no responsibility is accepted by the Issuer, the Guarantor, their affiliates or the Calculation Agent as to the accuracy, completeness and timeliness of information

concerning an Index.

### **DAX® Index**

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

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

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

### **Dow Jones Industrial Average® Index**

The Dow Jones Industrial Average® Index (the "INDEX") is a product of S&P Dow Jones Indices LLC, a division of S&P Global, or its affiliates ("SPDJI"), and has been licensed for use by BNP Paribas (the "Licensee"). Standard & Poor's® and S&P® are registered trademarks of Standard & Poor's Financial Services LLC, a division of S&P Global ("S&P"); Dow Jones® is a registered trademark of Dow Jones Trademark Holdings LLC ("Dow Jones"); It is not possible to invest directly in an index. The issue of Securities (the "Licensee's Product(s)") are not sponsored, endorsed, sold or promoted by SPDJI, Dow Jones, S&P, any of their respective affiliates (collectively, "S&P Dow Jones Indices"). S&P Dow Jones Indices make any representation or warranty, express or implied, to the owners of the Licensee's Product(s) or any member of the public regarding the advisability of investing in securities generally or in Licensee's Product(s) particularly or the ability of the INDEX to track general market performance. Past performance of an index is not an indication or guarantee of future results. S&P Dow Jones Indices only relationship to Licensee with respect to the INDEX is the licensing of the Index and certain trademarks, service marks and/or trade names of S&P Dow Jones Indices and/or its licensors. The INDEX is determined, composed and calculated by S&P Dow Jones Indices without regard to Licensee or the Licensee's Product(s). S&P Dow Jones Indices have no obligation to take the needs of Licensee or the owners of Licensee's Product(s) into consideration in determining, composing or calculating the INDEX. S&P Dow Jones Indices are responsible for and have not participated in the determination of the prices, and amount of Licensee's Product(s) or the timing of the issuance or sale of Licensee's Product(s) or in the determination or calculation of the equation by which Licensee's Product(s) is to be converted into cash, surrendered or redeemed, as the case may be. S&P Dow Jones Indices have no obligation or liability in connection with the administration, marketing or trading of Licensee's Product(s). There is no assurance that investment products based on the INDEX will accurately track index performance or provide positive investment returns. S&P Dow Jones Indices LLC is not an investment or tax advisor. A tax advisor should be consulted to evaluate the impact of any tax-exempt securities on portfolios and the tax consequences of making any particular investment decision. Inclusion of a security within an index is not a recommendation by S&P Dow Jones Indices to buy, sell, or hold such security, nor is it considered to be investment advice.

S&P DOW JONES INDICES DOES NOT GUARANTEE THE ADEQUACY, ACCURACY, TIMELINESS AND/OR THE COMPLETENESS OF THE INDEX OR ANY DATA RELATED THERETO OR ANY COMMUNICATION, INCLUDING BUT NOT LIMITED TO, ORAL OR WRITTEN COMMUNICATION (INCLUDING ELECTRONIC COMMUNICATIONS) WITH RESPECT THERETO. S&P DOW JONES INDICES SHALL NOT BE SUBJECT TO ANY DAMAGES OR LIABILITY FOR ANY ERRORS, OMISSIONS, OR DELAYS THEREIN. S&P DOW JONES INDICES MAKES NO EXPRESS OR IMPLIED WARRANTIES, AND EXPRESSLY DISCLAIMS ALL WARRANTIES, OF MERCHANTABILITY OR FITNESS FOR A PARTICULAR PURPOSE OR USE OR AS TO RESULTS TO BE OBTAINED BY THE LICENSEE, OWNERS OF THE LICENSEE'S PRODUCTS, OR ANY OTHER PERSON OR ENTITY FROM THE USE OF THE INDEX OR WITH RESPECT TO ANY DATA RELATED THERETO. WITHOUT LIMITING ANY OF THE FOREGOING, IN NO EVENT WHATSOEVER SHALL S&P DOW JONES INDICES BE LIABLE FOR ANY INDIRECT, SPECIAL, INCIDENTAL, PUNITIVE, OR CONSEQUENTIAL DAMAGES INCLUDING BUT NOT LIMITED TO, LOSS OF PROFITS, TRADING LOSSES, LOST TIME OR GOODWILL, EVEN IF THEY HAVE BEEN ADVISED OF THE POSSIBILITY OF SUCH DAMAGES, WHETHER IN CONTRACT, TORT, STRICT LIABILITY, OR OTHERWISE. THERE ARE NO THIRD PARTY BENEFICIARIES OF ANY AGREEMENTS OR ARRANGEMENTS BETWEEN S&P DOW JONES INDICES AND THE LICENSEE, OTHER THAN THE LICENSORS OF S&P DOW JONES INDICES.

## **NASDAQ 100® Index**

The Product(s) is not sponsored, endorsed, sold or promoted by Nasdaq, Inc. or its affiliates (NASDAQ, with its affiliates, are referred to as the "Corporations"). The Corporations have not passed on the legality or suitability of, or the accuracy or adequacy of descriptions and disclosures relating to, the Product(s). The Corporations make no representation or warranty, express or implied to the owners of the Product(s) or any member of the public regarding the advisability of investing in securities generally or in the Product(s) particularly, or the ability of the Nasdaq-100 Index® to track general stock market performance. The Corporations' only relationship to BNP PARIBAS ("Licensee") is in the licensing of the Nasdaq®, Nasdaq-100®, and Nasdaq-100 Index® registered trademarks, and certain trade names of the Corporations and the use of the Nasdaq-100 Index® which is determined, composed and calculated by NASDAQ without regard to Licensee or the Product(s). NASDAQ has no obligation to take the needs of the Licensee or the owners of the Product(s) into consideration in determining, composing or calculating the Nasdaq-100 Index®. The Corporations are not responsible for and have not participated in the determination of the timing of, prices at, or quantities of the Product(s) to be issued or in the determination or calculation of the equation by which the Product(s) is to be converted into cash. The Corporations have no liability in connection with the administration, marketing or trading of the Product(s).

**The Corporations do not guarantee the accuracy and/or uninterrupted calculation of the Nasdaq-100 index® or any data included therein. The Corporations make no warranty, express or implied, as to results to be obtained by Licensee, owners of the product(s), or any other person or entity from the use of the Nasdaq-100 Index® or any data included therein. The Corporations make no express or implied warranties, and expressly disclaim all warranties of merchantability or fitness for a particular purpose or use with respect to the Nasdaq-100 Index® or any data included therein. Without limiting any of the foregoing, in no event shall the Corporations have any liability for any lost profits or special, incidental, punitive, indirect, or consequential damages, even if notified of the possibility of such damages.**

## **S&P 500® Index**

The S&P 500® Index (the "INDEX") is a product of S&P Dow Jones Indices LLC, a division of S&P Global, or its affiliates ("SPDJI"), and has been licensed for use by BNP Paribas (the "Licensee"). Standard & Poor's® and S&P® are registered trademarks of Standard & Poor's Financial Services LLC, a division of S&P Global ("S&P"); Dow Jones® is a registered trademark of Dow Jones Trademark Holdings LLC ("Dow Jones"); It is not possible to invest directly in an index. The issue of Securities (the "Licensee's Product(s)") are not sponsored, endorsed, sold or promoted by SPDJI, Dow Jones, S&P, any of their respective affiliates (collectively, "S&P Dow Jones Indices"). S&P Dow Jones Indices make any representation or warranty, express or implied, to the owners of the Licensee's Product(s) or any member of the public regarding the advisability of investing in securities generally or in Licensee's Product(s) particularly or the ability of the INDEX to track general market performance. Past performance of an index is not an indication or guarantee of future results. S&P Dow Jones Indices only relationship to Licensee with respect to the INDEX is the licensing of the Index and certain trademarks, service marks and/or trade names of S&P Dow Jones Indices and/or its licensors. The INDEX is determined, composed and calculated by S&P Dow Jones Indices without regard to Licensee or the Licensee's Product(s). S&P Dow Jones Indices have no obligation to take the needs of Licensee or the owners of Licensee's Product(s) into consideration in determining, composing or calculating the INDEX. S&P Dow Jones Indices are responsible for and have not participated in the determination of the prices, and amount of Licensee's Product(s) or the timing of the issuance or sale of Licensee's Product(s) or in the determination or calculation of the equation by which Licensee's Product(s) is to be converted into cash, surrendered or redeemed, as the case may be. S&P Dow Jones Indices have no obligation or liability in connection with the administration, marketing or trading of Licensee's Product(s). There is no assurance that investment products based on the INDEX will accurately track index performance or provide positive investment returns. S&P Dow Jones Indices LLC is not an investment or tax advisor. A tax advisor should be consulted to evaluate the impact of any tax-exempt securities on portfolios and the tax consequences of making any particular investment decision. Inclusion of a security within an index is not a recommendation by S&P Dow Jones Indices to buy, sell, or hold such security, nor is it considered to be investment advice.

S&P DOW JONES INDICES DOES NOT GUARANTEE THE ADEQUACY, ACCURACY, TIMELINESS AND/OR THE COMPLETENESS OF THE INDEX OR ANY DATA RELATED THERETO OR ANY COMMUNICATION, INCLUDING BUT NOT LIMITED TO, ORAL OR WRITTEN COMMUNICATION (INCLUDING ELECTRONIC COMMUNICATIONS) WITH RESPECT THERETO. S&P DOW JONES INDICES SHALL NOT BE SUBJECT TO ANY DAMAGES OR LIABILITY FOR ANY ERRORS, OMISSIONS, OR DELAYS THEREIN. S&P DOW JONES INDICES MAKES NO EXPRESS OR IMPLIED WARRANTIES, AND EXPRESSLY DISCLAIMS ALL WARRANTIES, OF MERCHANTABILITY OR FITNESS FOR A PARTICULAR PURPOSE OR USE OR AS TO RESULTS TO BE OBTAINED BY THE LICENSEE, OWNERS OF THE LICENSEE'S PRODUCTS, OR ANY OTHER PERSON OR ENTITY FROM THE USE OF THE INDEX OR WITH RESPECT TO ANY DATA RELATED THERETO. WITHOUT LIMITING ANY OF THE FOREGOING, IN NO EVENT WHATSOEVER SHALL S&P DOW JONES INDICES BE LIABLE FOR ANY INDIRECT, SPECIAL, INCIDENTAL, PUNITIVE, OR CONSEQUENTIAL DAMAGES INCLUDING BUT NOT LIMITED TO, LOSS OF PROFITS, TRADING LOSSES, LOST TIME OR GOODWILL, EVEN IF THEY HAVE BEEN ADVISED OF THE POSSIBILITY OF SUCH DAMAGES, WHETHER IN CONTRACT, TORT, STRICT LIABILITY, OR OTHERWISE. THERE ARE NO THIRD PARTY BENEFICIARIES OF ANY

AGREEMENTS OR ARRANGEMENTS BETWEEN S&P DOW JONES INDICES AND THE LICENSEE, OTHER THAN THE LICENSORS OF S&P DOW JONES INDICES.

### **Swiss Market Index®**

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

® SIX Group, SIX Swiss Exchange, SPI, Swiss Performance Index (SPI), SPI EXTRA, SPI ex SLI, SMI, Swiss Market Index (SMI), SMI MID (SMIM), SMI Expanded, SXI, SXI Real Estate, SXI Swiss Real Estate, SXI Life Sciences, SXI Bio+Medtech, SLI, SLI Swiss Leader Index, SBI, SBI Swiss Bond Index, SAR, SAR SWISS AVERAGE RATE, SARON, SCR, SCR SWISS CURRENT RATE, SCRON, SAION, SCION, VSMI, SWX Immobilienfonds Index, MQM, MQM Market Quality Metrics, QQM, QQM Quotes Quality Metrics and COSI are trademarks that have been registered in Switzerland and/or abroad by SIX Group Ltd respectively SIX Swiss Exchange Ltd. Their use is subject to a licence.

## **6. Operational Information**

- |  |                                  |
|--|----------------------------------|
| i. <b>Relevant Clearing System(s):</b> | SIX SIS Ltd., Olten, Switzerland |
| ii. <b>Intermediary:</b>               | SIX SIS Ltd., Olten, Switzerland |
| iii. <b>Delivery:</b>                  | Delivery against payment         |

## SUMMARY OF FINAL TERMS

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

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><b>Issuer</b></p> <p>The legal company name of the Issuer is BNP Paribas Issuance B.V. (the "<b>Issuer</b>"). The domicile of the Issuer is Amsterdam, Netherlands. The registered office of the Issuer is Herengracht 595, 1017 CE Amsterdam, the Netherlands.</p> <p><b>Guarantor</b></p> <p>The legal company name of the Guarantor is BNP Paribas (the "<b>Guarantor</b>"). The domicile of the Guarantor is Paris, France. The head office of the Guarantor is 16, boulevard des Italiens – 75009 Paris, France.</p>			
B.2	ISIN	As set out in table below.			
B.3	Nature of Securities	Warrants.			
B.4	Product Name	"European Style" Warrants relating to an Index			
B.5	Issue Date	3 July 2025			
B.6	Settlement 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 (" <b>Retail Clients</b> ") 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		Index	Issue Price per Security	Settlement Currency	Redemption Date
CH1452909109		DAX®	CHF 9.28	CHF	5 January 2026
CH1452909117		DAX®	CHF 9.81	CHF	5 January 2026

Series Number / ISIN Code	Index	Issue Price per Security	Settlement Currency	Redemption Date
CH1452909125	DAX®	CHF 10.36	CHF	5 January 2026
CH1452909133	DAX®	CHF 10.92	CHF	5 January 2026
CH1452909141	DAX®	CHF 11.50	CHF	5 January 2026
CH1452909158	DAX®	CHF 8.12	CHF	26 June 2026
CH1452909166	DAX®	CHF 8.90	CHF	26 June 2026
CH1452909174	DAX®	CHF 9.72	CHF	26 June 2026
CH1452909182	DAX®	CHF 15.08	CHF	26 June 2026
CH1452909190	DAX®	CHF 16.19	CHF	26 June 2026
CH1452909208	DAX®	CHF 17.35	CHF	26 June 2026
CH1452909216	DAX®	CHF 7.60	CHF	5 January 2026
CH1452909224	DAX®	CHF 7.92	CHF	5 January 2026
CH1452909232	DAX®	CHF 8.26	CHF	5 January 2026
CH1452909240	DAX®	CHF 8.61	CHF	5 January 2026
CH1452909257	DAX®	CHF 8.97	CHF	5 January 2026
CH1452909265	DAX®	CHF 10.26	CHF	26 June 2026
CH1452909273	DAX®	CHF 11.51	CHF	26 June 2026
CH1452909281	DAX®	CHF 12.19	CHF	26 June 2026
CH1452909299	DAX®	CHF 12.91	CHF	26 June 2026
CH1452909307	DAX®	CHF 17.64	CHF	26 June 2026
CH1452909315	DAX®	CHF 18.65	CHF	26 June 2026
CH1452909323	DAX®	CHF 19.71	CHF	26 June 2026
CH1452909331	Dow Jones Industrial Average®	CHF 0.80	CHF	27 March 2026
CH1452909349	Dow Jones Industrial Average®	CHF 1.97	CHF	27 March 2026
CH1452909356	Dow Jones Industrial Average®	CHF 2.22	CHF	27 March 2026
CH1452909364	Dow Jones Industrial Average®	CHF 1.16	CHF	25 June 2026
CH1452909372	Dow Jones Industrial Average®	CHF 2.64	CHF	25 June 2026
CH1452909380	Dow Jones Industrial Average®	CHF 1.42	CHF	27 March 2026
CH1452909398	Dow Jones Industrial Average®	CHF 1.56	CHF	27 March 2026
CH1452909406	Dow Jones Industrial Average®	CHF 2.69	CHF	27 March 2026
CH1452909414	Dow Jones Industrial Average®	CHF 1.62	CHF	25 June 2026
CH1452909422	Dow Jones Industrial Average®	CHF 2.81	CHF	25 June 2026
CH1452909430	Nasdaq-100 ®	CHF 6.69	CHF	26 September 2025
CH1452909448	Nasdaq-100 ®	CHF 7.67	CHF	26 September 2025
CH1452909455	Nasdaq-100 ®	CHF 11.06	CHF	5 January 2026
CH1452909463	Nasdaq-100 ®	CHF 12.05	CHF	5 January 2026
CH1452909471	Nasdaq-100 ®	CHF 5.47	CHF	27 March 2026
CH1452909489	Nasdaq-100 ®	CHF 13.64	CHF	27 March 2026
CH1452909497	Nasdaq-100 ®	CHF 14.59	CHF	27 March 2026
CH1452909505	Nasdaq-100 ®	CHF 15.57	CHF	27 March 2026
CH1452909513	Nasdaq-100 ®	CHF 8.12	CHF	25 June 2026
CH1452909521	Nasdaq-100 ®	CHF 16.67	CHF	25 June 2026
CH1452909539	Nasdaq-100 ®	CHF 17.62	CHF	25 June 2026
CH1452909547	Nasdaq-100 ®	CHF 18.58	CHF	25 June 2026
CH1452909554	Nasdaq-100 ®	CHF 5.25	CHF	26 September 2025
CH1452909562	Nasdaq-100 ®	CHF 5.84	CHF	26 September 2025
CH1452909570	Nasdaq-100 ®	CHF 7.98	CHF	5 January 2026

Series Number / ISIN Code	Index	Issue Price per Security	Settlement Currency	Redemption Date
CH1452909588	Nasdaq-100 ®	CHF 8.55	CHF	5 January 2026
CH1452909596	Nasdaq-100 ®	CHF 9.83	CHF	27 March 2026
CH1452909604	Nasdaq-100 ®	CHF 10.39	CHF	27 March 2026
CH1452909612	Nasdaq-100 ®	CHF 10.98	CHF	27 March 2026
CH1452909620	Nasdaq-100 ®	CHF 19.75	CHF	27 March 2026
CH1452909638	Nasdaq-100 ®	CHF 11.33	CHF	25 June 2026
CH1452909646	Nasdaq-100 ®	CHF 11.89	CHF	25 June 2026
CH1452909653	Nasdaq-100 ®	CHF 12.47	CHF	25 June 2026
CH1452909661	Nasdaq-100 ®	CHF 20.71	CHF	25 June 2026
CH1452909679	S&P 500®	CHF 3.41	CHF	27 March 2026
CH1452909687	S&P 500®	CHF 2.19	CHF	27 March 2026
CH1452909695	Swiss Market Index®	CHF 3.88	CHF	5 January 2026
CH1452909703	Swiss Market Index®	CHF 4.44	CHF	5 January 2026
CH1452909711	Swiss Market Index®	CHF 5.06	CHF	27 March 2026
CH1452909729	Swiss Market Index®	CHF 5.34	CHF	27 March 2026
CH1452909737	Swiss Market Index®	CHF 4.38	CHF	26 June 2026
CH1452909745	Swiss Market Index®	CHF 5.10	CHF	26 June 2026
CH1452909752	Swiss Market Index®	CHF 5.36	CHF	26 June 2026
CH1452909760	Swiss Market Index®	CHF 5.89	CHF	26 June 2026
CH1452909778	Swiss Market Index®	CHF 7.04	CHF	26 June 2026
CH1452909786	Swiss Market Index®	CHF 8.29	CHF	26 June 2026
CH1452909794	Swiss Market Index®	CHF 3.85	CHF	5 January 2026
CH1452909802	Swiss Market Index®	CHF 4.05	CHF	5 January 2026
CH1452909810	Swiss Market Index®	CHF 5.28	CHF	27 March 2026
CH1452909828	Swiss Market Index®	CHF 5.50	CHF	27 March 2026
CH1452909836	Swiss Market Index®	CHF 4.84	CHF	26 June 2026
CH1452909844	Swiss Market Index®	CHF 5.59	CHF	26 June 2026
CH1452909851	Swiss Market Index®	CHF 6.44	CHF	26 June 2026
CH1452909869	Swiss Market Index®	CHF 6.91	CHF	26 June 2026
CH1452909877	Swiss Market Index®	CHF 7.16	CHF	26 June 2026
CH1452909885	Swiss Market Index®	CHF 7.94	CHF	26 June 2026