

FINAL TERMS FOR W&C SECURITIES

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2014/65/EU (as amended, "**MiFID II**"); or (ii) a customer within the meaning of Directive (EU) 2016/97 (as amended or superseded, the "**Insurance Distribution Directive**"), where that customer would not qualify as a professional client as defined in point (10) of Article 4(1) of MiFID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

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

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

FINAL TERMS DATED AS OF 21 AUGUST 2025

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

Legal entity identifier (LEI): 7245009UXRIGIRYOB848

BNP Paribas
(incorporated in France)
(as Guarantor)

Legal entity identifier (LEI): R0MUWSFPU8MPRO8K5P83

(Note, Warrant and Certificate Programme)

"Factor Long" and "Factor Short" Certificates relating to a Share

SSPA product type: Constant Leverage (2300)

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	Long CV ₀ / Short CV ₀	Long / Short	Leverag e Factor	Reset Threshol d Percenta ge	Dividend Percenta ge	Fee / Fee Range	Interest Margin / Minimum Interest Margin / Maximum Interest Margin	Hedging Cost / Minimum Hedging Cost / Maximum Hedging Cost	Reference Floating Rate Option	Reference Floating Rate Option Page	Redempt ion Date	SPECIFIED SECURITIES PURSUANT TO SECTION 871(m)
CH1450968214	100,000	100,000	CHF 8.08	USD 10	Short	12	6%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	SOFR	USDSOFR=	Open- end	No
CH1450968222	100,000	100,000	CHF 8.08	USD 10	Short	8	10%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	SOFR	USDSOFR=	Open- end	No
CH1450968230	100,000	100,000	CHF 8.08	USD 10	Long	10	8.50%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	SOFR	USDSOFR=	Open- end	Yes
CH1450968248	100,000	100,000	CHF 8.08	USD 10	Long	12	6%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	SOFR	USDSOFR=	Open- end	Yes
CH1450968255	100,000	100,000	CHF 8.08	USD 10	Short	12	6%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	SOFR	USDSOFR=	Open- end	No
CH1450968263	100,000	100,000	CHF 8.08	USD 10	Long	10	8.50%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	SOFR	USDSOFR=	Open- end	Yes
CH1450968271	100,000	100,000	CHF 8.08	USD 10	Long	12	6%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	SOFR	USDSOFR=	Open- end	Yes
CH1450968289	100,000	100,000	CHF 8.08	USD 10	Short	8	10%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	SOFR	USDSOFR=	Open- end	No
CH1450968297	100,000	100,000	CHF 10	CHF 10	Short	10	8.50%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	SARON	SARON.S	Open- end	No
CH1450968305	100,000	100,000	CHF 10	CHF 10	Long	10	8.50%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	SARON	SARON.S	Open- end	No
CH1450968313	100,000	100,000	CHF 9.41	EUR 10	Short	8	10%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	EURIBOR 1M	EURIBOR1MD=	Open- end	No
CH1450968321	100,000	100,000	CHF 8.08	USD 10	Short	12	6%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	SOFR	USDSOFR=	Open- end	No
CH1450968339	100,000	100,000	CHF 8.08	USD 10	Long	12	6%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	SOFR	USDSOFR=	Open- end	Yes
CH1450968347	100,000	100,000	CHF 8.08	USD 10	Short	10	8.50%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	SOFR	USDSOFR=	Open- end	No
CH1450968354	100,000	100,000	CHF 8.08	USD 10	Short	8	10%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	SOFR	USDSOFR=	Open- end	No
CH1450968362	100,000	100,000	CHF 8.08	USD 10	Short	8	10%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	SOFR	USDSOFR=	Open- end	No

Series Number / ISIN Code	Number of Securities issued	Number of Securities	Issue Price per Security	Long CV ₀ / Short CV ₀	Long / Short	Leverag e Factor	Reset Threshol d Percenta ge	Dividend Percenta ge	Fee / Fee Range	Interest Margin / Minimum Interest Margin / Maximum Interest Margin	Hedging Cost / Minimum Hedging Cost / Maximum Hedging Cost	Reference Floating Rate Option	Reference Floating Rate Option Page	Redempt ion Date	SPECIFIED SECURITIES PURSUANT TO SECTION 871(m)
CH1450968370	100,000	100,000	CHF 8.08	USD 10	Short	6	14%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	SOFR	USDSOFR=	Open- end	No
CH1450968388	100,000	100,000	CHF 8.08	USD 10	Short	12	6%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	SOFR	USDSOFR=	Open- end	No
CH1450968396	100,000	100,000	CHF 8.08	USD 10	Short	8	10%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	SOFR	USDSOFR=	Open- end	No
CH1450968404	100,000	100,000	CHF 10	CHF 10	Long	6	14%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	SARON	SARON.S	Open- end	No
CH1450968412	100,000	100,000	CHF 9.41	EUR 10	Long	8	10%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	EURIBOR 1M	EURIBOR1MD=	Open- end	No
CH1450968420	100,000	100,000	CHF 8.08	USD 10	Short	8	10%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	SOFR	USDSOFR=	Open- end	No
CH1450968438	100,000	100,000	CHF 9.41	EUR 10	Short	12	6%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	EURIBOR 1M	EURIBOR1MD=	Open- end	No
CH1450968446	100,000	100,000	CHF 9.41	EUR 10	Short	10	8.50%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	EURIBOR 1M	EURIBOR1MD=	Open- end	No
CH1450968453	100,000	100,000	CHF 9.41	EUR 10	Long	8	10%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	EURIBOR 1M	EURIBOR1MD=	Open- end	No
CH1450968461	100,000	100,000	CHF 9.41	EUR 10	Long	12	6%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	EURIBOR 1M	EURIBOR1MD=	Open- end	No
CH1450968479	100,000	100,000	CHF 12.61	DKK 100	Long	4	20%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	CIBOR-1M	CIBOR1M=	Open- end	No
CH1450968487	100,000	100,000	CHF 12.61	DKK 100	Long	6	14%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	CIBOR-1M	CIBOR1M=	Open- end	No
CH1450968495	100,000	100,000	CHF 12.61	DKK 100	Long	8	10%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	CIBOR-1M	CIBOR1M=	Open- end	No
CH1450968503	100,000	100,000	CHF 8.08	USD 10	Long	8	10%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	SOFR	USDSOFR=	Open- end	Yes
CH1450968511	100,000	100,000	CHF 8.08	USD 10	Short	10	8.50%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	SOFR	USDSOFR=	Open- end	No
CH1450968529	100,000	100,000	CHF 8.08	USD 10	Short	6	14%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	SOFR	USDSOFR=	Open- end	No
CH1450968537	100,000	100,000	CHF 8.08	USD 10	Short	4	20%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	SOFR	USDSOFR=	Open- end	No
CH1450968545	100,000	100,000	CHF 9.41	EUR 10	Long	8	10%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	EURIBOR 1M	EURIBOR1MD=	Open-	No

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CH1450968552	100,000	100,000	CHF 8.08	USD 10	Long	4	20%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	SOFR	USDSOFR=	Open- end	Yes
CH1450968560	100,000	100,000	CHF 9.41	EUR 10	Short	12	6%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	EURIBOR 1M	EURIBOR1MD=	Open- end	No
CH1450968578	100,000	100,000	CHF 9.41	EUR 10	Long	12	6%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	EURIBOR 1M	EURIBOR1MD=	Open- end	No
CH1450968586	100,000	100,000	CHF 8.08	USD 10	Long	8	10%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	SOFR	USDSOFR=	Open- end	Yes
CH1450968594	100,000	100,000	CHF 8.08	USD 10	Long	10	8.50%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	SOFR	USDSOFR=	Open- end	Yes
CH1450968602	100,000	100,000	CHF 8.08	USD 10	Short	12	6%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	SOFR	USDSOFR=	Open- end	No
CH1450968610	100,000	100,000	CHF 8.08	USD 10	Short	10	8.50%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	SOFR	USDSOFR=	Open- end	No
CH1450968628	100,000	100,000	CHF 8.08	USD 10	Long	12	6%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	SOFR	USDSOFR=	Open- end	Yes
CH1450968636	100,000	100,000	CHF 9.41	EUR 10	Short	12	6%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	EURIBOR 1M	EURIBOR1MD=	Open- end	No
CH1450968644	100,000	100,000	CHF 9.41	EUR 10	Short	10	8.50%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	EURIBOR 1M	EURIBOR1MD=	Open- end	No
CH1450968651	100,000	100,000	CHF 9.41	EUR 10	Long	10	8.50%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	EURIBOR 1M	EURIBOR1MD=	Open- end	No
CH1450968669	100,000	100,000	CHF 9.41	EUR 10	Long	12	6%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	EURIBOR 1M	EURIBOR1MD=	Open- end	No
CH1450968677	100,000	100,000	CHF 9.41	EUR 10	Long	4	20%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	EURIBOR 1M	EURIBOR1MD=	Open- end	No
CH1450968685	100,000	100,000	CHF 9.41	EUR 10	Short	12	6%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	EURIBOR 1M	EURIBOR1MD=	Open- end	No
CH1450968693	100,000	100,000	CHF 9.41	EUR 10	Long	12	6%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	EURIBOR 1M	EURIBOR1MD=	Open- end	No
CH1450968701	100,000	100,000	CHF 8.08	USD 10	Short	12	6%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	SOFR	USDSOFR=	Open- end	No
CH1450968719	100,000	100,000	CHF 8.08	USD 10	Short	6	14%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	SOFR	USDSOFR=	Open- end	No

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CH1450968727	100,000	100,000	CHF 8.08	USD 10	Long	12	6%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	SOFR	USDSOFR=	Open- end	Yes
CH1450968735	100,000	100,000	CHF 8.08	USD 10	Short	12	6%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	SOFR	USDSOFR=	Open- end	No
CH1450968743	100,000	100,000	CHF 8.08	USD 10	Short	6	14%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	SOFR	USDSOFR=	Open- end	No
CH1450968750	100,000	100,000	CHF 8.08	USD 10	Long	12	6%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	SOFR	USDSOFR=	Open- end	Yes
CH1450968768	100,000	100,000	CHF 8.08	USD 10	Short	6	14%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	SOFR	USDSOFR=	Open- end	No
CH1450968776	100,000	100,000	CHF 8.08	USD 10	Short	4	20%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	SOFR	USDSOFR=	Open- end	No
CH1450968784	100,000	100,000	CHF 10	CHF 10	Short	12	6%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	SARON	SARON.S	Open- end	No
CH1450968792	100,000	100,000	CHF 10	CHF 10	Short	10	8.50%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	SARON	SARON.S	Open- end	No
CH1450968800	100,000	100,000	CHF 10	CHF 10	Long	6	14%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	SARON	SARON.S	Open- end	No
CH1450968818	100,000	100,000	CHF 10	CHF 10	Short	12	6%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	SARON	SARON.S	Open- end	No
CH1450968826	100,000	100,000	CHF 10	CHF 10	Short	10	8.50%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	SARON	SARON.S	Open- end	No
CH1450968834	100,000	100,000	CHF 9.41	EUR 10	Short	12	6%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	EURIBOR 1M	EURIBOR1MD=	Open- end	No
CH1450968842	100,000	100,000	CHF 9.41	EUR 10	Long	12	6%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	EURIBOR 1M	EURIBOR1MD=	Open- end	No
CH1450968859	100,000	100,000	CHF 9.41	EUR 10	Short	12	6%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	EURIBOR 1M	EURIBOR1MD=	Open- end	No
CH1450968867	100,000	100,000	CHF 9.41	EUR 10	Long	12	6%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	EURIBOR 1M	EURIBOR1MD=	Open- end	No
CH1450968875	100,000	100,000	CHF 9.41	EUR 10	Short	10	8.50%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	EURIBOR 1M	EURIBOR1MD=	Open- end	No
CH1450968883	100,000	100,000	CHF 9.41	EUR 10	Short	8	10%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	EURIBOR 1M	EURIBOR1MD=	Open- end	No
CH1450968891	100,000	100,000	CHF 9.41	EUR 10	Long	8	10%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	EURIBOR 1M	EURIBOR1MD=	Open-	No

Series Number / ISIN Code	Number of Securities issued	Number of Securities	Issue Price per Security	Long CV ₀ / Short CV ₀	Long / Short	Leverag e Factor	Reset Threshol d Percenta ge	Dividend Percenta ge	Fee / Fee Range	Interest Margin / Minimum Interest Margin / Maximum Interest Margin	Hedging Cost / Minimum Hedging Cost / Maximum Hedging Cost	Reference Floating Rate Option	Reference Floating Rate Option Page	Redempt ion Date	SPECIFIED SECURITIES PURSUANT TO SECTION 871(m)
														end	
CH1450968909	100,000	100,000	CHF 9.41	EUR 10	Long	10	8.50%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	EURIBOR 1M	EURIBOR1MD=	Open- end	No
CH1450968917	100,000	100,000	CHF 9.41	EUR 10	Short	12	6%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	EURIBOR 1M	EURIBOR1MD=	Open- end	No
CH1450968925	100,000	100,000	CHF 9.41	EUR 10	Short	10	8.50%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	EURIBOR 1M	EURIBOR1MD=	Open- end	No
CH1450968933	100,000	100,000	CHF 9.41	EUR 10	Long	10	8.50%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	EURIBOR 1M	EURIBOR1MD=	Open- end	No
CH1450968941	100,000	100,000	CHF 9.41	EUR 10	Long	12	6%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	EURIBOR 1M	EURIBOR1MD=	Open- end	No
CH1450968958	100,000	100,000	CHF 9.41	EUR 10	Short	12	6%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	EURIBOR 1M	EURIBOR1MD=	Open- end	No
CH1450968966	100,000	100,000	CHF 9.41	EUR 10	Long	8	10%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	EURIBOR 1M	EURIBOR1MD=	Open- end	No
CH1450968974	100,000	100,000	CHF 9.41	EUR 10	Long	12	6%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	EURIBOR 1M	EURIBOR1MD=	Open- end	No
CH1450968982	100,000	100,000	CHF 9.41	EUR 10	Short	12	6%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	EURIBOR 1M	EURIBOR1MD=	Open- end	No
CH1450968990	100,000	100,000	CHF 10	CHF 10	Short	10	8.50%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	SARON	SARON.S	Open- end	No
CH1450969006	100,000	100,000	CHF 9.41	EUR 10	Long	10	8.50%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	EURIBOR 1M	EURIBOR1MD=	Open- end	No
CH1450969014	100,000	100,000	CHF 9.41	EUR 10	Short	12	6%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	EURIBOR 1M	EURIBOR1MD=	Open- end	No
CH1450969022	100,000	100,000	CHF 9.41	EUR 10	Short	10	8.50%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	EURIBOR 1M	EURIBOR1MD=	Open- end	No
CH1450969030	100,000	100,000	CHF 9.41	EUR 10	Short	10	8.50%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	EURIBOR 1M	EURIBOR1MD=	Open- end	No
CH1450969048	100,000	100,000	CHF 9.41	EUR 10	Short	12	6%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	EURIBOR 1M	EURIBOR1MD=	Open- end	No
CH1450969055	100,000	100,000	CHF 8.08	USD 10	Short	12	6%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	SOFR	USDSOFR=	Open- end	No
CH1450969063	100,000	100,000	CHF 8.08	USD 10	Short	4	20%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	SOFR	USDSOFR=	Open- end	No

Series Number / ISIN Code	Number of Securities issued	Number of Securities	Issue Price per Security	Long CV ₀ / Short CV ₀	Long / Short	Leverag e Factor	Reset Threshol d Percenta ge	Dividend Percenta ge	Fee / Fee Range	Interest Margin / Minimum Interest Margin / Maximum Interest Margin	Hedging Cost / Minimum Hedging Cost / Maximum Hedging Cost	Reference Floating Rate Option	Reference Floating Rate Option Page	Redempt ion Date	SPECIFIED SECURITIES PURSUANT TO SECTION 871(m)
CH1450969071	100,000	100,000	CHF 9.41	EUR 10	Long	8	10%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	EURIBOR 1M	EURIBOR1MD=	Open- end	No
CH1450969089	100,000	100,000	CHF 9.41	EUR 10	Long	8	10%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	EURIBOR 1M	EURIBOR1MD=	Open- end	No
CH1450969097	100,000	100,000	CHF 9.41	EUR 10	Short	6	14%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	EURIBOR 1M	EURIBOR1MD=	Open- end	No
CH1450969105	100,000	100,000	CHF 9.41	EUR 10	Long	8	10%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	EURIBOR 1M	EURIBOR1MD=	Open- end	No
CH1450969113	100,000	100,000	CHF 9.41	EUR 10	Long	4	20%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	EURIBOR 1M	EURIBOR1MD=	Open- end	No
CH1450969121	100,000	100,000	CHF 9.41	EUR 10	Long	6	14%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	EURIBOR 1M	EURIBOR1MD=	Open- end	No
CH1450969139	100,000	100,000	CHF 8.08	USD 10	Short	6	14%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	SOFR	USDSOFR=	Open- end	No
CH1450969147	100,000	100,000	CHF 8.08	USD 10	Short	6	14%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	SOFR	USDSOFR=	Open- end	No
CH1450969154	100,000	100,000	CHF 8.08	USD 10	Long	8	10%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	SOFR	USDSOFR=	Open- end	No
CH1450969162	100,000	100,000	CHF 10	CHF 10	Short	6	14%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	SARON	SARON.S	Open- end	No
CH1450969170	100,000	100,000	CHF 12.61	DKK 100	Long	6	14%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	CIBOR-1M	CIBOR1M=	Open- end	No
CH1450969188	100,000	100,000	CHF 9.41	EUR 10	Long	4	20%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	EURIBOR 1M	EURIBOR1MD=	Open- end	No
CH1450969196	100,000	100,000	CHF 9.41	EUR 10	Long	8	10%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	EURIBOR 1M	EURIBOR1MD=	Open- end	No
CH1450969204	100,000	100,000	CHF 9.41	EUR 10	Long	6	14%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	EURIBOR 1M	EURIBOR1MD=	Open- end	No
CH1450969212	100,000	100,000	CHF 9.41	EUR 10	Long	8	10%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	EURIBOR 1M	EURIBOR1MD=	Open- end	No
CH1450969220	100,000	100,000	CHF 8.08	USD 10	Long	8	10%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	SOFR	USDSOFR=	Open- end	Yes

Series Number / ISIN Code	Valoren Code	Type of Share	Share Company / Share	Share Currency	ISIN of Share	Share Company Website	Exchange	Exchange Website	Business Day Centre	Settlement Currency	Observation Price	Observation Price Source
CH1450968214	145096821	Ordinary	Citigroup Inc	USD	US1729674242	www.citigroup.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF	Traded price	Exchange
CH1450968222	145096822	Ordinary	Citigroup Inc	USD	US1729674242	www.citigroup.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF	Traded price	Exchange
CH1450968230	145096823	Ordinary	Citigroup Inc	USD	US1729674242	www.citigroup.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF	Traded price	Exchange
CH1450968248	145096824	Ordinary	Citigroup Inc	USD	US1729674242	www.citigroup.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF	Traded price	Exchange
CH1450968255	145096825	Ordinary	GE Aerospace	USD	US3696043013	www.geaerospace.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF	Traded price	Exchange
CH1450968263	145096826	Ordinary	GE Aerospace	USD	US3696043013	www.geaerospace.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF	Traded price	Exchange
CH1450968271	145096827	Ordinary	GE Aerospace	USD	US3696043013	www.geaerospace.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF	Traded price	Exchange
CH1450968289	145096828	Ordinary	Intel Corp	USD	US4581401001	www.intel.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF	Traded price	Exchange
CH1450968297	145096829	Registered	UBS Group AG	CHF	CH0244767585	www.ubs.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF	Traded price	Exchange
CH1450968305	145096830	Registered	UBS Group AG	CHF	CH0244767585	www.ubs.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF	Traded price	Exchange
CH1450968313	145096831	Preferred	Volkswagen AG Vz.	EUR	DE0007664039	www.volkswagen.de	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF	Traded price	Exchange
CH1450968321	145096832	Ordinary	Caterpillar Inc	USD	US1491231015	www.caterpillar.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF	Traded price	Exchange
CH1450968339	145096833	Ordinary	Caterpillar Inc	USD	US1491231015	www.caterpillar.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF	Traded price	Exchange
CH1450968347	145096834	Ordinary	Amazon.com Inc	USD	US0231351067	www.amazon.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF	Traded price	Exchange
CH1450968354	145096835	Ordinary	Amazon.com Inc	USD	US0231351067	www.amazon.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF	Traded price	Exchange
CH1450968362	145096836	Class C	Alphabet Inc	USD	US02079K1079	www.abc.xyz.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF	Traded price	Exchange
CH1450968370	145096837	Ordinary	Microsoft Corp	USD	US5949181045	www.microsoft.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF	Traded price	Exchange
CH1450968388	145096838	Ordinary	Tesla Inc	USD	US88160R10	www.tesla.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF	Traded	Exchange

Series Number / ISIN Code	Valoren Code	Type of Share	Share Company / Share	Share Currency	ISIN of Share	Share Company Website	Exchange	Exchange Website	Business Day Centre	Settlement Currency	Observation Price	Observation Price Source
8	38				14						price	
CH1450968396	145096839	Ordinary	Tesla Inc	USD	US88160R1014	www.tesla.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF	Traded price	Exchange
CH1450968404	145096840	Registered	Swiss Life Holding AG	CHF	CH0014852781	www.swisslife.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF	Traded price	Exchange
CH1450968412	145096841	Ordinary	ASML Holding NV	EUR	NL0010273215	www.asml.com	Euronext Amsterdam	www.euronext.com	Zurich	CHF	Traded price	Exchange
CH1450968420	145096842	Ordinary	NVIDIA Corp	USD	US67066G1040	www.nvidia.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF	Traded price	Exchange
CH1450968438	145096843	Ordinary	adidas AG	EUR	DE000A1EWW0	www.adidas-group.com	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF	Traded price	Exchange
CH1450968446	145096844	Ordinary	adidas AG	EUR	DE000A1EWW0	www.adidas-group.com	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF	Traded price	Exchange
CH1450968453	145096845	Ordinary	adidas AG	EUR	DE000A1EWW0	www.adidas-group.com	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF	Traded price	Exchange
CH1450968461	145096846	Ordinary	adidas AG	EUR	DE000A1EWW0	www.adidas-group.com	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF	Traded price	Exchange
CH1450968479	145096847	Class B	Novo Nordisk A/S	DKK	DK0062498333	www.novonordisk.com	NASDAQ Copenhagen A/S	www.nasdaqomxnordic.com	Zurich	CHF	Traded price	Exchange
CH1450968487	145096848	Class B	Novo Nordisk A/S	DKK	DK0062498333	www.novonordisk.com	NASDAQ Copenhagen A/S	www.nasdaqomxnordic.com	Zurich	CHF	Traded price	Exchange
CH1450968495	145096849	Class B	Novo Nordisk A/S	DKK	DK0062498333	www.novonordisk.com	NASDAQ Copenhagen A/S	www.nasdaqomxnordic.com	Zurich	CHF	Traded price	Exchange
CH1450968503	145096850	Ordinary	Eli Lilly and Co	USD	US5324571083	www.lilly.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF	Traded price	Exchange
CH1450968511	145096851	Registered	Advanced Micro Devices Inc	USD	US0079031078	www.amd.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF	Traded price	Exchange
CH1450968529	145096852	Registered	Advanced Micro Devices Inc	USD	US0079031078	www.amd.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF	Traded price	Exchange
CH1450968537	145096853	Registered	Advanced Micro Devices Inc	USD	US0079031078	www.amd.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF	Traded price	Exchange
CH1450968545	145096854	Ordinary	Rheinmetall AG	EUR	DE0007030009	www.rheinmetall.de	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF	Traded price	Exchange

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CH1450968552	145096855	Ordinary	UnitedHealth Group Inc	USD	US91324P1021	www.unitedhealthgroup.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF	Traded price	Exchange
CH1450968560	145096856	Registered	Mercedes-Benz Group AG	EUR	DE0007100000	group.mercedes-benz.com	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF	Traded price	Exchange
CH1450968578	145096857	Registered	Mercedes-Benz Group AG	EUR	DE0007100000	group.mercedes-benz.com	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF	Traded price	Exchange
CH1450968586	145096858	Ordinary	Applied Materials Inc	USD	US0382221051	www.appliedmaterials.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF	Traded price	Exchange
CH1450968594	145096859	Ordinary	Applied Materials Inc	USD	US0382221051	www.appliedmaterials.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF	Traded price	Exchange
CH1450968602	145096860	Ordinary	Texas Instruments Inc	USD	US8825081040	www.ti.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF	Traded price	Exchange
CH1450968610	145096861	Ordinary	Texas Instruments Inc	USD	US8825081040	www.ti.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF	Traded price	Exchange
CH1450968628	145096862	Ordinary	Texas Instruments Inc	USD	US8825081040	www.ti.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF	Traded price	Exchange
CH1450968636	145096863	Ordinary	RWE AG	EUR	DE0007037129	www.rwe.de	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF	Traded price	Exchange
CH1450968644	145096864	Ordinary	RWE AG	EUR	DE0007037129	www.rwe.de	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF	Traded price	Exchange
CH1450968651	145096865	Ordinary	RWE AG	EUR	DE0007037129	www.rwe.de	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF	Traded price	Exchange
CH1450968669	145096866	Ordinary	RWE AG	EUR	DE0007037129	www.rwe.de	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF	Traded price	Exchange
CH1450968677	145096867	Ordinary	Banco Santander SA	EUR	ES0113900J37	www.gruposantander.com	SIBE - Mercado Continuo Español	www.bolsamadrid.es	Zurich	CHF	Traded price	Exchange
CH1450968685	145096868	Ordinary	Crédit Agricole SA	EUR	FR0000045072	www.credit-agricole.com	Euronext Paris	www.euronext.com	Zurich	CHF	Traded price	Exchange
CH1450968693	145096869	Ordinary	Crédit Agricole SA	EUR	FR0000045072	www.credit-agricole.com	Euronext Paris	www.euronext.com	Zurich	CHF	Traded price	Exchange
CH1450968701	145096870	Ordinary	JPMorgan Chase & Co	USD	US46625H1005	www.jpmorgan.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF	Traded price	Exchange

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CH1450968719	145096871	Ordinary	JPMorgan Chase & Co	USD	US46625H1005	www.jpmorgan.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF	Traded price	Exchange
CH1450968727	145096872	Ordinary	JPMorgan Chase & Co	USD	US46625H1005	www.jpmorgan.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF	Traded price	Exchange
CH1450968735	145096873	Ordinary	Newmont Corp	USD	US6516391066	www.newmont.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF	Traded price	Exchange
CH1450968743	145096874	Ordinary	Newmont Corp	USD	US6516391066	www.newmont.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF	Traded price	Exchange
CH1450968750	145096875	Ordinary	Newmont Corp	USD	US6516391066	www.newmont.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF	Traded price	Exchange
CH1450968768	145096876	Registered	Uber Technologies Inc	USD	US90353T1007	www.uber.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF	Traded price	Exchange
CH1450968776	145096877	Registered	Uber Technologies Inc	USD	US90353T1007	www.uber.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF	Traded price	Exchange
CH1450968784	145096878	Registered	Givaudan SA	CHF	CH0010645932	www.givaudan.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF	Traded price	Exchange
CH1450968792	145096879	Registered	Givaudan SA	CHF	CH0010645932	www.givaudan.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF	Traded price	Exchange
CH1450968800	145096880	Registered	Logitech International SA	CHF	CH0025751329	www.logitech.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF	Traded price	Exchange
CH1450968818	145096881	Registered	Nestle SA	CHF	CH0038863350	www.nestle.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF	Traded price	Exchange
CH1450968826	145096882	Registered	Nestle SA	CHF	CH0038863350	www.nestle.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF	Traded price	Exchange
CH1450968834	145096883	Registered	Deutsche Telekom AG	EUR	DE0005557508	www.telekom.com	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF	Traded price	Exchange
CH1450968842	145096884	Registered	Deutsche Telekom AG	EUR	DE0005557508	www.telekom.com	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF	Traded price	Exchange
CH1450968859	145096885	Ordinary	Hannover Rück SE	EUR	DE0008402215	www.hannover-rueck.de	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF	Traded price	Exchange
CH1450968867	145096886	Ordinary	Hannover Rück SE	EUR	DE0008402215	www.hannover-rueck.de	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF	Traded price	Exchange
CH145096887	1450968	Ordinary	BNP Paribas	EUR	FR00001311	www.bnpparibas.com	Euronext Paris	www.euronext.com	Zurich	CHF	Traded	Exchange

Series Number / ISIN Code	Valoren Code	Type of Share	Share Company / Share	Share Currency	ISIN of Share	Share Company Website	Exchange	Exchange Website	Business Day Centre	Settlement Currency	Observation Price	Observation Price Source
5	87		SA		04						price	
CH1450968883	145096888	Ordinary	BNP Paribas SA	EUR	FR0000131104	www.bnpparibas.com	Euronext Paris	www.euronext.com	Zurich	CHF	Traded price	Exchange
CH1450968891	145096889	Ordinary	BNP Paribas SA	EUR	FR0000131104	www.bnpparibas.com	Euronext Paris	www.euronext.com	Zurich	CHF	Traded price	Exchange
CH1450968909	145096890	Ordinary	BNP Paribas SA	EUR	FR0000131104	www.bnpparibas.com	Euronext Paris	www.euronext.com	Zurich	CHF	Traded price	Exchange
CH1450968917	145096891	Ordinary	Schneider Electric SE	EUR	FR0000121972	www.se.com	Euronext Paris	www.euronext.com	Zurich	CHF	Traded price	Exchange
CH1450968925	145096892	Ordinary	Schneider Electric SE	EUR	FR0000121972	www.se.com	Euronext Paris	www.euronext.com	Zurich	CHF	Traded price	Exchange
CH1450968933	145096893	Ordinary	Schneider Electric SE	EUR	FR0000121972	www.se.com	Euronext Paris	www.euronext.com	Zurich	CHF	Traded price	Exchange
CH1450968941	145096894	Ordinary	Schneider Electric SE	EUR	FR0000121972	www.se.com	Euronext Paris	www.euronext.com	Zurich	CHF	Traded price	Exchange
CH1450968958	145096895	Ordinary	TotalEnergies SE	EUR	FR0000120271	www.totalenergies.com	Euronext Paris	www.euronext.com	Zurich	CHF	Traded price	Exchange
CH1450968966	145096896	Ordinary	TotalEnergies SE	EUR	FR0000120271	www.totalenergies.com	Euronext Paris	www.euronext.com	Zurich	CHF	Traded price	Exchange
CH1450968974	145096897	Ordinary	TotalEnergies SE	EUR	FR0000120271	www.totalenergies.com	Euronext Paris	www.euronext.com	Zurich	CHF	Traded price	Exchange
CH1450968982	145096898	Ordinary	Shell plc	EUR	GB00BP6MXD84	www.shell.com	Euronext Amsterdam	www.euronext.com	Zurich	CHF	Traded price	Exchange
CH1450968990	145096899	Registered	Holcim Ltd	CHF	CH0012214059	www.holcim.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF	Traded price	Exchange
CH1450969006	145096900	Registered	Bayer AG	EUR	DE000BAY0017	www.bayer.de	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF	Traded price	Exchange
CH1450969014	145096901	Ordinary	Bayerische Motoren Werke AG	EUR	DE0005190003	www.bmwgroup.com	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF	Traded price	Exchange
CH1450969022	145096902	Registered	Deutsche Bank AG	EUR	DE0005140008	www.db.com	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF	Traded price	Exchange
CH1450969030	145096903	Ordinary	Airbus SE	EUR	NL0000235190	www.airbus-group.com	Euronext Paris	www.euronext.com	Zurich	CHF	Traded price	Exchange
CH1450969048	145096904	Ordinary	AXA SA	EUR	FR0000120628	www.axa.com	Euronext Paris	www.euronext.com	Zurich	CHF	Traded price	Exchange

Series Number / ISIN Code	Valoren Code	Type of Share	Share Company / Share	Share Currency	ISIN of Share	Share Company Website	Exchange	Exchange Website	Business Day Centre	Settlement Currency	Observation Price	Observation Price Source
CH1450969055	145096905	Ordinary	Linde plc	USD	IE000S9YS762	www.linde.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF	Traded price	Exchange
CH1450969063	145096906	Ordinary	Arista Networks Inc	USD	US0404132054	www.arista.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF	Traded price	Exchange
CH1450969071	145096907	Ordinary	Commerzbank AG	EUR	DE000CBK1001	www.commerzbank.com	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF	Traded price	Exchange
CH1450969089	145096908	Ordinary	Repsol SA	EUR	ES0173516115	www.repsol.com	SIBE - Mercado Continuo Español	www.bolsamadrid.es	Zurich	CHF	Traded price	Exchange
CH1450969097	145096909	Ordinary	Nokia Oyj (FI)	EUR	FI0009000681	www.nokia.com	NASDAQ Helsinki Ltd	www.nasdaqomxnordic.com	Zurich	CHF	Traded price	Exchange
CH1450969105	145096910	Ordinary	Nokia Oyj (FI)	EUR	FI0009000681	www.nokia.com	NASDAQ Helsinki Ltd	www.nasdaqomxnordic.com	Zurich	CHF	Traded price	Exchange
CH1450969113	145096911	Ordinary	Societe Generale SA	EUR	FR0000130809	www.societegenerale.com	Euronext Paris	www.euronext.com	Zurich	CHF	Traded price	Exchange
CH1450969121	145096912	Ordinary	Societe Generale SA	EUR	FR0000130809	www.societegenerale.com	Euronext Paris	www.euronext.com	Zurich	CHF	Traded price	Exchange
CH1450969139	145096913	Ordinary	General Motors Co	USD	US37045V1008	www.gm.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF	Traded price	Exchange
CH1450969147	145096914	Class A	Shopify Inc	USD	CA82509L1076	www.shopify.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF	Traded price	Exchange
CH1450969154	145096915	Class A	Shopify Inc	USD	CA82509L1076	www.shopify.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF	Traded price	Exchange
CH1450969162	145096916	Registered	Bâloise Holding AG	CHF	CH0012410517	www.baloise.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF	Traded price	Exchange
CH1450969170	145096917	Ordinary	Genmab A/S	DKK	DK0010272202	www.genmab.com	NASDAQ Copenhagen A/S	www.nasdaqomxnordic.com	Zurich	CHF	Traded price	Exchange
CH1450969188	145096918	Ordinary	Banco Bilbao Vizcaya Argentaria SA	EUR	ES0113211835	www.bbva.com	SIBE	www.bolsamadrid.es	Zurich	CHF	Traded price	Exchange
CH1450969196	145096919	Ordinary	Banco Bilbao Vizcaya Argentaria SA	EUR	ES0113211835	www.bbva.com	SIBE	www.bolsamadrid.es	Zurich	CHF	Traded price	Exchange
CH1450969204	145096920	Ordinary	UniCredit SpA	EUR	IT0005239360	www.unicreditgroup.eu	Borsa Italiana	www.borsaitaliana.it	Zurich	CHF	Traded price	Exchange
CH1450969212	145096921	Ordinary	Aegon Ltd	EUR	BMG0112X1056	www.aegon.com	Euronext Amsterdam	www.euronext.com	Zurich	CHF	Traded price	Exchange

Series Number / ISIN Code	Valoren Code	Type of Share	Share Company / Share	Share Currency	ISIN of Share	Share Company Website	Exchange	Exchange Website	Business Day Centre	Settlement Currency	Observation Price	Observation Price Source
CH1450969220	145096922	Ordinary	eBay Inc	USD	US2786421030	www.ebay.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF	Traded price	Exchange

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:** 20 August 2025.
4. **Issue Date:** 21 August 2025.
5. **Consolidation:** Not applicable.
6. **Type of Securities:**
 - (a) Certificates.
 - (b) The Securities are Share Securities.
The Securities are Constant Leverage Certificates and are Constant Leverage Long or Constant Leverage Short Certificates.

The provisions of Annex 2 (*Additional Terms and Conditions for Share Securities*) and Annex 11 (*Additional Terms and Conditions for Constant Leverage Securities*) shall apply.
7. **Form of Securities:** Uncertificated Securities.
8. **Business Day Centre(s):** The applicable Business Day Centre for the purposes of the definition of "Business Day" in Condition 1 is as set out in Specific Provisions for each Series above.
9. **Settlement:** Settlement will be by way of cash payment (Cash Settled Securities).
10. **Variation of Settlement:**
 - (a) **Issuer's option to vary settlement:** The Issuer does not have the option to vary settlement in respect of the Securities.
11. **Relevant Asset(s):** Not applicable.
12. **Entitlement:** Not applicable.
13. **Exchange Rate:** The rate of exchange (including any rates of exchange pursuant to which the relevant rate of exchange is derived), determined by the Calculation Agent for conversion of any amount into the Settlement Currency or Calculation Currency, as applicable.
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 Securities:** Applicable.
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:	Not applicable.
32. Constant Leverage Securities:	The Certificates are Long Certificates and/or Short Certificates as specified in "Specific Provisions for each Series" above. Commencement Date: Issue Date.

	Specified Venue: SIX Swiss Exchange.
	Final Constant Leverage Valuation Date: Not applicable.
	Calculation Time: As per Constant Leverage Security Condition 1.
(a) Cut-off Time:	As per Constant Leverage Security Conditions.
(b) Fee:	See the "Specific Provisions for each Series" above. Fee Range: See the "Specific Provisions for each Series" above.
(c) Hedging Cost:	See the "Specific Provisions for each Series" above. Maximum Hedging Cost: See the "Specific Provisions for each Series" above. Minimum Hedging Cost: See the "Specific Provisions for each Series" above.
(d) Leverage Factor:	See the "Specific Provisions for each Series" above.
(e) Observation Price:	See the "Specific Provisions for each Series" above.
(f) Observation Price Source:	See the "Specific Provisions for each Series" above.
(g) Interest Margin:	See the "Specific Provisions for each Series" above. Maximum Interest Margin: See the "Specific Provisions for each Series" above. Minimum Interest Margin: See the "Specific Provisions for each Series" above.
(h) Reference Interest Rate (r^u_{t-1}):	
(i) Fixed Rate:	Not applicable.
(ii) Reference Floating Rate:	Applicable.
(A) Reference Floating Rate Option:	See the "Specific Provisions for each Series" above.
(B) Reference Floating Rate Option Page:	See the "Specific Provisions for each Series" above.
(C) Reference Floating Rate Option Time:	See the "Specific Provisions for each Series" above.
(i) Underlying Business Day:	As per Conditions.
(j) Reset Threshold Percentage:	See the "Specific Provisions for each Series" above.
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:** Applicable from one (1) calendar day after the Commencement Date.

(i) **Optional Redemption Date(s):** The day falling five (5) Business Days following the relevant Optional Redemption Valuation Date.

(ii) **Optional Redemption Valuation Date:** The date designated as such by the Issuer in the notice notifying the Holders that the Issuer will redeem early all the Certificates then

outstanding, provided that if such date is not a Relevant Business Day, the Optional Redemption Valuation Date will be the next following Relevant Business Day.

- (iii) **Optional Redemption Amount(s) and method, if any, of calculation of such amount(s):**

 - In respect of Long Certificates:
The Optional Redemption Amount in respect of each Certificate will be the "Long Cash Value" calculated on the same basis as the provisions of Condition 2. **Cash Settlement Amount** in Annex 11 (*Additional Terms and Conditions for Constant Leverage Securities*) save that the references to "Valuation Date" therein and in the related provisions shall be deemed to be references to "the relevant Optional Redemption Valuation Date".
 - In respect of Short Certificates:
The Optional Redemption Amount in respect of each Certificate will be the "Short Cash Value" calculated on the same basis as the provisions of Condition 2. **Cash Settlement Amount** in Annex 11 (*Additional Terms and Conditions for Constant Leverage Securities*) save that the references to "Valuation Date" therein and in the related provisions shall be deemed to be references to "the relevant Optional Redemption Valuation Date".
- (iv) **Notice Period (if different from those set out in the Conditions):**

Not less than one (1) calendar day prior to the contemplated Optional Redemption Valuation Date.
- (s) **Holder Put Option:**

Applicable.

 - (i) **Optional Redemption Date(s):**

The day falling five (5) 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.
 - (iii) **Optional Redemption Amount(s) and method, if any, of calculation of such amount(s):**

 - In respect of Long Certificates:
The Optional Redemption Amount in respect of each Certificate will be the "Long Cash Value" calculated on the same basis as the provisions of Condition 2. **Cash Settlement Amount** in Annex 11 (*Additional Terms and Conditions for Constant Leverage Securities*) save that the references to "Valuation Date" therein and in the related provisions shall be deemed to be references to "the relevant Optional Redemption Valuation Date".
 - In respect of Short Certificates:
The Optional Redemption Amount in respect of each Certificate will be the "Short Cash Value" calculated on the same basis as the provisions of Condition 2. **Cash Settlement Amount** in Annex 11 (*Additional Terms and Conditions for Constant Leverage Securities*) save that the references to "Valuation Date" therein and in the related provisions shall be deemed to be references to "the relevant Optional Redemption Valuation Date".
- (iv) **Notice Period (if different from those set out in the Conditions):**

Not less than thirty (30) calendar days prior to the next occurring Optional Redemption Valuation Date.
- (t) **Automatic Early Redemption:**

Not applicable.
- (u) **Cash Settlement Amount:**

 - In respect of the Cash Settlement Amount in relation to Issuer Call Option, please refer to item 38(r)(iii).
 - In respect of the Cash Settlement Amount in relation to Holder Put Option, please refer to item 38(s)(iii).
- (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:



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

Factor Long Certificates and Factor Short Certificates are Share Securities being leveraged securities with no fixed term, which give investors a level of exposure from moderate to high to the price and performance of the relevant Underlying Share as described in Part A "Product Specific Provisions (all Securities)" (Item 23) that is greater than the capital invested. The leveraged nature of the Certificates means that any movement in the value of the relevant Share will have a magnified effect on the value of the Certificates, both positively and negatively.

With regard to Factor Long Certificates the Certificates will increase in value when the relevant Underlying Share increases in value and decrease in value when the relevant Underlying Share decreases in value. With regard to Factor Short Certificates the Certificates will increase in value when the relevant Share decreases in value and decrease in value when the relevant Underlying Share increases in value.

The Certificates are "Share Securities" Certificates. The Certificates feature a constant Leverage Factor and a Reset Threshold. With regard to Factor Long Certificates a Reset Event occurs if, on any Underlying Business Day, in the determination of the Calculation Agent the traded price of the relevant Underlying Share is at one or more time during any Observation Time Period, equal to or less than the Reset Threshold. With regard to Factor Short Certificates a Reset Event occurs if, on any Underlying Business Day, in the determination of the Calculation Agent the traded price of the relevant Underlying Share is at one or more time during any Observation Time Period, equal to or greater than the Reset Threshold. After a Reset Event the Reset Threshold will be reset intraday until the next Reset Event or the next Underlying Business Day whichever comes first.

While the use of leverage allows for potential multiples of a return (assuming a return is achieved) when the Underlying Share moves in the anticipated direction, it will conversely magnify losses when the Underlying Share moves against expectations.

The Certificates have no fixed redemption date and the Issuer may choose to redeem them at any time upon giving notice to Holders.

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, Netherlands. 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	"Factor Long" and "Factor Short" Certificates relating to a Share			
B.5	Issue Date	21 August 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
CH1450968214		Citigroup Inc	CHF 8.08	CHF	Open End
CH1450968222		Citigroup Inc	CHF 8.08	CHF	Open End

Series Number / ISIN Code	Share Company / Share	Issue Price per Security	Settlement Currency	Redemption Date
CH1450968230	Citigroup Inc	CHF 8.08	CHF	Open End
CH1450968248	Citigroup Inc	CHF 8.08	CHF	Open End
CH1450968255	GE Aerospace	CHF 8.08	CHF	Open End
CH1450968263	GE Aerospace	CHF 8.08	CHF	Open End
CH1450968271	GE Aerospace	CHF 8.08	CHF	Open End
CH1450968289	Intel Corp	CHF 8.08	CHF	Open End
CH1450968297	UBS Group AG	CHF 10	CHF	Open End
CH1450968305	UBS Group AG	CHF 10	CHF	Open End
CH1450968313	Volkswagen AG Vz.	CHF 9.41	CHF	Open End
CH1450968321	Caterpillar Inc	CHF 8.08	CHF	Open End
CH1450968339	Caterpillar Inc	CHF 8.08	CHF	Open End
CH1450968347	Amazon.com Inc	CHF 8.08	CHF	Open End
CH1450968354	Amazon.com Inc	CHF 8.08	CHF	Open End
CH1450968362	Alphabet Inc	CHF 8.08	CHF	Open End
CH1450968370	Microsoft Corp	CHF 8.08	CHF	Open End
CH1450968388	Tesla Inc	CHF 8.08	CHF	Open End
CH1450968396	Tesla Inc	CHF 8.08	CHF	Open End
CH1450968404	Swiss Life Holding AG	CHF 10	CHF	Open End
CH1450968412	ASML Holding NV	CHF 9.41	CHF	Open End
CH1450968420	NVIDIA Corp	CHF 8.08	CHF	Open End
CH1450968438	adidas AG	CHF 9.41	CHF	Open End
CH1450968446	adidas AG	CHF 9.41	CHF	Open End
CH1450968453	adidas AG	CHF 9.41	CHF	Open End
CH1450968461	adidas AG	CHF 9.41	CHF	Open End
CH1450968479	Novo Nordisk A/S	CHF 12.61	CHF	Open End
CH1450968487	Novo Nordisk A/S	CHF 12.61	CHF	Open End
CH1450968495	Novo Nordisk A/S	CHF 12.61	CHF	Open End
CH1450968503	Eli Lilly and Co	CHF 8.08	CHF	Open End
CH1450968511	Advanced Micro Devices Inc	CHF 8.08	CHF	Open End
CH1450968529	Advanced Micro Devices Inc	CHF 8.08	CHF	Open End
CH1450968537	Advanced Micro Devices Inc	CHF 8.08	CHF	Open End
CH1450968545	Rheinmetall AG	CHF 9.41	CHF	Open End
CH1450968552	UnitedHealth Group Inc	CHF 8.08	CHF	Open End
CH1450968560	Mercedes-Benz Group AG	CHF 9.41	CHF	Open End
CH1450968578	Mercedes-Benz Group AG	CHF 9.41	CHF	Open End
CH1450968586	Applied Materials Inc	CHF 8.08	CHF	Open End
CH1450968594	Applied Materials Inc	CHF 8.08	CHF	Open End
CH1450968602	Texas Instruments Inc	CHF 8.08	CHF	Open End
CH1450968610	Texas Instruments Inc	CHF 8.08	CHF	Open End
CH1450968628	Texas Instruments Inc	CHF 8.08	CHF	Open End
CH1450968636	RWE AG	CHF 9.41	CHF	Open End
CH1450968644	RWE AG	CHF 9.41	CHF	Open End
CH1450968651	RWE AG	CHF 9.41	CHF	Open End
CH1450968669	RWE AG	CHF 9.41	CHF	Open End
CH1450968677	Banco Santander SA	CHF 9.41	CHF	Open End
CH1450968685	Crédit Agricole SA	CHF 9.41	CHF	Open End
CH1450968693	Crédit Agricole SA	CHF 9.41	CHF	Open End
CH1450968701	JPMorgan Chase & Co	CHF 8.08	CHF	Open End
CH1450968719	JPMorgan Chase & Co	CHF 8.08	CHF	Open End

Series Number / ISIN Code	Share Company / Share	Issue Price per Security	Settlement Currency	Redemption Date
CH1450968727	JPMorgan Chase & Co	CHF 8.08	CHF	Open End
CH1450968735	Newmont Corp	CHF 8.08	CHF	Open End
CH1450968743	Newmont Corp	CHF 8.08	CHF	Open End
CH1450968750	Newmont Corp	CHF 8.08	CHF	Open End
CH1450968768	Uber Technologies Inc	CHF 8.08	CHF	Open End
CH1450968776	Uber Technologies Inc	CHF 8.08	CHF	Open End
CH1450968784	Givaudan SA	CHF 10	CHF	Open End
CH1450968792	Givaudan SA	CHF 10	CHF	Open End
CH1450968800	Logitech International SA	CHF 10	CHF	Open End
CH1450968818	Nestle SA	CHF 10	CHF	Open End
CH1450968826	Nestle SA	CHF 10	CHF	Open End
CH1450968834	Deutsche Telekom AG	CHF 9.41	CHF	Open End
CH1450968842	Deutsche Telekom AG	CHF 9.41	CHF	Open End
CH1450968859	Hannover Rück SE	CHF 9.41	CHF	Open End
CH1450968867	Hannover Rück SE	CHF 9.41	CHF	Open End
CH1450968875	BNP Paribas SA	CHF 9.41	CHF	Open End
CH1450968883	BNP Paribas SA	CHF 9.41	CHF	Open End
CH1450968891	BNP Paribas SA	CHF 9.41	CHF	Open End
CH1450968909	BNP Paribas SA	CHF 9.41	CHF	Open End
CH1450968917	Schneider Electric SE	CHF 9.41	CHF	Open End
CH1450968925	Schneider Electric SE	CHF 9.41	CHF	Open End
CH1450968933	Schneider Electric SE	CHF 9.41	CHF	Open End
CH1450968941	Schneider Electric SE	CHF 9.41	CHF	Open End
CH1450968958	TotalEnergies SE	CHF 9.41	CHF	Open End
CH1450968966	TotalEnergies SE	CHF 9.41	CHF	Open End
CH1450968974	TotalEnergies SE	CHF 9.41	CHF	Open End
CH1450968982	Shell plc	CHF 9.41	CHF	Open End
CH1450968990	Holcim Ltd	CHF 10	CHF	Open End
CH1450969006	Bayer AG	CHF 9.41	CHF	Open End
CH1450969014	Bayerische Motoren Werke AG	CHF 9.41	CHF	Open End
CH1450969022	Deutsche Bank AG	CHF 9.41	CHF	Open End
CH1450969030	Airbus SE	CHF 9.41	CHF	Open End
CH1450969048	AXA SA	CHF 9.41	CHF	Open End
CH1450969055	Linde plc	CHF 8.08	CHF	Open End
CH1450969063	Arista Networks Inc	CHF 8.08	CHF	Open End
CH1450969071	Commerzbank AG	CHF 9.41	CHF	Open End
CH1450969089	Repsol SA	CHF 9.41	CHF	Open End
CH1450969097	Nokia Oyj (FI)	CHF 9.41	CHF	Open End
CH1450969105	Nokia Oyj (FI)	CHF 9.41	CHF	Open End
CH1450969113	Societe Generale SA	CHF 9.41	CHF	Open End
CH1450969121	Societe Generale SA	CHF 9.41	CHF	Open End
CH1450969139	General Motors Co	CHF 8.08	CHF	Open End
CH1450969147	Shopify Inc	CHF 8.08	CHF	Open End
CH1450969154	Shopify Inc	CHF 8.08	CHF	Open End
CH1450969162	Bâloise Holding AG	CHF 10	CHF	Open End
CH1450969170	Genmab A/S	CHF 12.61	CHF	Open End
CH1450969188	Banco Bilbao Vizcaya Argentaria SA	CHF 9.41	CHF	Open End
CH1450969196	Banco Bilbao Vizcaya Argentaria SA	CHF 9.41	CHF	Open End
CH1450969204	UniCredit SpA	CHF 9.41	CHF	Open End

Series Number / ISIN Code	Share Company / Share	Issue Price per Security	Settlement Currency	Redemption Date
CH1450969212	Aegon Ltd	CHF 9.41	CHF	Open End
CH1450969220	eBay Inc	CHF 8.08	CHF	Open End