

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2014/65/EU (as amended, "**MiFID II**"); or (ii) a customer within the meaning of Directive (EU) 2016/97 (as amended or superseded, the "**Insurance Distribution Directive**"), where that customer would not qualify as a professional client as defined in point (10) of Article 4(1) of MiFID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 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)

"Knock-Out Warrant" Certificates relating to a Share

SSPA product type: Knock-Out Warrant (2200)

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	Number of Securities issued	Number 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	Redemption Date	Parity	SPECIFIED SECURITIES PURSUANT TO SECTION 871(m)
CH1467020603	10,000,000	10,000,000	CHF 0.28	Call	USD 150.000	Upwards to the next 3 digits (0.0010 points)	USD 150.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	Yes
CH1467020611	10,000,000	10,000,000	CHF 2.87	Put	EUR 680.000	Downwards to the next 3 digits (0.0010 points)	EUR 680.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	-4.50%	Open End	10	No
CH1467020629	10,000,000	10,000,000	CHF 0.12	Call	CHF 24.000	Upwards to the next 3 digits (0.0010 points)	CHF 24.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	SARON.S	0%	8%	+4.50%	Open End	10	No
CH1467020637	10,000,000	10,000,000	CHF 1.22	Put	USD 380.000	Downwards to the next 3 digits (0.0010 points)	USD 380.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	-4.50%	Open End	10	No
CH1467020645	10,000,000	10,000,000	CHF 0.69	Put	EUR 1,600.000	Downwards to the next 3 digits (0.0010 points)	EUR 1,600.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	-4.50%	Open End	100	No
CH1467020652	10,000,000	10,000,000	CHF 1.08	Call	EUR 10.000	Upwards to the next 3 digits (0.0010 points)	EUR 10.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	+4.50%	Open End	1	No
CH1467020660	10,000,000	10,000,000	CHF 1.95	Call	EUR 160.000	Upwards to the next 3 digits (0.0010 points)	EUR 160.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	+4.50%	Open End	10	No

Series Number / ISIN Code	Number of Securities issued	Number 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	Redemption Date	Parity	SPECIFIED SECURITIES PURSUANT TO SECTION 871(m)
CH1467020678	10,000,000	10,000,000	CHF 3.64	Put	EUR 220.000	Downwards to the next 3 digits (0.0010 points)	EUR 220.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	-4.50%	Open End	10	No
CH1467020686	10,000,000	10,000,000	CHF 0.62	Call	USD 108.000	Upwards to the next 3 digits (0.0010 points)	USD 108.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	+5%	Open End	10	No
CH1467020694	10,000,000	10,000,000	CHF 0.84	Call	USD 300.000	Upwards to the next 3 digits (0.0010 points)	USD 300.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	Yes
CH1467020702	10,000,000	10,000,000	CHF 0.98	Call	USD 280.000	Upwards to the next 3 digits (0.0010 points)	USD 280.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	Yes
CH1467020710	10,000,000	10,000,000	CHF 0.51	Put	USD 200.000	Downwards to the next 3 digits (0.0010 points)	USD 200.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	-4.50%	Open End	10	No
CH1467020728	10,000,000	10,000,000	CHF 0.29	Call	EUR 25.000	Upwards to the next 3 digits (0.0010 points)	EUR 25.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	+4.50%	Open End	10	No
CH1467020736	10,000,000	10,000,000	CHF 0.64	Put	EUR 35.000	Downwards to the next 3 digits (0.0010 points)	EUR 35.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	-4.50%	Open End	10	No
CH1467020744	10,000,000	10,000,000	CHF 1.11	Put	EUR 600.000	Downwards to the next 3 digits	EUR 600.000	Downwards to the next 3 digits	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	-4.50%	Open End	100	No

Series Number / ISIN Code	Number of Securities issued	Number 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	Redemption Date	Parity	SPECIFIED SECURITIES PURSUANT TO SECTION 871(m)
						(0.0010 points)		(0.0010 points)											
CH1467020751	10,000,000	10,000,000	CHF 1.97	Call	CHF 60.000	Upwards to the next 3 digits (0.0010 points)	CHF 60.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	SARON.S	0%	8%	+4.50%	Open End	10	No
CH1467020769	10,000,000	10,000,000	CHF 1.47	Call	CHF 65.000	Upwards to the next 3 digits (0.0010 points)	CHF 65.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	SARON.S	0%	8%	+4.50%	Open End	10	No
CH1467020777	10,000,000	10,000,000	CHF 0.09	Call	GBP 1,800.000	Upwards to the next 3 digits (0.0010 points)	GBP 1,800.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	SONIAOSR =	0%	8%	+4.50%	Open End	10	No
CH1467020785	10,000,000	10,000,000	CHF 0.39	Call	EUR 80.000	Upwards to the next 3 digits (0.0010 points)	EUR 80.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	+4.50%	Open End	10	No
CH1467020793	10,000,000	10,000,000	CHF 0.66	Call	CHF 190.000	Upwards to the next 3 digits (0.0010 points)	CHF 190.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	SARON.S	0%	8%	+4.50%	Open End	10	No
CH1467020801	10,000,000	10,000,000	CHF 1.25	Call	CHF 800.000	Upwards to the next 3 digits (0.0010 points)	CHF 800.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	SARON.S	0%	8%	+4.50%	Open End	100	No
CH1467020819	10,000,000	10,000,000	CHF 2.40	Put	USD 500.000	Downwards to the next 3 digits (0.0010 points)	USD 500.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	-4.50%	Open End	10	No

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CH1467020827	10,000,000	10,000,000	CHF 0.83	Call	USD 100.000	Upwards to the next 3 digits (0.0010 points)	USD 100.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	No
CH1467020835	10,000,000	10,000,000	CHF 0.64	Put	USD 170.000	Downwards to the next 3 digits (0.0010 points)	USD 170.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	-4.50%	Open End	10	No
CH1467020843	10,000,000	10,000,000	CHF 0.12	Put	CHF 410.000	Downwards to the next 3 digits (0.0010 points)	CHF 410.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	SARON.S	0%	8%	-4.50%	Open End	100	No
CH1467020850	10,000,000	10,000,000	CHF 0.35	Call	PLN 250.000	Upwards to the next 3 digits (0.0010 points)	PLN 250.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	WIPLN1MD=	0%	8%	+4.50%	Open End	10	No
CH1467020868	10,000,000	10,000,000	CHF 1.52	Put	USD 95.000	Downwards to the next 3 digits (0.0010 points)	USD 95.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	-4.50%	Open End	10	No
CH1467020876	10,000,000	10,000,000	CHF 2.18	Put	EUR 160.000	Downwards to the next 3 digits (0.0010 points)	EUR 160.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1MD=	0%	8%	-4.50%	Open End	10	No
CH1467020884	10,000,000	10,000,000	CHF 3.23	Call	USD 25.000	Upwards to the next 3 digits (0.0010 points)	USD 25.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	+4.50%	Open End	1	No
CH1467020892	10,000,000	10,000,000	CHF 0.16	Call	USD 65.000	Upwards to the next 3 digits	USD 65.000	Upwards to the next 3 digits	N/A	N/A	0%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	Yes

Series Number / ISIN Code	Number of Securities issued	Number 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	Redemption Date	Parity	SPECIFIED SECURITIES PURSUANT TO SECTION 871(m)
						(0.0010 points)		(0.0010 points)											
CH1467020900	10,000,000	10,000,000	CHF 0.24	Put	USD 70.000	Downwards to the next 3 digits (0.0010 points)	USD 70.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	-4.50%	Open End	10	No
CH1467020918	10,000,000	10,000,000	CHF 0.75	Put	USD 100.000	Downwards to the next 3 digits (0.0010 points)	USD 100.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	-4.50%	Open End	10	No
CH1467020926	10,000,000	10,000,000	CHF 0.52	Call	USD 180.000	Upwards to the next 3 digits (0.0010 points)	USD 180.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	Yes
CH1467020934	10,000,000	10,000,000	CHF 6.07	Put	EUR 35.000	Downwards to the next 3 digits (0.0010 points)	EUR 35.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	-4.50%	Open End	1	No
CH1467020942	10,000,000	10,000,000	CHF 0.49	Call	EUR 70.000	Upwards to the next 3 digits (0.0010 points)	EUR 70.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	+4.50%	Open End	10	No
CH1467020959	10,000,000	10,000,000	CHF 0.09	Call	USD 30.000	Upwards to the next 3 digits (0.0010 points)	USD 30.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	Yes
CH1467020967	10,000,000	10,000,000	CHF 0.31	Put	USD 35.000	Downwards to the next 3 digits (0.0010 points)	USD 35.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	-4.50%	Open End	10	No

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CH1467020975	10,000,000	10,000,000	CHF 0.20	Call	CHF 60.000	Upwards to the next 3 digits (0.0010 points)	CHF 60.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	SARON.S	0%	8%	+4.50%	Open End	20	No
CH1467020983	10,000,000	10,000,000	CHF 1.69	Call	EUR 280.000	Upwards to the next 3 digits (0.0010 points)	EUR 280.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	+4.50%	Open End	10	No
CH1467020991	10,000,000	10,000,000	CHF 0.15	Call	EUR 30.000	Upwards to the next 3 digits (0.0010 points)	EUR 30.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	+4.50%	Open End	10	No
CH1467021007	10,000,000	10,000,000	CHF 0.16	Put	EUR 25.000	Downwards to the next 3 digits (0.0010 points)	EUR 25.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	-4.50%	Open End	10	No
CH1467021015	10,000,000	10,000,000	CHF 0.45	Call	USD 50.000	Upwards to the next 3 digits (0.0010 points)	USD 50.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USD SOFR=	0%	8%	+4.50%	Open End	10	Yes
CH1467021023	10,000,000	10,000,000	CHF 0.35	Call	EUR 35.000	Upwards to the next 3 digits (0.0010 points)	EUR 35.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	+4.50%	Open End	10	No
CH1467021031	10,000,000	10,000,000	CHF 3.60	Put	EUR 20.000	Downwards to the next 3 digits (0.0010 points)	EUR 20.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	-4.50%	Open End	1	No
CH1467021049	10,000,000	10,000,000	CHF 0.47	Call	CHF 580.000	Upwards to the next 3 digits	CHF 580.000	Upwards to the next 3 digits	N/A	N/A	0%	100%	SARON.S	0%	8%	+4.50%	Open End	100	No

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						(0.0010 points)		(0.0010 points)											
CH1467021056	10,000,000	10,000,000	CHF 0.22	Put	USD 80.000	Downwards to the next 3 digits (0.0010 points)	USD 80.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	-4.50%	Open End	10	No
CH1467021064	10,000,000	10,000,000	CHF 0.23	Put	USD 800.000	Downwards to the next 3 digits (0.0010 points)	USD 800.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	-4.50%	Open End	100	No
CH1467021072	10,000,000	10,000,000	CHF 0.39	Call	EUR 7.500	Upwards to the next 3 digits (0.0010 points)	EUR 7.500	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	+4.50%	Open End	1	No
CH1467021080	10,000,000	10,000,000	CHF 1.26	Put	EUR 260.000	Downwards to the next 3 digits (0.0010 points)	EUR 260.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	-4.50%	Open End	10	No
CH1467021098	10,000,000	10,000,000	CHF 0.43	Call	USD 50.000	Upwards to the next 3 digits (0.0010 points)	USD 50.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	Yes
CH1467021106	10,000,000	10,000,000	CHF 2.57	Call	USD 140.000	Upwards to the next 3 digits (0.0010 points)	USD 140.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	Yes
CH1467021114	10,000,000	10,000,000	CHF 1.16	Call	CHF 220.000	Upwards to the next 3 digits (0.0010 points)	CHF 220.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	SARON.S	0%	8%	+4.50%	Open End	10	No

Series Number / ISIN Code	Number of Securities issued	Number 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	Redemption Date	Parity	SPECIFIED SECURITIES PURSUANT TO SECTION 871(m)
CH1467021122	10,000,000	10,000,000	CHF 0.15	Call	EUR 45.000	Upwards to the next 3 digits (0.0010 points)	EUR 45.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	+4.50%	Open End	10	No
CH1467021130	10,000,000	10,000,000	CHF 0.58	Call	EUR 12.000	Upwards to the next 3 digits (0.0010 points)	EUR 12.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	+4.50%	Open End	1	No
CH1467021148	10,000,000	10,000,000	CHF 2.84	Put	USD 300.000	Downwards to the next 3 digits (0.0010 points)	USD 300.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	-4.50%	Open End	10	No
CH1467021155	10,000,000	10,000,000	CHF 0.22	Call	USD 50.000	Upwards to the next 3 digits (0.0010 points)	USD 50.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	Yes
CH1467021163	10,000,000	10,000,000	CHF 7.91	Put	USD 800.000	Downwards to the next 3 digits (0.0010 points)	USD 800.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	-4.50%	Open End	10	No
CH1467021171	10,000,000	10,000,000	CHF 1.56	Call	EUR 160.000	Upwards to the next 3 digits (0.0010 points)	EUR 160.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	+4.50%	Open End	10	No
CH1467021189	10,000,000	10,000,000	CHF 1.84	Call	EUR 180.000	Upwards to the next 3 digits (0.0010 points)	EUR 180.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	+4.50%	Open End	10	No
CH1467021197	10,000,000	10,000,000	CHF 1.89	Put	EUR 220.000	Downwards to the next 3 digits	EUR 220.000	Downwards to the next 3 digits	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	-4.50%	Open End	10	No

Series Number / ISIN Code	Number of Securities issued	Number 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	Redemption Date	Parity	SPECIFIED SECURITIES PURSUANT TO SECTION 871(m)
						(0.0010 points)		(0.0010 points)											
CH1467021205	10,000,000	10,000,000	CHF 1.53	Call	CHF 180.000	Upwards to the next 3 digits (0.0010 points)	CHF 180.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	SARON.S	0%	8%	+4.50%	Open End	10	No
CH1467021213	10,000,000	10,000,000	CHF 4.47	Put	CHF 240.000	Downwards to the next 3 digits (0.0010 points)	CHF 240.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	SARON.S	0%	8%	-4.50%	Open End	10	No
CH1467021221	10,000,000	10,000,000	CHF 5.42	Put	USD 350.000	Downwards to the next 3 digits (0.0010 points)	USD 350.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	-4.50%	Open End	10	No
CH1467021239	10,000,000	10,000,000	CHF 0.48	Call	EUR 4.400	Upwards to the next 3 digits (0.0010 points)	EUR 4.400	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	+4.50%	Open End	1	No
CH1467021247	10,000,000	10,000,000	CHF 5.15	Put	USD 350.000	Downwards to the next 3 digits (0.0010 points)	USD 350.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	-4.50%	Open End	10	No
CH1467021254	10,000,000	10,000,000	CHF 0.23	Call	EUR 12.000	Upwards to the next 3 digits (0.0010 points)	EUR 12.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	+4.50%	Open End	10	No
CH1467021262	10,000,000	10,000,000	CHF 0.15	Put	EUR 16.000	Downwards to the next 3 digits (0.0010 points)	EUR 16.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	-4.50%	Open End	10	No

Series Number / ISIN Code	Number of Securities issued	Number 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	Redemption Date	Parity	SPECIFIED SECURITIES PURSUANT TO SECTION 871(m)
CH1467021270	10,000,000	10,000,000	CHF 0.07	Put	EUR 200.000	Downwards to the next 3 digits (0.0010 points)	EUR 200.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	-4.50%	Open End	100	No
CH1467021288	10,000,000	10,000,000	CHF 0.90	Put	CHF 180.000	Downwards to the next 3 digits (0.0010 points)	CHF 180.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	SARON.S	0%	8%	-4.50%	Open End	10	No
CH1467021296	10,000,000	10,000,000	CHF 1.28	Put	EUR 380.000	Downwards to the next 3 digits (0.0010 points)	EUR 380.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	-4.50%	Open End	10	No
CH1467021304	10,000,000	10,000,000	CHF 0.16	Put	EUR 490.000	Downwards to the next 3 digits (0.0010 points)	EUR 490.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	-4.50%	Open End	100	No
CH1467021312	10,000,000	10,000,000	CHF 1.85	Call	EUR 45.000	Upwards to the next 3 digits (0.0010 points)	EUR 45.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	+4.50%	Open End	1	No
CH1467021320	10,000,000	10,000,000	CHF 2.80	Put	EUR 50.000	Downwards to the next 3 digits (0.0010 points)	EUR 50.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	-4.50%	Open End	1	No
CH1467021338	10,000,000	10,000,000	CHF 0.15	Call	CHF 74.000	Upwards to the next 3 digits (0.0010 points)	CHF 74.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	SARON.S	0%	8%	+4.50%	Open End	10	No
CH1467021346	10,000,000	10,000,000	CHF 0.39	Call	EUR 7.000	Upwards to the next 3 digits	EUR 7.000	Upwards to the next 3 digits	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	+4.50%	Open End	1	No

Series Number / ISIN Code	Number of Securities issued	Number 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	Redemption Date	Parity	SPECIFIED SECURITIES PURSUANT TO SECTION 871(m)
						(0.0010 points)		(0.0010 points)											
CH1467021353	10,000,000	10,000,000	CHF 2.79	Call	EUR 350.000	Upwards to the next 3 digits (0.0010 points)	EUR 350.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	+4.50%	Open End	10	No
CH1467021361	10,000,000	10,000,000	CHF 3.13	Call	USD 2,000.000	Upwards to the next 3 digits (0.0010 points)	USD 2,000.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	+4.50%	Open End	100	Yes
CH1467021379	10,000,000	10,000,000	CHF 0.12	Call	USD 30.000	Upwards to the next 3 digits (0.0010 points)	USD 30.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	Yes
CH1467021387	10,000,000	10,000,000	CHF 1.79	Call	EUR 550.000	Upwards to the next 3 digits (0.0010 points)	EUR 550.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	+4.50%	Open End	10	No
CH1467021395	10,000,000	10,000,000	CHF 2.87	Put	EUR 600.000	Downwards to the next 3 digits (0.0010 points)	EUR 600.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	-4.50%	Open End	10	No
CH1467021403	10,000,000	10,000,000	CHF 0.20	Call	USD 55.000	Upwards to the next 3 digits (0.0010 points)	USD 55.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	Yes
CH1467021411	10,000,000	10,000,000	CHF 0.20	Put	USD 60.000	Downwards to the next 3 digits (0.0010 points)	USD 60.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	-4.50%	Open End	10	No

Series Number / ISIN Code	Number of Securities issued	Number 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	Redemption Date	Parity	SPECIFIED SECURITIES PURSUANT TO SECTION 871(m)
CH1467021429	10,000,000	10,000,000	CHF 0.94	Call	USD 60.000	Upwards to the next 3 digits (0.0010 points)	USD 60.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	Yes
CH1467021437	10,000,000	10,000,000	CHF 0.66	Put	USD 80.000	Downwards to the next 3 digits (0.0010 points)	USD 80.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	-4.50%	Open End	10	No
CH1467021445	10,000,000	10,000,000	CHF 0.30	Put	CHF 98.000	Downwards to the next 3 digits (0.0010 points)	CHF 98.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	SARON.S	0%	8%	-4.50%	Open End	10	No
CH1467021452	10,000,000	10,000,000	CHF 0.21	Put	USD 172.000	Downwards to the next 3 digits (0.0010 points)	USD 172.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	-4.50%	Open End	10	No
CH1467021460	10,000,000	10,000,000	CHF 1.63	Call	DKK 900.000	Upwards to the next 3 digits (0.0010 points)	DKK 900.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	CIBOR1M=	0%	8%	+4.50%	Open End	10	No
CH1467021478	10,000,000	10,000,000	CHF 2.11	Put	DKK 1,200.000	Downwards to the next 3 digits (0.0010 points)	DKK 1,200.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	CIBOR1M=	0%	8%	-4.50%	Open End	10	No
CH1467021486	10,000,000	10,000,000	CHF 0.23	Call	EUR 20.000	Upwards to the next 3 digits (0.0010 points)	EUR 20.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1MD=	0%	8%	+4.50%	Open End	10	No
CH1467021494	10,000,000	10,000,000	CHF 0.35	Call	USD 145.000	Upwards to the next 3 digits	USD 145.000	Upwards to the next 3 digits	N/A	N/A	0%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	Yes

Series Number / ISIN Code	Number of Securities issued	Number 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	Redemption Date	Parity	SPECIFIED SECURITIES PURSUANT TO SECTION 871(m)
						(0.0010 points)		(0.0010 points)											
CH1467021502	10,000,000	10,000,000	CHF 0.24	Call	USD 70.000	Upwards to the next 3 digits (0.0010 points)	USD 70.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	Yes
CH1467021510	10,000,000	10,000,000	CHF 1.36	Put	USD 90.000	Downwards to the next 3 digits (0.0010 points)	USD 90.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	-4.50%	Open End	10	No
CH1467021528	10,000,000	10,000,000	CHF 0.11	Put	EUR 22.000	Downwards to the next 3 digits (0.0010 points)	EUR 22.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	-4.50%	Open End	10	No
CH1467021536	10,000,000	10,000,000	CHF 0.12	Call	USD 35.000	Upwards to the next 3 digits (0.0010 points)	USD 35.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	Yes
CH1467021544	10,000,000	10,000,000	CHF 0.16	Put	EUR 36.000	Downwards to the next 3 digits (0.0010 points)	EUR 36.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	-4.50%	Open End	10	No
CH1467021551	10,000,000	10,000,000	CHF 0.58	Put	USD 160.000	Downwards to the next 3 digits (0.0010 points)	USD 160.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	-4.50%	Open End	10	No
CH1467021569	10,000,000	10,000,000	CHF 1.04	Put	EUR 60.000	Downwards to the next 3 digits (0.0010 points)	EUR 60.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	-4.50%	Open End	10	No

Series Number / ISIN Code	Number of Securities issued	Number 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	Redemption Date	Parity	SPECIFIED SECURITIES PURSUANT TO SECTION 871(m)
CH1467021577	10,000,000	10,000,000	CHF 0.31	Put	EUR 75.000	Downwards to the next 3 digits (0.0010 points)	EUR 75.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	-4.50%	Open End	10	No
CH1467021585	10,000,000	10,000,000	CHF 1.17	Call	USD 130.000	Upwards to the next 3 digits (0.0010 points)	USD 130.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	Yes
CH1467021593	10,000,000	10,000,000	CHF 0.54	Put	EUR 40.000	Downwards to the next 3 digits (0.0010 points)	EUR 40.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	-4.50%	Open End	10	No
CH1467021601	10,000,000	10,000,000	CHF 0.95	Call	GBp 3,500.000	Upwards to the next 3 digits (0.0010 points)	GBp 3,500.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	SONIAOSR =	0%	8%	+4.50%	Open End	10	No
CH1467021619	10,000,000	10,000,000	CHF 0.66	Put	GBp 5,000.000	Downwards to the next 3 digits (0.0010 points)	GBp 5,000.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	SONIAOSR =	0%	8%	-4.50%	Open End	10	No
CH1467021627	10,000,000	10,000,000	CHF 2.19	Put	GBp 1,200.000	Downwards to the next 3 digits (0.0010 points)	GBp 1,200.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	SONIAOSR =	0%	8%	-4.50%	Open End	1	No
CH1467021635	10,000,000	10,000,000	CHF 0.80	Call	CHF 75.000	Upwards to the next 3 digits (0.0010 points)	CHF 75.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	SARON.S	0%	8%	+4.50%	Open End	10	No
CH1467021643	10,000,000	10,000,000	CHF 0.29	Call	CHF 12.000	Upwards to the next 3 digits	CHF 12.000	Upwards to the next 3 digits	N/A	N/A	0%	100%	SARON.S	0%	8%	+4.50%	Open End	10	No

Series Number / ISIN Code	Number of Securities issued	Number 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	Redemption Date	Parity	SPECIFIED SECURITIES PURSUANT TO SECTION 871(m)
						(0.0010 points)		(0.0010 points)											
CH1467021650	10,000,000	10,000,000	CHF 6.46	Put	EUR 350.000	Downwards to the next 3 digits (0.0010 points)	EUR 350.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	-4.50%	Open End	10	No
CH1467021668	10,000,000	10,000,000	CHF 1.02	Put	USD 270.000	Downwards to the next 3 digits (0.0010 points)	USD 270.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	-4.50%	Open End	10	No
CH1467021676	10,000,000	10,000,000	CHF 0.15	Call	CHF 44.000	Upwards to the next 3 digits (0.0010 points)	CHF 44.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	SARON.S	0%	8%	+4.50%	Open End	10	No
CH1467021684	10,000,000	10,000,000	CHF 0.45	Put	CHF 50.000	Downwards to the next 3 digits (0.0010 points)	CHF 50.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	SARON.S	0%	8%	-4.50%	Open End	10	No
CH1467021692	10,000,000	10,000,000	CHF 0.10	Put	EUR 220.000	Downwards to the next 3 digits (0.0010 points)	EUR 220.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	-4.50%	Open End	100	No
CH1467021700	10,000,000	10,000,000	CHF 0.36	Put	USD 1,000.000	Downwards to the next 3 digits (0.0010 points)	USD 1,000.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	-4.50%	Open End	100	No
CH1467021718	10,000,000	10,000,000	CHF 0.35	Call	USD 110.000	Upwards to the next 3 digits (0.0010 points)	USD 110.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	No

Series Number / ISIN Code	Number of Securities issued	Number 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	Redemption Date	Parity	SPECIFIED SECURITIES PURSUANT TO SECTION 871(m)
CH1467021726	10,000,000	10,000,000	CHF 2.06	Put	USD 140.000	Downwards to the next 3 digits (0.0010 points)	USD 140.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	-4.50%	Open End	10	No
CH1467021734	10,000,000	10,000,000	CHF 1.18	Call	USD 8.000	Upwards to the next 3 digits (0.0010 points)	USD 8.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	+4.50%	Open End	1	Yes
CH1467021742	10,000,000	10,000,000	CHF 0.97	Call	USD 200.000	Upwards to the next 3 digits (0.0010 points)	USD 200.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	Yes
CH1467021759	10,000,000	10,000,000	CHF 0.63	Put	USD 220.000	Downwards to the next 3 digits (0.0010 points)	USD 220.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	-4.50%	Open End	10	No
CH1467021767	10,000,000	10,000,000	CHF 0.38	Call	USD 22.000	Upwards to the next 3 digits (0.0010 points)	USD 22.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	Yes
CH1467021775	10,000,000	10,000,000	CHF 0.76	Put	EUR 9.000	Downwards to the next 3 digits (0.0010 points)	EUR 9.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	-4.50%	Open End	1	No
CH1467021783	10,000,000	10,000,000	CHF 0.25	Put	USD 56.000	Downwards to the next 3 digits (0.0010 points)	USD 56.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	-4.50%	Open End	10	No
CH1467021791	10,000,000	10,000,000	CHF 0.15	Put	EUR 11.000	Downwards to the next 3 digits	EUR 11.000	Downwards to the next 3 digits	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	-4.50%	Open End	10	No

Series Number / ISIN Code	Number of Securities issued	Number 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	Redemption Date	Parity	SPECIFIED SECURITIES PURSUANT TO SECTION 871(m)
						(0.0010 points)		(0.0010 points)											
CH1467021809	10,000,000	10,000,000	CHF 0.09	Put	CHF 170.000	Downwards to the next 3 digits (0.0010 points)	CHF 170.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	SARON.S	0%	8%	-4.50%	Open End	100	No
CH1467021817	10,000,000	10,000,000	CHF 0.07	Call	USD 7.000	Upwards to the next 3 digits (0.0010 points)	USD 7.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	Yes
CH1467021825	10,000,000	10,000,000	CHF 0.46	Put	USD 315.000	Downwards to the next 3 digits (0.0010 points)	USD 315.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	-7%	Open End	10	No
CH1467021833	10,000,000	10,000,000	CHF 0.86	Put	USD 320.000	Downwards to the next 3 digits (0.0010 points)	USD 320.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	-7%	Open End	10	No
CH1467021841	10,000,000	10,000,000	CHF 1.18	Put	EUR 260.000	Downwards to the next 3 digits (0.0010 points)	EUR 260.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	-4.50%	Open End	10	No
CH1467021858	10,000,000	10,000,000	CHF 0.17	Call	EUR 52.000	Upwards to the next 3 digits (0.0010 points)	EUR 52.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	+4.50%	Open End	10	No
CH1467021866	10,000,000	10,000,000	CHF 0.21	Put	EUR 56.000	Downwards to the next 3 digits (0.0010 points)	EUR 56.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	-4.50%	Open End	10	No

Series Number / ISIN Code	Number of Securities issued	Number 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	Redemption Date	Parity	SPECIFIED SECURITIES PURSUANT TO SECTION 871(m)
CH1467021874	10,000,000	10,000,000	CHF 0.17	Call	EUR 28.000	Upwards to the next 3 digits (0.0010 points)	EUR 28.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	+4.50%	Open End	10	No
CH1467021882	10,000,000	10,000,000	CHF 2.91	Call	EUR 55.000	Upwards to the next 3 digits (0.0010 points)	EUR 55.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	+4.50%	Open End	1	No
CH1467021890	10,000,000	10,000,000	CHF 0.16	Call	EUR 50.000	Upwards to the next 3 digits (0.0010 points)	EUR 50.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	+4.50%	Open End	10	No
CH1467021908	10,000,000	10,000,000	CHF 0.58	Put	CHF 80.000	Downwards to the next 3 digits (0.0010 points)	CHF 80.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	SARON.S	0%	8%	-4.50%	Open End	20	No
CH1467021916	10,000,000	10,000,000	CHF 0.71	Call	EUR 60.000	Upwards to the next 3 digits (0.0010 points)	EUR 60.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	+4.50%	Open End	10	No
CH1467021924	10,000,000	10,000,000	CHF 1.49	Call	Gbp 1,000.000	Upwards to the next 3 digits (0.0010 points)	Gbp 1,000.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	SONIAOSR =	0%	8%	+4.50%	Open End	1	No
CH1467021932	10,000,000	10,000,000	CHF 0.64	Put	EUR 35.000	Downwards to the next 3 digits (0.0010 points)	EUR 35.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	-4.50%	Open End	10	No
CH1467021940	10,000,000	10,000,000	CHF 0.50	Call	CHF 700.000	Upwards to the next 3 digits	CHF 700.000	Upwards to the next 3 digits	N/A	N/A	0%	100%	SARON.S	0%	8%	+4.50%	Open End	100	No

Series Number / ISIN Code	Number of Securities Issued	Number 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	Redemption Date	Parity	SPECIFIED SECURITIES PURSUANT TO SECTION 871(m)
						(0.0010 points)		(0.0010 points)											
CH1467021957	10,000,000	10,000,000	CHF 0.73	Call	EUR 10.000	Upwards to the next 3 digits (0.0010 points)	EUR 10.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	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 / Reuters Screen Page	Share Company Website	Exchange	Exchange Website	Business Day Centre	Settlement Currency
CH1467020603	146702060	Registered	Advanced Micro Devices Inc	USD	US0079031078	AMD.OQ	www.amd.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1467020611	146702061	Ordinary	ASML Holding NV	EUR	NL0010273215	ASML.AS	www.asml.com	Euronext Amsterdam	www.euronext.com	Zurich	CHF
CH1467020629	146702062	Registered	Adecco Group AG	CHF	CH0012138605	ADEN.S	www.adecco.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1467020637	146702063	Ordinary	Adobe Inc	USD	US00724F1012	ADBE.OQ	www.adobe.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1467020645	146702064	Ordinary	Adyen NV	EUR	NL0012969182	ADYEN.AS	www.adyen.com	Euronext Amsterdam	www.euronext.com	Zurich	CHF
CH1467020652	146702065	Ordinary	Air France - KLM SA	EUR	FR001400J770	AIRF.PA	www.airfrance.fr	Euronext Paris	www.euronext.com	Zurich	CHF
CH1467020660	146702066	Ordinary	Airbus SE	EUR	NL0000235190	AIR.PA	www.airbus-group.com	Euronext Paris	www.euronext.com	Zurich	CHF
CH1467020678	146702067	Ordinary	Airbus SE	EUR	NL0000235190	AIR.PA	www.airbus-group.com	Euronext Paris	www.euronext.com	Zurich	CHF
CH1467020686	146702068	ADR	Alibaba Group Holding Ltd	USD	US01609W1027	BABA.N	www.alibabagroup.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF
CH1467020694	146702069	Ordinary	American	USD	US025816109	AXP.N	www.americanexpress.com	New York Stock	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 / Reuters Screen Page	Share Company Website	Exchange	Exchange Website	Business Day Centre	Settlement Currency
	9		Express Co		2		com	Exchange (NYSE)			
CH1467020702	146702070	Ordinary	Amgen Inc	USD	US0311621009	AMGN.OQ	www.amgen.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1467020710	146702071	Ordinary	Applied Materials Inc	USD	US0382221051	AMAT.OQ	www.appliedmaterials.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1467020728	146702072	Ordinary	ArcelorMittal SA	EUR	LU1598757687	MT.AS	www.arcelormittal.com	Euronext Amsterdam	www.euronext.com	Zurich	CHF
CH1467020736	146702073	Ordinary	ArcelorMittal SA	EUR	LU1598757687	MT.AS	www.arcelormittal.com	Euronext Amsterdam	www.euronext.com	Zurich	CHF
CH1467020744	146702074	Ordinary	Argenx SE	EUR	NL0010832176	ARGX.BR	www.argen-x.com	Euronext Brussels	www.euronext.com	Zurich	CHF
CH1467020751	146702075	Registered	Aryzta AG	CHF	CH1425684714	ARYN.S	www.aryzta.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1467020769	146702076	Registered	Aryzta AG	CHF	CH1425684714	ARYN.S	www.aryzta.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1467020777	146702077	Ordinary	BHP Group LTD	GBp	AU000000BHP4	BHPB.L	www.bhp.com	London Stock Exchange	www.londonstockexchange.com	Zurich	CHF
CH1467020785	146702078	Ordinary	Bayerische Motoren Werke AG	EUR	DE0005190003	BMWG.DE	www.bmwgroup.com	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1467020793	146702079	Registered	Báloise Holding AG	CHF	CH0012410517	BALN.S	www.baloise.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1467020801	146702080	Registered	Barry Callebaut AG	CHF	CH0009002962	BARN.S	www.barry-callebaut.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1467020819	146702081	Class B	Berkshire Hathaway Inc B	USD	US0846707026	BRKb.N	www.berkshirehathaway.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF
CH1467020827	146702082	ADR	BioNTech SE	USD	US09075V1026	BNTX.OQ	www.biontech.de	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1467020835	146702083	Ordinary	Blackstone Inc	USD	US09260D1072	BX.N	www.blackstone.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF
CH1467020843	146702084	Registered	Bucher Industries AG	CHF	CH0002432174	BUKN.S	www.bucherindustries.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1467020850	146702085	Ordinary	CD Projekt SA	PLN	PLOPTTC00011	CDR.WA	www.cdprojekt.com	Warsaw Stock Exchange	www.gpw.pl/en-home	Zurich	CHF
CH1467020868	146702086	Ordinary	Cameco Corp	USD	CA13321L1085	CCJ.N	www.cameco.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 / Reuters Screen Page	Share Company Website	Exchange	Exchange Website	Business Day Centre	Settlement Currency
CH1467020876	146702087	Ordinary	Capgemini SE	EUR	FR0000125338	CAPP.PA	www.capgemini.com	Euronext Paris	www.euronext.com	Zurich	CHF
CH1467020884	146702088	Ordinary	Carnival Corp	USD	PA1436583006	CCL.N	www.carnivalcorp.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF
CH1467020892	146702089	Ordinary	Cisco Systems Inc	USD	US17275R1023	CSCO.OQ	www.cisco.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1467020900	146702090	Ordinary	Cisco Systems Inc	USD	US17275R1023	CSCO.OQ	www.cisco.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1467020918	146702091	Ordinary	Citigroup Inc	USD	US1729674242	C.N	www.citigroup.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF
CH1467020926	146702092	Class A	Cloudflare Inc	USD	US18915M1071	NET.N	www.cloudflare.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF
CH1467020934	146702093	Ordinary	Commerzbank AG	EUR	DE000CBK1001	CBKG.DE	www.commerzbank.com	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1467020942	146702094	Ordinary	Continental AG	EUR	DE0005439004	CONG.DE	www.continental.de	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1467020959	146702095	Class A	Coupang Inc	USD	US22266T1097	CPNG.N	www.coupang.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF
CH1467020967	146702096	Class A	Coupang Inc	USD	US22266T1097	CPNG.N	www.coupang.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF
CH1467020975	146702097	Ordinary	DKSH Holding AG	CHF	CH0126673539	DKSH.S	www.dksh.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1467020983	146702098	Ordinary	Dassault Aviation SA	EUR	FR0014004L86	AM.PA	www.dassault-aviation.com	Euronext Paris	www.euronext.com	Zurich	CHF
CH1467020991	146702099	Ordinary	Dassault Systemes SE	EUR	FR0014003TT8	DAST.PA	www.3ds.com	Euronext Paris	www.euronext.com	Zurich	CHF
CH1467021007	146702100	Ordinary	Delivery Hero SE	EUR	DE000A2E4K43	DHER.DE	www.deliveryhero.com	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1467021015	146702101	Ordinary	Delta Air Lines Inc	USD	US2473617023	DAL.N	www.delta.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF
CH1467021023	146702102	Registered	Deutsche Post AG	EUR	DE0005552004	DHLn.DE	www.deutschepost.de	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1467021031	146702103	Ordinary	E.ON SE	EUR	DE000ENAG999	EONGn.DE	www.eon.com	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1467021049	146702104	Registered	EMS-Chemie Holding AG	CHF	CH0016440353	EMSN.S	www.ems-group.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF

Series Number / ISIN Code	Valoren Code	Type of Share	Share Company / Share	Share Currency	ISIN of Share	Reuters Code of Share / Reuters Screen Page	Share Company Website	Exchange	Exchange Website	Business Day Centre	Settlement Currency
CH1467021056	146702105	Ordinary	eBay Inc	USD	US2786421030	EBAY.OQ	www.ebay.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1467021064	146702106	Ordinary	Eli Lilly and Co	USD	US5324571083	LLY.N	www.lilly.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF
CH1467021072	146702107	Ordinary	Enel SpA	EUR	IT0003128367	ENEI.MI	www.enel.it	Borsa Italiana (MTA)	www.borsaitaliana.it	Zurich	CHF
CH1467021080	146702108	Ordinary	EssilorLuxottica SA	EUR	FR0000121667	ESLX.PA	www.essilorluxottica.com	Euronext Paris	www.euronext.com	Zurich	CHF
CH1467021098	146702109	Ordinary	Etsy Inc	USD	US29786A1060	ETSY.OQ	www.etsy.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1467021106	146702110	Ordinary	First Solar Inc	USD	US3364331070	FSLR.OQ	www.firstsolar.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1467021114	146702111	Registered	Flughafen Zurich AG	CHF	CH0319416936	FHZN.S	www.flughafen-zuerich.ch	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1467021122	146702112	Ordinary	Fresenius Medical Care AG	EUR	DE0005785802	FMEG.DE	www.fmc-ag.de	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1467021130	146702113	Ordinary	Fugro NV	EUR	NL00150003E1	FUGR.AS	www.fugro.com	Euronext Amsterdam	www.euronext.com	Zurich	CHF
CH1467021148	146702114	Ordinary	GE Aerospace	USD	US3696043013	GE.N	www.geaerospace.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF
CH1467021155	146702115	Ordinary	General Motors Co	USD	US37045V1008	GM.N	www.gm.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF
CH1467021163	146702116	Ordinary	The Goldman Sachs Group Inc	USD	US38141G1040	GS.N	www.goldmansachs.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF
CH1467021171	146702117	Ordinary	HOCHTIEF AG	EUR	DE0006070006	HOTG.DE	www.hochtief.de	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1467021189	146702118	Ordinary	Heidelberg Materials AG	EUR	DE0006047004	HEIG.DE	www.heidelbergmaterials.com	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1467021197	146702119	Ordinary	Heidelberg Materials AG	EUR	DE0006047004	HEIG.DE	www.heidelbergmaterials.com	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1467021205	146702120	Registered	Helvetia Holding AG	CHF	CH0466642201	HELN.S	www.helvetia.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1467021213	146702121	Registered	Helvetia Holding AG	CHF	CH0466642201	HELN.S	www.helvetia.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF

Series Number / ISIN Code	Valoren Code	Type of Share	Share Company / Share	Share Currency	ISIN of Share	Reuters Code of Share / Reuters Screen Page	Share Company Website	Exchange	Exchange Website	Business Day Centre	Settlement Currency
CH1467021221	146702122	Ordinary	IBM	USD	US4592001014	IBM.N	www.ibm.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF
CH1467021239	146702123	Ordinary	Intesa SanPaolo SpA	EUR	IT0000072618	ISP.MI	www.intesasanpaolo.com	Borsa Italiana (MTA)	www.borsaitaliana.it	Zurich	CHF
CH1467021247	146702124	Ordinary	JPMorgan Chase & Co	USD	US46625H1005	JPM.N	www.jpmorgan.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF
CH1467021254	146702125	Registered	K+S AG	EUR	DE000KSAG888	SDFGn.DE	www.k-plus-s.com	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1467021262	146702126	Registered	K+S AG	EUR	DE000KSAG888	SDFGn.DE	www.k-plus-s.com	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1467021270	146702127	Ordinary	Kering SA	EUR	FR0000121485	P RTP.PA	www.kering.com	Euronext Paris	www.euronext.com	Zurich	CHF
CH1467021288	146702128	Registered	Kuehne + Nagel International AG	CHF	CH0025238863	KNIN.S	home.kuehne-nagel.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1467021296	146702129	Ordinary	L'Oreal SA	EUR	FR0000120321	OREP.PA	www.loreal.com	Euronext Paris	www.euronext.com	Zurich	CHF
CH1467021304	146702130	Ordinary	LVMH Moet Hennessy - Louis Vuitton SE	EUR	FR0000121014	LVMH.PA	www.lvmh.fr	Euronext Paris	www.euronext.com	Zurich	CHF
CH1467021312	146702131	Ordinary	Leonardo SpA	EUR	IT0003856405	LDOF.MI	www.leonardocompany.com	Borsa Italiana	www.borsaitaliana.it	Zurich	CHF
CH1467021320	146702132	Ordinary	Leonardo SpA	EUR	IT0003856405	LDOF.MI	www.leonardocompany.com	Borsa Italiana	www.borsaitaliana.it	Zurich	CHF
CH1467021338	146702133	Registered	Logitech International SA	CHF	CH0025751329	LOGN.S	www.logitech.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1467021346	146702134	Registered	Deutsche Lufthansa AG	EUR	DE0008232125	LHAG.DE	www.lufthansagroup.com	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1467021353	146702135	Ordinary	MTU Aero Engines AG	EUR	DE000A0D9PT0	MTXGn.DE	www.mtu.de	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1467021361	146702136	Ordinary	MercadoLibre Inc	USD	US58733R1023	MELI.OQ	www.mercadolibre.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1467021379	146702137	Ordinary	Moderna Inc	USD	US60770K1079	MRNA.OQ	www.modernatx.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1467021387	146702138	Registered	Münchener Rückversicheru	EUR	DE0008430026	MUVGn.DE	www.munichre.com	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF

Series Number / ISIN Code	Valoren Code	Type of Share	Share Company / Share	Share Currency	ISIN of Share	Reuters Code of Share / Reuters Screen Page	Share Company Website	Exchange	Exchange Website	Business Day Centre	Settlement Currency
			ngs-Gesellschaft Aktiengesellschaft in München								
CH1467021395	146702139	Registered	Münchener Rückversicherungs-Gesellschaft Aktiengesellschaft in München	EUR	DE0008430026	MUVGn.DE	www.munichre.com	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1467021403	146702140	Ordinary	Newmont Corp	USD	US6516391066	NEM.N	www.newmont.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF
CH1467021411	146702141	Ordinary	Newmont Corp	USD	US6516391066	NEM.N	www.newmont.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF
CH1467021429	146702142	Class B	NIKE Inc	USD	US6541061031	NKE.N	www.nike.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF
CH1467021437	146702143	Class B	NIKE Inc	USD	US6541061031	NKE.N	www.nike.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF
CH1467021445	146702144	Registered	Novartis AG	CHF	CH0012005267	NOVN.S	www.novartis.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1467021452	146702145	Ordinary	NVIDIA Corp	USD	US67066G1040	NVDA.OQ	www.nvidia.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1467021460	146702146	Ordinary	PANDORA A/S	DKK	DK0060252690	PNDORA.CO	www.pandoragroup.com	NASDAQ Copenhagen A/S	www.nasdaqomxnordic.com	Zurich	CHF
CH1467021478	146702147	Ordinary	PANDORA A/S	DKK	DK0060252690	PNDORA.CO	www.pandoragroup.com	NASDAQ Copenhagen A/S	www.nasdaqomxnordic.com	Zurich	CHF
CH1467021486	146702148	Ordinary	PUMA SE	EUR	DE0006969603	PUMG.DE	www.puma.com	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1467021494	146702149	Class A	Palantir Technologies Inc	USD	US69608A1088	PLTR.OQ	www.palantir.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1467021502	146702150	Ordinary	PayPal Holdings Inc	USD	US70450Y1038	PYPL.OQ	www.paypal.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1467021510	146702151	Ordinary	PayPal Holdings Inc	USD	US70450Y1038	PYPL.OQ	www.paypal.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1467021528	146702152	Ordinary	Koninklijke Philips NV	EUR	NL0000009538	PHG.AS	www.philips.com	Euronext Amsterdam	www.euronext.com	Zurich	CHF

Series Number / ISIN Code	Valoren Code	Type of Share	Share Company / Share	Share Currency	ISIN of Share	Reuters Code of Share / Reuters Screen Page	Share Company Website	Exchange	Exchange Website	Business Day Centre	Settlement Currency
CH1467021536	146702153	Class A	Pinterest Inc	USD	US72352L1061	PINS.N	www.pinterest.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF
CH1467021544	146702154	Preferred	Porsche Automobil Holding SE	EUR	DE000PAH0038	PSHG_p.DE	www.porsche.com	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1467021551	146702155	Ordinary	The Procter & Gamble Co	USD	US7427181091	PG.N	www.pg.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF
CH1467021569	146702156	Ordinary	Prosus NV	EUR	NL0013654783	PRX.AS	www.naspers.com	Euronext Amsterdam	www.euronext.com	Zurich	CHF
CH1467021577	146702157	Ordinary	RENK Group AG	EUR	DE000RENK730	R3NK.DE	www.renk.com	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1467021585	146702158	Class A	Reddit Inc	USD	US75734B1008	RDDT.N	www.redditinc.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF
CH1467021593	146702159	Ordinary	Renault SA	EUR	FR0000131906	RENA.PA	www.renault.com	Euronext Paris	www.euronext.com	Zurich	CHF
CH1467021601	146702160	Ordinary	Rio Tinto plc	GBp	GB0007188757	RIO.L	www.riotinto.com	London Stock Exchange	www.londonstockexchange.com	Zurich	CHF
CH1467021619	146702161	Ordinary	Rio Tinto plc	GBp	GB0007188757	RIO.L	www.riotinto.com	London Stock Exchange	www.londonstockexchange.com	Zurich	CHF
CH1467021627	146702162	Ordinary	Rolls-Royce Holdings plc	GBp	GB00B63H8491	RR.L	www.rolls-royce.com	London Stock Exchange	www.londonstockexchange.com	Zurich	CHF
CH1467021635	146702163	Registered	SGS SA	CHF	CH1256740924	SGSN.S	www.sgs.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1467021643	146702164	Registered	SIG Group AG	CHF	CH0435377954	SIGNC.S	www.sig.biz	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1467021650	146702165	Ordinary	Safran SA	EUR	FR0000073272	SAF.PA	www.safran-group.com	Euronext Paris	www.euronext.com	Zurich	CHF
CH1467021668	146702166	Ordinary	Salesforce Inc	USD	US79466L3024	CRM.N	www.salesforce.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF
CH1467021676	146702167	Ordinary	Sandoz Group AG	CHF	CH1243598427	SDZ.S	www.sandoz.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1467021684	146702168	Ordinary	Sandoz Group AG	CHF	CH1243598427	SDZ.S	www.sandoz.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1467021692	146702169	Preferred	Sartorius AG	EUR	DE0007165631	SATG_p.DE	www.sartorius.com	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1467021700	14670217	Ordinary	ServiceNow Inc	USD	US81762P102	NOW.N	www.servicenow.com	New York Stock	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 / Reuters Screen Page	Share Company Website	Exchange	Exchange Website	Business Day Centre	Settlement Currency
	0				1			Exchange (NYSE)			
CH1467021718	146702171	Class A	Shopify Inc	USD	CA82509L1076	SHOP.OQ	www.shopify.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1467021726	146702172	Class A	Shopify Inc	USD	CA82509L1076	SHOP.OQ	www.shopify.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1467021734	146702173	Ordinary	Snap Inc	USD	US83304A1060	SNAP.N	www.snap.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF
CH1467021742	146702174	Class A	Snowflake Inc	USD	US8334451098	SNOW.N	www.snowflake.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF
CH1467021759	146702175	Class A	Snowflake Inc	USD	US8334451098	SNOW.N	www.snowflake.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF
CH1467021767	146702176	Ordinary	SolarEdge Technologies Inc	USD	US83417M1045	SEDG.OQ	www.solaredge.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1467021775	146702177	Ordinary	Stellantis NV	EUR	NL00150001Q9	STLAM.MI	www.stellantis.com	Borsa Italiana (MTA)	www.borsaitaliana.it	Zurich	CHF
CH1467021783	146702178	Ordinary	Super Micro Computer Inc	USD	US86800U3023	SMCI.OQ	www.supermicro.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1467021791	146702179	Ordinary	TeamViewer SE	EUR	DE000A2YN900	TMV.DE	www.teamviewer.com	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1467021809	146702180	Registered	Tecan Group AG	CHF	CH0012100191	TECN.S	www.tecan.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1467021817	146702181	Ordinary	Teladoc Health Inc	USD	US87918A1051	TDOC.N	www.teladochealth.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF
CH1467021825	146702182	Ordinary	Tesla Inc	USD	US88160R1014	TSLA.OQ	www.tesla.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1467021833	146702183	Ordinary	Tesla Inc	USD	US88160R1014	TSLA.OQ	www.tesla.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1467021841	146702184	Ordinary	Thales SA	EUR	FR0000121329	TCFP.PA	www.thalesgroup.com	Euronext Paris	www.euronext.com	Zurich	CHF
CH1467021858	146702185	Ordinary	TotalEnergies SE	EUR	FR0000120271	TTEF.PA	www.totalenergies.com	Euronext Paris	www.euronext.com	Zurich	CHF
CH1467021866	146702186	Ordinary	TotalEnergies SE	EUR	FR0000120271	TTEF.PA	www.totalenergies.com	Euronext Paris	www.euronext.com	Zurich	CHF
CH1467021874	146702187	Ordinary	TRATON SE	EUR	DE000TRAT0N7	8TRA.DE	www.traton.com	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF

Series Number / ISIN Code	Valoren Code	Type of Share	Share Company / Share	Share Currency	ISIN of Share	Reuters Code of Share / Reuters Screen Page	Share Company Website	Exchange	Exchange Website	Business Day Centre	Settlement Currency
CH1467021882	146702188	Ordinary	UniCredit SpA	EUR	IT0005239360	CRDI.MI	www.unicreditgroup.eu	Borsa Italiana	www.borsaitaliana.it	Zurich	CHF
CH1467021890	146702189	Ordinary	Unilever plc	EUR	GB00B10RZP78	ULVR.AS	www.unilever.com	Euronext Amsterdam	www.euronext.com	Zurich	CHF
CH1467021908	146702190	Registered	Vontobel Holding AG	CHF	CH0012335540	VONN.S	www.vontobel.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1467021916	146702191	Ordinary	Wacker Chemie AG	EUR	DE000WCH8881	WCHG.DE	www.wacker.com	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1467021924	146702192	Ordinary	Wise plc	GBp	GB00BL9YR756	WISEa.L	www.wise.com	London Stock Exchange	www.londonstockexchange.com	Zurich	CHF
CH1467021932	146702193	Ordinary	Zalando SE	EUR	DE000ZAL1111	ZALG.DE	www.corporate.zalando.de	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1467021940	146702194	Registered	dormakaba Holding AG	CHF	CH0011795959	DOKA.S	www.dormakaba.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1467021957	146702195	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 July 2025.
4. **Issue Date:** 17 July 2025.
5. **Consolidation:** Not applicable.
6. **Type of Securities:**
 - (a) Certificates.
 - (b) The Securities are Share Securities.
The Certificates are OET Certificates and are OET Call Certificates or OET Put Certificates.

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

PRODUCT SPECIFIC PROVISIONS (ALL SECURITIES)

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

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:** Unrounded 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 0 (zero).
 - (ii) **Automatic Early Redemption Date:** Not applicable.
 - (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:** Every 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):** -in respect of *Call* Certificates:
- $$\text{Max} \left(0; \left(\frac{\text{Final Price} - \text{Capitalised Exercise Price}}{\text{Parity} \times \text{Conversion Rate Early}} \right) \right);$$
- 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 § 31(d).
- 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 § 31(d).

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 with a horizontal line extending to the right and a curved line underneath.

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 Knock-Out Warrant 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 equal to the Capitalised Exercise Price in respect of Call Certificates and 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 equal to zero 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	"Knock-Out Warrant" Certificates relating to a Share		
B.5	Issue Date	17 July 2025		
B.6	Redemption Date	As set out in table below.		
B.7	Issue Price	As set out in table below.		
B.8	Underlyings	As set out in table below.		
B.9	Settlement	Settlement type: cash settlement. Settlement currency: As set out in table below.		
Part C – Offer and 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
CH1467020603	Advanced Micro Devices Inc	CHF 0.28	CHF	Open End
CH1467020611	ASML Holding NV	CHF 2.87	CHF	Open End

Series Number / ISIN Code	Share Company / Share	Issue Price per Security	Settlement Currency	Redemption Date
CH1467020629	Adecco Group AG	CHF 0.12	CHF	Open End
CH1467020637	Adobe Inc	CHF 1.22	CHF	Open End
CH1467020645	Adyen NV	CHF 0.69	CHF	Open End
CH1467020652	Air France - KLM SA	CHF 1.08	CHF	Open End
CH1467020660	Airbus SE	CHF 1.95	CHF	Open End
CH1467020678	Airbus SE	CHF 3.64	CHF	Open End
CH1467020686	Alibaba Group Holding Ltd	CHF 0.62	CHF	Open End
CH1467020694	American Express Co	CHF 0.84	CHF	Open End
CH1467020702	Amgen Inc	CHF 0.98	CHF	Open End
CH1467020710	Applied Materials Inc	CHF 0.51	CHF	Open End
CH1467020728	ArcelorMittal SA	CHF 0.29	CHF	Open End
CH1467020736	ArcelorMittal SA	CHF 0.64	CHF	Open End
CH1467020744	Argenx SE	CHF 1.11	CHF	Open End
CH1467020751	Aryzta AG	CHF 1.97	CHF	Open End
CH1467020769	Aryzta AG	CHF 1.47	CHF	Open End
CH1467020777	BHP Group LTD	CHF 0.09	CHF	Open End
CH1467020785	Bayerische Motoren Werke AG	CHF 0.39	CHF	Open End
CH1467020793	Bâloise Holding AG	CHF 0.66	CHF	Open End
CH1467020801	Barry Callebaut AG	CHF 1.25	CHF	Open End
CH1467020819	Berkshire Hathaway Inc B	CHF 2.40	CHF	Open End
CH1467020827	BioNTech SE	CHF 0.83	CHF	Open End
CH1467020835	Blackstone Inc	CHF 0.64	CHF	Open End
CH1467020843	Bucher Industries AG	CHF 0.12	CHF	Open End
CH1467020850	CD Projekt SA	CHF 0.35	CHF	Open End
CH1467020868	Cameco Corp	CHF 1.52	CHF	Open End
CH1467020876	Capgemini SE	CHF 2.18	CHF	Open End
CH1467020884	Carnival Corp	CHF 3.23	CHF	Open End
CH1467020892	Cisco Systems Inc	CHF 0.16	CHF	Open End
CH1467020900	Cisco Systems Inc	CHF 0.24	CHF	Open End
CH1467020918	Citigroup Inc	CHF 0.75	CHF	Open End
CH1467020926	Cloudflare Inc	CHF 0.52	CHF	Open End
CH1467020934	Commerzbank AG	CHF 6.07	CHF	Open End
CH1467020942	Continental AG	CHF 0.49	CHF	Open End
CH1467020959	Coupang Inc	CHF 0.09	CHF	Open End
CH1467020967	Coupang Inc	CHF 0.31	CHF	Open End
CH1467020975	DKSH Holding AG	CHF 0.20	CHF	Open End
CH1467020983	Dassault Aviation SA	CHF 1.69	CHF	Open End
CH1467020991	Dassault Systemes SE	CHF 0.15	CHF	Open End
CH1467021007	Delivery Hero SE	CHF 0.16	CHF	Open End
CH1467021015	Delta Air Lines Inc	CHF 0.45	CHF	Open End
CH1467021023	Deutsche Post AG	CHF 0.35	CHF	Open End
CH1467021031	E.ON SE	CHF 3.60	CHF	Open End
CH1467021049	EMS-Chemie Holding AG	CHF 0.47	CHF	Open End
CH1467021056	eBay Inc	CHF 0.22	CHF	Open End
CH1467021064	Eli Lilly and Co	CHF 0.23	CHF	Open End
CH1467021072	Enel SpA	CHF 0.39	CHF	Open End
CH1467021080	EssilorLuxottica SA	CHF 1.26	CHF	Open End
CH1467021098	Etsy Inc	CHF 0.43	CHF	Open End
CH1467021106	First Solar Inc	CHF 2.57	CHF	Open End

Series Number / ISIN Code	Share Company / Share	Issue Price per Security	Settlement Currency	Redemption Date
CH1467021114	Flughafen Zurich AG	CHF 1.16	CHF	Open End
CH1467021122	Fresenius Medical Care AG	CHF 0.15	CHF	Open End
CH1467021130	Fugro NV	CHF 0.58	CHF	Open End
CH1467021148	GE Aerospace	CHF 2.84	CHF	Open End
CH1467021155	General Motors Co	CHF 0.22	CHF	Open End
CH1467021163	The Goldman Sachs Group Inc	CHF 7.91	CHF	Open End
CH1467021171	HOCHTIEF AG	CHF 1.56	CHF	Open End
CH1467021189	Heidelberg Materials AG	CHF 1.84	CHF	Open End
CH1467021197	Heidelberg Materials AG	CHF 1.89	CHF	Open End
CH1467021205	Helvetia Holding AG	CHF 1.53	CHF	Open End
CH1467021213	Helvetia Holding AG	CHF 4.47	CHF	Open End
CH1467021221	IBM	CHF 5.42	CHF	Open End
CH1467021239	Intesa SanPaolo SpA	CHF 0.48	CHF	Open End
CH1467021247	JPMorgan Chase & Co	CHF 5.15	CHF	Open End
CH1467021254	K+S AG	CHF 0.23	CHF	Open End
CH1467021262	K+S AG	CHF 0.15	CHF	Open End
CH1467021270	Kering SA	CHF 0.07	CHF	Open End
CH1467021288	Kuehne + Nagel International AG	CHF 0.90	CHF	Open End
CH1467021296	L'Oreal SA	CHF 1.28	CHF	Open End
CH1467021304	LVMH Moet Hennessy - Louis Vuitton SE	CHF 0.16	CHF	Open End
CH1467021312	Leonardo SpA	CHF 1.85	CHF	Open End
CH1467021320	Leonardo SpA	CHF 2.80	CHF	Open End
CH1467021338	Logitech International SA	CHF 0.15	CHF	Open End
CH1467021346	Deutsche Lufthansa AG	CHF 0.39	CHF	Open End
CH1467021353	MTU Aero Engines AG	CHF 2.79	CHF	Open End
CH1467021361	MercadoLibre Inc	CHF 3.13	CHF	Open End
CH1467021379	Moderna Inc	CHF 0.12	CHF	Open End
CH1467021387	Münchener Rückversicherungs-Gesellschaft Aktiengesellschaft in München	CHF 1.79	CHF	Open End
CH1467021395	Münchener Rückversicherungs-Gesellschaft Aktiengesellschaft in München	CHF 2.87	CHF	Open End
CH1467021403	Newmont Corp	CHF 0.20	CHF	Open End
CH1467021411	Newmont Corp	CHF 0.20	CHF	Open End
CH1467021429	NIKE Inc	CHF 0.94	CHF	Open End
CH1467021437	NIKE Inc	CHF 0.66	CHF	Open End
CH1467021445	Novartis AG	CHF 0.30	CHF	Open End
CH1467021452	NVIDIA Corp	CHF 0.21	CHF	Open End
CH1467021460	PANDORA A/S	CHF 1.63	CHF	Open End
CH1467021478	PANDORA A/S	CHF 2.11	CHF	Open End
CH1467021486	PUMA SE	CHF 0.23	CHF	Open End
CH1467021494	Palantir Technologies Inc	CHF 0.35	CHF	Open End
CH1467021502	PayPal Holdings Inc	CHF 0.24	CHF	Open End
CH1467021510	PayPal Holdings Inc	CHF 1.36	CHF	Open End
CH1467021528	Koninklijke Philips NV	CHF 0.11	CHF	Open End
CH1467021536	Pinterest Inc	CHF 0.12	CHF	Open End
CH1467021544	Porsche Automobil Holding SE	CHF 0.16	CHF	Open End
CH1467021551	The Procter & Gamble Co	CHF 0.58	CHF	Open End
CH1467021569	Prosus NV	CHF 1.04	CHF	Open End
CH1467021577	RENK Group AG	CHF 0.31	CHF	Open End
CH1467021585	Reddit Inc	CHF 1.17	CHF	Open End

Series Number / ISIN Code	Share Company / Share	Issue Price per Security	Settlement Currency	Redemption Date
CH1467021593	Renault SA	CHF 0.54	CHF	Open End
CH1467021601	Rio Tinto plc	CHF 0.95	CHF	Open End
CH1467021619	Rio Tinto plc	CHF 0.66	CHF	Open End
CH1467021627	Rolls-Royce Holdings plc	CHF 2.19	CHF	Open End
CH1467021635	SGS SA	CHF 0.80	CHF	Open End
CH1467021643	SIG Group AG	CHF 0.29	CHF	Open End
CH1467021650	Safran SA	CHF 6.46	CHF	Open End
CH1467021668	Salesforce Inc	CHF 1.02	CHF	Open End
CH1467021676	Sandoz Group AG	CHF 0.15	CHF	Open End
CH1467021684	Sandoz Group AG	CHF 0.45	CHF	Open End
CH1467021692	Sartorius AG	CHF 0.10	CHF	Open End
CH1467021700	ServiceNow Inc	CHF 0.36	CHF	Open End
CH1467021718	Shopify Inc	CHF 0.35	CHF	Open End
CH1467021726	Shopify Inc	CHF 2.06	CHF	Open End
CH1467021734	Snap Inc	CHF 1.18	CHF	Open End
CH1467021742	Snowflake Inc	CHF 0.97	CHF	Open End
CH1467021759	Snowflake Inc	CHF 0.63	CHF	Open End
CH1467021767	SolarEdge Technologies Inc	CHF 0.38	CHF	Open End
CH1467021775	Stellantis NV	CHF 0.76	CHF	Open End
CH1467021783	Super Micro Computer Inc	CHF 0.25	CHF	Open End
CH1467021791	TeamViewer SE	CHF 0.15	CHF	Open End
CH1467021809	Tecan Group AG	CHF 0.09	CHF	Open End
CH1467021817	Teladoc Health Inc	CHF 0.07	CHF	Open End
CH1467021825	Tesla Inc	CHF 0.46	CHF	Open End
CH1467021833	Tesla Inc	CHF 0.86	CHF	Open End
CH1467021841	Thales SA	CHF 1.18	CHF	Open End
CH1467021858	TotalEnergies SE	CHF 0.17	CHF	Open End
CH1467021866	TotalEnergies SE	CHF 0.21	CHF	Open End
CH1467021874	TRATON SE	CHF 0.17	CHF	Open End
CH1467021882	UniCredit SpA	CHF 2.91	CHF	Open End
CH1467021890	Unilever plc	CHF 0.16	CHF	Open End
CH1467021908	Vontobel Holding AG	CHF 0.58	CHF	Open End
CH1467021916	Wacker Chemie AG	CHF 0.71	CHF	Open End
CH1467021924	Wise plc	CHF 1.49	CHF	Open End
CH1467021932	Zalando SE	CHF 0.64	CHF	Open End
CH1467021940	dormakaba Holding AG	CHF 0.50	CHF	Open End
CH1467021957	thyssenkrupp AG	CHF 0.73	CHF	Open End