

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2014/65/EU (as amended, "**MiFID II**"); or (ii) a customer within the meaning of Directive (EU) 2016/97 (as amended or superseded, the "**Insurance Distribution Directive**"), where that customer would not qualify as a professional client as defined in point (10) of Article 4(1) of MiFID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 30 JUNE 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)

"Knock-Out Warrant (closed-end)" Certificates relating to an Index

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	Strike Price	Knock-out Level	Redemption Valuation Date	Redemption Date	Parity
CH1452903011	10,000,000	10,000,000	CHF 54.62	Call	EUR 18,000	EUR 18,000	19 Dec 25	05 Jan 26	100
CH1452903029	10,000,000	10,000,000	CHF 45.25	Call	EUR 19,000	EUR 19,000	19 Dec 25	05 Jan 26	100
CH1452903037	10,000,000	10,000,000	CHF 35.88	Call	EUR 20,000	EUR 20,000	19 Dec 25	05 Jan 26	100
CH1452903045	10,000,000	10,000,000	CHF 31.19	Call	EUR 20,500	EUR 20,500	19 Dec 25	05 Jan 26	100
CH1452903052	10,000,000	10,000,000	CHF 26.51	Call	EUR 21,000	EUR 21,000	19 Dec 25	05 Jan 26	100
CH1452903060	10,000,000	10,000,000	CHF 20.88	Call	EUR 21,600	EUR 21,600	19 Dec 25	05 Jan 26	100
CH1452903078	10,000,000	10,000,000	CHF 19.01	Call	EUR 21,800	EUR 21,800	19 Dec 25	05 Jan 26	100
CH1452903086	10,000,000	10,000,000	CHF 17.14	Call	EUR 22,000	EUR 22,000	19 Dec 25	05 Jan 26	100
CH1452903094	10,000,000	10,000,000	CHF 15.26	Call	EUR 22,200	EUR 22,200	19 Dec 25	05 Jan 26	100
CH1452903102	10,000,000	10,000,000	CHF 14.32	Call	EUR 22,300	EUR 22,300	19 Dec 25	05 Jan 26	100
CH1452903110	10,000,000	10,000,000	CHF 13.39	Call	EUR 22,400	EUR 22,400	19 Dec 25	05 Jan 26	100
CH1452903128	10,000,000	10,000,000	CHF 12.45	Call	EUR 22,500	EUR 22,500	19 Dec 25	05 Jan 26	100
CH1452903136	10,000,000	10,000,000	CHF 11.51	Call	EUR 22,600	EUR 22,600	19 Dec 25	05 Jan 26	100
CH1452903144	10,000,000	10,000,000	CHF 10.58	Call	EUR 22,700	EUR 22,700	19 Dec 25	05 Jan 26	100
CH1452903151	10,000,000	10,000,000	CHF 9.64	Call	EUR 22,800	EUR 22,800	19 Dec 25	05 Jan 26	100
CH1452903169	10,000,000	10,000,000	CHF 8.70	Call	EUR 22,900	EUR 22,900	19 Dec 25	05 Jan 26	100
CH1452903177	10,000,000	10,000,000	CHF 7.76	Call	EUR 23,000	EUR 23,000	19 Dec 25	05 Jan 26	100
CH1452903185	10,000,000	10,000,000	CHF 6.83	Call	EUR 23,100	EUR 23,100	19 Dec 25	05 Jan 26	100
CH1452903193	10,000,000	10,000,000	CHF 5.89	Call	EUR 23,200	EUR 23,200	19 Dec 25	05 Jan 26	100
CH1452903201	10,000,000	10,000,000	CHF 4.95	Call	EUR 23,300	EUR 23,300	19 Dec 25	05 Jan 26	100
CH1452903219	10,000,000	10,000,000	CHF 4.02	Call	EUR 23,400	EUR 23,400	19 Dec 25	05 Jan 26	100
CH1452903227	10,000,000	10,000,000	CHF 3.08	Call	EUR 23,500	EUR 23,500	19 Sep 25	26 Sep 25	100
CH1452903235	10,000,000	10,000,000	CHF 3.08	Call	EUR 23,500	EUR 23,500	19 Dec 25	05 Jan 26	100
CH1452903243	10,000,000	10,000,000	CHF 3.48	Put	EUR 24,200	EUR 24,200	19 Dec 25	05 Jan 26	100
CH1452903250	10,000,000	10,000,000	CHF 4.42	Put	EUR 24,300	EUR 24,300	19 Dec 25	05 Jan 26	100
CH1452903268	10,000,000	10,000,000	CHF 5.36	Put	EUR 24,400	EUR 24,400	19 Dec 25	05 Jan 26	100
CH1452903276	10,000,000	10,000,000	CHF 6.29	Put	EUR 24,500	EUR 24,500	19 Dec 25	05 Jan 26	100
CH1452903284	10,000,000	10,000,000	CHF 7.23	Put	EUR 24,600	EUR 24,600	19 Dec 25	05 Jan 26	100
CH1452903292	10,000,000	10,000,000	CHF 8.17	Put	EUR 24,700	EUR 24,700	19 Dec 25	05 Jan 26	100

Series Number / ISIN Code	Number of Securities issued	Number of Securities	Issue Price per Security	Call / Put	Strike Price	Knock-out Level	Redemption Valuation Date	Redemption Date	Parity
CH1452903300	10,000,000	10,000,000	CHF 9.11	Put	EUR 24,800	EUR 24,800	19 Dec 25	05 Jan 26	100
CH1452903318	10,000,000	10,000,000	CHF 10.04	Put	EUR 24,900	EUR 24,900	19 Dec 25	05 Jan 26	100
CH1452903326	10,000,000	10,000,000	CHF 10.98	Put	EUR 25,000	EUR 25,000	19 Dec 25	05 Jan 26	100
CH1452903334	10,000,000	10,000,000	CHF 11.92	Put	EUR 25,100	EUR 25,100	19 Dec 25	05 Jan 26	100
CH1452903342	10,000,000	10,000,000	CHF 12.85	Put	EUR 25,200	EUR 25,200	19 Dec 25	05 Jan 26	100
CH1452903359	10,000,000	10,000,000	CHF 13.79	Put	EUR 25,300	EUR 25,300	19 Dec 25	05 Jan 26	100
CH1452903367	10,000,000	10,000,000	CHF 14.73	Put	EUR 25,400	EUR 25,400	19 Dec 25	05 Jan 26	100
CH1452903375	10,000,000	10,000,000	CHF 16.60	Put	EUR 25,600	EUR 25,600	19 Dec 25	05 Jan 26	100
CH1452903383	10,000,000	10,000,000	CHF 18.48	Put	EUR 25,800	EUR 25,800	19 Dec 25	05 Jan 26	100
CH1452903391	10,000,000	10,000,000	CHF 20.35	Put	EUR 26,000	EUR 26,000	19 Dec 25	05 Jan 26	100
CH1452903409	10,000,000	10,000,000	CHF 22.23	Put	EUR 26,200	EUR 26,200	19 Dec 25	05 Jan 26	100
CH1452903417	10,000,000	10,000,000	CHF 25.04	Put	EUR 26,500	EUR 26,500	19 Dec 25	05 Jan 26	100
CH1452903425	10,000,000	10,000,000	CHF 29.72	Put	EUR 27,000	EUR 27,000	19 Dec 25	05 Jan 26	100
CH1452903433	10,000,000	10,000,000	CHF 39.10	Put	EUR 28,000	EUR 28,000	19 Dec 25	05 Jan 26	100
CH1452903441	10,000,000	10,000,000	CHF 48.47	Put	EUR 29,000	EUR 29,000	19 Dec 25	05 Jan 26	100
CH1452903458	10,000,000	10,000,000	CHF 44.19	Call	USD 17,000	USD 17,000	19 Dec 25	05 Jan 26	100
CH1452903466	10,000,000	10,000,000	CHF 36.19	Call	USD 18,000	USD 18,000	19 Dec 25	05 Jan 26	100
CH1452903474	10,000,000	10,000,000	CHF 28.19	Call	USD 19,000	USD 19,000	19 Dec 25	05 Jan 26	100
CH1452903482	10,000,000	10,000,000	CHF 24.19	Call	USD 19,500	USD 19,500	19 Dec 25	05 Jan 26	100
CH1452903490	10,000,000	10,000,000	CHF 20.19	Call	USD 20,000	USD 20,000	19 Dec 25	05 Jan 26	100
CH1452903508	10,000,000	10,000,000	CHF 16.99	Call	USD 20,400	USD 20,400	19 Dec 25	05 Jan 26	100
CH1452903516	10,000,000	10,000,000	CHF 15.39	Call	USD 20,600	USD 20,600	19 Dec 25	05 Jan 26	100
CH1452903524	10,000,000	10,000,000	CHF 13.80	Call	USD 20,800	USD 20,800	19 Dec 25	05 Jan 26	100
CH1452903532	10,000,000	10,000,000	CHF 12.20	Call	USD 21,000	USD 21,000	19 Dec 25	05 Jan 26	100
CH1452903540	10,000,000	10,000,000	CHF 11.40	Call	USD 21,100	USD 21,100	19 Dec 25	05 Jan 26	100
CH1452903557	10,000,000	10,000,000	CHF 10.60	Call	USD 21,200	USD 21,200	19 Dec 25	05 Jan 26	100
CH1452903565	10,000,000	10,000,000	CHF 9.80	Call	USD 21,300	USD 21,300	19 Dec 25	05 Jan 26	100
CH1452903573	10,000,000	10,000,000	CHF 9	Call	USD 21,400	USD 21,400	19 Dec 25	05 Jan 26	100
CH1452903581	10,000,000	10,000,000	CHF 8.20	Call	USD 21,500	USD 21,500	19 Dec 25	05 Jan 26	100
CH1452903599	10,000,000	10,000,000	CHF 7.40	Call	USD 21,600	USD 21,600	19 Dec 25	05 Jan 26	100
CH1452903607	10,000,000	10,000,000	CHF 6.60	Call	USD 21,700	USD 21,700	19 Dec 25	05 Jan 26	100

Series Number / ISIN Code	Number of Securities issued	Number of Securities	Issue Price per Security	Call / Put	Strike Price	Knock-out Level	Redemption Valuation Date	Redemption Date	Parity
CH1452903615	10,000,000	10,000,000	CHF 5.80	Call	USD 21,800	USD 21,800	19 Sep 25	26 Sep 25	100
CH1452903623	10,000,000	10,000,000	CHF 5.80	Call	USD 21,800	USD 21,800	19 Dec 25	05 Jan 26	100
CH1452903631	10,000,000	10,000,000	CHF 5	Call	USD 21,900	USD 21,900	19 Sep 25	26 Sep 25	100
CH1452903649	10,000,000	10,000,000	CHF 5	Call	USD 21,900	USD 21,900	19 Dec 25	05 Jan 26	100
CH1452903656	10,000,000	10,000,000	CHF 4.20	Call	USD 22,000	USD 22,000	19 Sep 25	26 Sep 25	100
CH1452903664	10,000,000	10,000,000	CHF 4.20	Call	USD 22,000	USD 22,000	19 Dec 25	05 Jan 26	100
CH1452903672	10,000,000	10,000,000	CHF 3.40	Call	USD 22,100	USD 22,100	19 Sep 25	26 Sep 25	100
CH1452903680	10,000,000	10,000,000	CHF 3.40	Call	USD 22,100	USD 22,100	19 Dec 25	05 Jan 26	100
CH1452903698	10,000,000	10,000,000	CHF 3.80	Put	USD 23,000	USD 23,000	19 Dec 25	05 Jan 26	100
CH1452903706	10,000,000	10,000,000	CHF 4.60	Put	USD 23,100	USD 23,100	19 Dec 25	05 Jan 26	100
CH1452903714	10,000,000	10,000,000	CHF 5.40	Put	USD 23,200	USD 23,200	19 Dec 25	05 Jan 26	100
CH1452903722	10,000,000	10,000,000	CHF 6.20	Put	USD 23,300	USD 23,300	19 Dec 25	05 Jan 26	100
CH1452903730	10,000,000	10,000,000	CHF 7	Put	USD 23,400	USD 23,400	19 Dec 25	05 Jan 26	100
CH1452903748	10,000,000	10,000,000	CHF 7.80	Put	USD 23,500	USD 23,500	19 Dec 25	05 Jan 26	100
CH1452903755	10,000,000	10,000,000	CHF 8.60	Put	USD 23,600	USD 23,600	19 Dec 25	05 Jan 26	100
CH1452903763	10,000,000	10,000,000	CHF 9.40	Put	USD 23,700	USD 23,700	19 Sep 25	26 Sep 25	100
CH1452903771	10,000,000	10,000,000	CHF 9.40	Put	USD 23,700	USD 23,700	19 Dec 25	05 Jan 26	100
CH1452903789	10,000,000	10,000,000	CHF 10.20	Put	USD 23,800	USD 23,800	19 Dec 25	05 Jan 26	100
CH1452903797	10,000,000	10,000,000	CHF 11	Put	USD 23,900	USD 23,900	19 Sep 25	26 Sep 25	100
CH1452903805	10,000,000	10,000,000	CHF 11	Put	USD 23,900	USD 23,900	19 Dec 25	05 Jan 26	100
CH1452903813	10,000,000	10,000,000	CHF 11.80	Put	USD 24,000	USD 24,000	19 Dec 25	05 Jan 26	100
CH1452903821	10,000,000	10,000,000	CHF 12.60	Put	USD 24,100	USD 24,100	19 Sep 25	26 Sep 25	100
CH1452903839	10,000,000	10,000,000	CHF 12.60	Put	USD 24,100	USD 24,100	19 Dec 25	05 Jan 26	100
CH1452903847	10,000,000	10,000,000	CHF 13.40	Put	USD 24,200	USD 24,200	19 Dec 25	05 Jan 26	100
CH1452903854	10,000,000	10,000,000	CHF 15	Put	USD 24,400	USD 24,400	19 Dec 25	05 Jan 26	100
CH1452903862	10,000,000	10,000,000	CHF 16.60	Put	USD 24,600	USD 24,600	19 Dec 25	05 Jan 26	100
CH1452903870	10,000,000	10,000,000	CHF 19.80	Put	USD 25,000	USD 25,000	19 Dec 25	05 Jan 26	100
CH1452903888	10,000,000	10,000,000	CHF 23.80	Put	USD 25,500	USD 25,500	19 Dec 25	05 Jan 26	100
CH1452903896	10,000,000	10,000,000	CHF 27.80	Put	USD 26,000	USD 26,000	19 Dec 25	05 Jan 26	100
CH1452903904	10,000,000	10,000,000	CHF 35.80	Put	USD 27,000	USD 27,000	19 Dec 25	05 Jan 26	100
CH1452903912	10,000,000	10,000,000	CHF 43.79	Put	USD 28,000	USD 28,000	19 Dec 25	05 Jan 26	100

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CH1452903920	10,000,000	10,000,000	CHF 1.28	Call	USD 6,000	USD 6,000	19 Sep 25	26 Sep 25	100
CH1452903938	10,000,000	10,000,000	CHF 29.98	Call	CHF 9,000	CHF 9,000	19 Dec 25	05 Jan 26	100
CH1452903946	10,000,000	10,000,000	CHF 19.98	Call	CHF 10,000	CHF 10,000	19 Dec 25	05 Jan 26	100
CH1452903953	10,000,000	10,000,000	CHF 14.98	Call	CHF 10,500	CHF 10,500	19 Dec 25	05 Jan 26	100
CH1452903961	10,000,000	10,000,000	CHF 11.98	Call	CHF 10,800	CHF 10,800	19 Dec 25	05 Jan 26	100
CH1452903979	10,000,000	10,000,000	CHF 9.98	Call	CHF 11,000	CHF 11,000	19 Dec 25	05 Jan 26	100
CH1452903987	10,000,000	10,000,000	CHF 7.99	Call	CHF 11,200	CHF 11,200	19 Dec 25	05 Jan 26	100
CH1452903995	10,000,000	10,000,000	CHF 6.99	Call	CHF 11,300	CHF 11,300	19 Dec 25	05 Jan 26	100
CH1452904001	10,000,000	10,000,000	CHF 5.99	Call	CHF 11,400	CHF 11,400	19 Dec 25	05 Jan 26	100
CH1452904019	10,000,000	10,000,000	CHF 4.99	Call	CHF 11,500	CHF 11,500	19 Dec 25	05 Jan 26	100
CH1452904027	10,000,000	10,000,000	CHF 3.98	Call	CHF 11,600	CHF 11,600	19 Dec 25	05 Jan 26	100
CH1452904035	10,000,000	10,000,000	CHF 2.98	Call	CHF 11,700	CHF 11,700	19 Dec 25	05 Jan 26	100
CH1452904043	10,000,000	10,000,000	CHF 1.99	Call	CHF 11,800	CHF 11,800	19 Dec 25	05 Jan 26	100
CH1452904050	10,000,000	10,000,000	CHF 3.02	Put	CHF 12,300	CHF 12,300	19 Dec 25	05 Jan 26	100
CH1452904068	10,000,000	10,000,000	CHF 4.01	Put	CHF 12,400	CHF 12,400	19 Dec 25	05 Jan 26	100
CH1452904076	10,000,000	10,000,000	CHF 5.01	Put	CHF 12,500	CHF 12,500	19 Dec 25	05 Jan 26	100
CH1452904084	10,000,000	10,000,000	CHF 6.01	Put	CHF 12,600	CHF 12,600	19 Dec 25	05 Jan 26	100
CH1452904092	10,000,000	10,000,000	CHF 7.01	Put	CHF 12,700	CHF 12,700	19 Dec 25	05 Jan 26	100
CH1452904100	10,000,000	10,000,000	CHF 8.02	Put	CHF 12,800	CHF 12,800	19 Dec 25	05 Jan 26	100
CH1452904118	10,000,000	10,000,000	CHF 10.02	Put	CHF 13,000	CHF 13,000	19 Dec 25	05 Jan 26	100
CH1452904126	10,000,000	10,000,000	CHF 15.02	Put	CHF 13,500	CHF 13,500	19 Dec 25	05 Jan 26	100
CH1452904134	10,000,000	10,000,000	CHF 20.02	Put	CHF 14,000	CHF 14,000	19 Dec 25	05 Jan 26	100

Series Number / ISIN Code	Valoren Code	Index	Index Currency	ISIN of Index	Reuters Code of Index / Reuters Screen Page	Index Sponsor	Index Sponsor Website	Exchange	Exchange Website	Business Day Centre	Settlement Currency
CH1452903011	145290301	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1452903029	14529030	DAX®	EUR	DE000846900	.GDAXI	Deutsche Börse	www.dax-indices.com	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF

Series Number / ISIN Code	Valoren Code	Index	Index Currency	ISIN of Index	Reuters Code of Index / Reuters Screen Page	Index Sponsor	Index Sponsor Website	Exchange	Exchange Website	Business Day Centre	Settlement Currency
	2			8		AG		(XETRA)	boerse.com		
CH1452903037	145290303	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1452903045	145290304	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1452903052	145290305	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1452903060	145290306	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1452903078	145290307	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1452903086	145290308	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1452903094	145290309	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1452903102	145290310	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1452903110	145290311	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1452903128	145290312	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1452903136	145290313	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1452903144	145290314	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1452903151	145290315	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1452903169	145290316	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1452903177	145290317	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1452903185	145290318	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1452903193	145290319	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF

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CH1452903201	145290320	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1452903219	145290321	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1452903227	145290322	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1452903235	145290323	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1452903243	145290324	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1452903250	145290325	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1452903268	145290326	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1452903276	145290327	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1452903284	145290328	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1452903292	145290329	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1452903300	145290330	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1452903318	145290331	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1452903326	145290332	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1452903334	145290333	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1452903342	145290334	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1452903359	145290335	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1452903367	145290336	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1452903375	145290337	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF

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CH1452903383	145290338	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1452903391	145290339	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1452903409	145290340	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1452903417	145290341	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1452903425	145290342	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1452903433	145290343	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1452903441	145290344	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1452903458	145290345	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1452903466	145290346	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1452903474	145290347	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1452903482	145290348	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1452903490	145290349	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1452903508	145290350	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1452903516	145290351	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1452903524	145290352	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1452903532	145290353	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1452903540	145290354	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1452903557	145290355	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF

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CH1452903565	145290356	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1452903573	145290357	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1452903581	145290358	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1452903599	145290359	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1452903607	145290360	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1452903615	145290361	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1452903623	145290362	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1452903631	145290363	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1452903649	145290364	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1452903656	145290365	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1452903664	145290366	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1452903672	145290367	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1452903680	145290368	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1452903698	145290369	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1452903706	145290370	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1452903714	145290371	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1452903722	145290372	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1452903730	145290373	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF

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CH1452903748	145290374	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1452903755	145290375	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1452903763	145290376	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1452903771	145290377	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1452903789	145290378	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1452903797	145290379	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1452903805	145290380	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1452903813	145290381	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1452903821	145290382	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1452903839	145290383	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1452903847	145290384	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1452903854	145290385	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1452903862	145290386	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1452903870	145290387	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1452903888	145290388	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1452903896	145290389	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1452903904	145290390	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1452903912	145290391	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF

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CH1452903920	145290392	S&P 500®	USD	US78378X1072	.SPX	S&P Dow Jones Indices LLC ("SPDJ")	www.spglobal.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	-	Zurich	CHF
CH1452903938	145290393	Swiss Market Index®	CHF	CH0009980894	.SSMI	SIX Swiss Exchange AG	www.six-swiss-exchange.com	SIX Swiss Exchange AG	www.six-swiss-exchange.com	Zurich	CHF
CH1452903946	145290394	Swiss Market Index®	CHF	CH0009980894	.SSMI	SIX Swiss Exchange AG	www.six-swiss-exchange.com	SIX Swiss Exchange AG	www.six-swiss-exchange.com	Zurich	CHF
CH1452903953	145290395	Swiss Market Index®	CHF	CH0009980894	.SSMI	SIX Swiss Exchange AG	www.six-swiss-exchange.com	SIX Swiss Exchange AG	www.six-swiss-exchange.com	Zurich	CHF
CH1452903961	145290396	Swiss Market Index®	CHF	CH0009980894	.SSMI	SIX Swiss Exchange AG	www.six-swiss-exchange.com	SIX Swiss Exchange AG	www.six-swiss-exchange.com	Zurich	CHF
CH1452903979	145290397	Swiss Market Index®	CHF	CH0009980894	.SSMI	SIX Swiss Exchange AG	www.six-swiss-exchange.com	SIX Swiss Exchange AG	www.six-swiss-exchange.com	Zurich	CHF
CH1452903987	145290398	Swiss Market Index®	CHF	CH0009980894	.SSMI	SIX Swiss Exchange AG	www.six-swiss-exchange.com	SIX Swiss Exchange AG	www.six-swiss-exchange.com	Zurich	CHF
CH1452903995	145290399	Swiss Market Index®	CHF	CH0009980894	.SSMI	SIX Swiss Exchange AG	www.six-swiss-exchange.com	SIX Swiss Exchange AG	www.six-swiss-exchange.com	Zurich	CHF
CH1452904001	145290400	Swiss Market Index®	CHF	CH0009980894	.SSMI	SIX Swiss Exchange AG	www.six-swiss-exchange.com	SIX Swiss Exchange AG	www.six-swiss-exchange.com	Zurich	CHF
CH1452904019	145290401	Swiss Market Index®	CHF	CH0009980894	.SSMI	SIX Swiss Exchange AG	www.six-swiss-exchange.com	SIX Swiss Exchange AG	www.six-swiss-exchange.com	Zurich	CHF
CH1452904027	145290402	Swiss Market Index®	CHF	CH0009980894	.SSMI	SIX Swiss Exchange AG	www.six-swiss-exchange.com	SIX Swiss Exchange AG	www.six-swiss-exchange.com	Zurich	CHF
CH1452904035	145290403	Swiss Market Index®	CHF	CH0009980894	.SSMI	SIX Swiss Exchange AG	www.six-swiss-exchange.com	SIX Swiss Exchange AG	www.six-swiss-exchange.com	Zurich	CHF
CH1452904043	145290404	Swiss Market Index®	CHF	CH0009980894	.SSMI	SIX Swiss Exchange AG	www.six-swiss-exchange.com	SIX Swiss Exchange AG	www.six-swiss-exchange.com	Zurich	CHF
CH1452904050	145290405	Swiss Market Index®	CHF	CH0009980894	.SSMI	SIX Swiss Exchange AG	www.six-swiss-exchange.com	SIX Swiss Exchange AG	www.six-swiss-exchange.com	Zurich	CHF
CH1452904068	145290406	Swiss Market Index®	CHF	CH0009980894	.SSMI	SIX Swiss Exchange AG	www.six-swiss-exchange.com	SIX Swiss Exchange AG	www.six-swiss-exchange.com	Zurich	CHF
CH1452904076	145290407	Swiss Market Index®	CHF	CH0009980894	.SSMI	SIX Swiss Exchange AG	www.six-swiss-exchange.com	SIX Swiss Exchange AG	www.six-swiss-exchange.com	Zurich	CHF
CH1452904084	145290408	Swiss Market Index®	CHF	CH0009980894	.SSMI	SIX Swiss Exchange AG	www.six-swiss-exchange.com	SIX Swiss Exchange AG	www.six-swiss-exchange.com	Zurich	CHF
CH1452904092	145290409	Swiss Market	CHF	CH000998089	.SSMI	SIX Swiss	www.six-swiss-exchange.com	SIX Swiss Exchange AG	www.six-swiss-exchange.com	Zurich	CHF

Series Number / ISIN Code	Valoren Code	Index	Index Currency	ISIN of Index	Reuters Code of Index / Reuters Screen Page	Index Sponsor	Index Sponsor Website	Exchange	Exchange Website	Business Day Centre	Settlement Currency
	9	Index®		4		Exchange AG	exchange.com		exchange.com		
CH1452904100	145290410	Swiss Market Index®	CHF	CH0009980894	.SSMI	SIX Swiss Exchange AG	www.six-swiss-exchange.com	SIX Swiss Exchange AG	www.six-swiss-exchange.com	Zurich	CHF
CH1452904118	145290411	Swiss Market Index®	CHF	CH0009980894	.SSMI	SIX Swiss Exchange AG	www.six-swiss-exchange.com	SIX Swiss Exchange AG	www.six-swiss-exchange.com	Zurich	CHF
CH1452904126	145290412	Swiss Market Index®	CHF	CH0009980894	.SSMI	SIX Swiss Exchange AG	www.six-swiss-exchange.com	SIX Swiss Exchange AG	www.six-swiss-exchange.com	Zurich	CHF
CH1452904134	145290413	Swiss Market Index®	CHF	CH0009980894	.SSMI	SIX Swiss Exchange AG	www.six-swiss-exchange.com	SIX Swiss Exchange AG	www.six-swiss-exchange.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:** 27 June 2025.
4. **Issue Date:** 30 June 2025.
5. **Consolidation:** Not applicable.
6. **Type of Securities:**

(a) Certificates, herein referred to as "Knock-Out Warrant (closed end)" for commercial purposes.

(b) The Securities are Index Securities.

The provisions of Annex 1 (*Additional Terms and Conditions for Index Securities*) shall apply.
7. **Form of Securities:** Uncertificated Securities.
8. **Business Day Centre(s):** The applicable Business Day Centre for the purposes of the definition of "Business Day" in Condition 1 is as set out in Specific Provisions for each Series above.
9. **Settlement:** Settlement will be by way of cash payment (Cash Settled Securities).
10. **Variation of Settlement:**

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

PRODUCT SPECIFIC PROVISIONS (ALL SECURITIES)

22. **Index Securities:** Applicable.

(a) **Index/Basket of Indices/Index Sponsor(s):** See the "Specific Provisions for each Series" above.

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

Contract:

23. **Share Securities/ETI Share Securities:** 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:** 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
- 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:** Applicable.
- In respect of Call Certificates:**
- A Knock-out Event shall be deemed to occur if, at the Knock-out Valuation Time on any Knock-out Determination Day during the Knock-out Determination Period, the Underlying Index trades at a Level less than or equal to the Knock-out Level.
- In respect of Put Certificates:**
- A Knock-out Event shall be deemed to occur if, at the Knock-out Valuation Time on any Knock-out Determination Day during the Knock-out Determination Period, the Underlying Index trades at a Level greater than or equal to the Knock-out Level.
- (a) **Level:** Official level.
- (b) **Knock-Out Label** See the "Specific Provisions for each Series" above.
- (c) **Knock-out Period Beginning Date:** The Issue Date.
- (d) **Knock-out Period Beginning Date Day Convention:** Applicable.

- (e) **Knock-out Determination Period:** The period beginning on (and including) the Knock-out Period Beginning Date and ending on (and including) the Knock-out Period Ending Date.
- (f) **Knock-out Determination Day(s):** Each Scheduled Trading Day in the Knock-out Determination Period.
- (g) **Knock-out Period Ending Date:** The Redemption Valuation Date.
- (h) **Knock-out Period Ending Date Day Convention:** Applicable.
- (i) **Knock-out Valuation Time:** Any time on a Knock-out Determination Day.
- (j) **Knock-out Observation Price Source:** Index Sponsor.
- (k) **Disruption Consequences:** 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:** Not applicable.
- (t) **Automatic Early Redemption:** Applicable.
An Automatic Early Redemption shall be deemed to occur if a Knock-out Event occurs.
- (i) **Automatic Early Redemption Amount:** 0 (zero)
- (ii) **Automatic Early Redemption Date(s):** Not applicable.
- (iii) **Automatic Early Redemption Level:** Knock-out Level.
- (iv) **Automatic Early Redemption Date:** Not applicable.
- (v) **Automatic Early Redemption Percentage:** Not applicable.
- (vi) **Automatic Early Redemption Valuation Date(s):** The date of the occurrence of a Knock-out Event.
- (u) **Cash Settlement Amount:** The Cash Settlement Amount in respect of each Certificate will be calculated as follows:

-In respect of Call Certificates:

$$\text{Max} \left(0; \left(\frac{\text{Settlement Price Final} - \text{Strike Price}}{\text{Parity} \times \text{Exchange Rate Final}} \right) \right);$$

-In respect of Put Certificates:

$$\text{Max} \left(0; \left(\frac{\text{Strike Price} - \text{Settlement Price Final}}{\text{Parity} \times \text{Exchange Rate Final}} \right) \right).$$

Where:

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

Settlement Price Final means the Settlement Price on the Redemption Valuation Date;

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

Exchange Rate Final means the Exchange Rate on the Redemption Valuation Date.

- (v) **Strike Date:** Not applicable.
- (w) **Redemption Valuation Date:** See the "Specific Provisions for each Series" above.
- (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 are not Specified Securities for purposes of Section 871(m) of the U.S. Internal Revenue Code of 1986.

Responsibility

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

Signed on behalf of BNP Paribas Issuance B.V.
As Issuer:



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 Index Knock-Out Warrant Call or Put Certificate is a leveraged Certificate with a fixed term, which gives investors a level of exposure from moderate to high to the price and performance of the relevant Index as described in Part A "Specific Provisions for each Series" (the "Underlying Index") that is greater than the capital invested. The leveraged nature of the Certificates means that any movement in the value of the Underlying Index 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 Index increases in value and decrease in value when the Underlying Index decreases in value.

In respect of Put Certificates, the Certificates will increase in value when the Underlying Index decreases in value and decrease in value when the Underlying Index increases in value.

The Certificates are "Call" Certificates or "Put" Certificates. The Certificates feature a Strike Price and a Knock-out Level (which is equal to the Strike Price in respect of Call Certificates and Put Certificates).

The closer the value of Knock-out Level to the level of the Underlying Index from time to time, the higher the leverage effect will be and the higher the risk that the Knock-out Level will be reached. The Certificates will be automatically early redeemed at a price equal to zero if the level of the Underlying Index reaches the Knock-out Level.

On redemption, Holders will receive an amount, which will be equal to (i) in the case of Call Certificates, the excess (if any) of the Settlement Price Final on the Redemption Valuation Date over the Strike Price, or (ii) in the case of Put Certificates, the excess (if any) of the Strike Price over the Settlement Price Final on the Redemption Valuation Date, in each case divided by the product of the Exchange Rate Final, if any, and Parity.

On redemption, Holders will receive an amount, which may be zero, determined by reference to the performance of the Underlying Index, the Capitalised Exercise Price, the Financing Rate and, if applicable, the performance of the Conversion Rate between the Index Currency and the Settlement Currency.

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

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

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

Index Disclaimer

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

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S&P 500® Index

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Swiss Market Index®

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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	The Securities may only be offered, sold or advertised, directly or indirectly, in Switzerland in accordance with the requirements of the FinSA, as further set out in the Base Prospectus approved by the SIX Exchange Regulation AG in its capacity as Swiss Prospectus Office as of 20 September 2024 and the Final Terms. Terms used in this Summary shall have the same meaning as set forth in the Base Prospectus and the Final Terms. The Securities may be considered 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. Investing in the Securities may put Investor's capital at risk. Investors may lose some or all of their investment.			
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	Issuer 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. Guarantor The legal company name of the Guarantor is BNP Paribas (the " Guarantor "). The domicile of the Guarantor is Paris, France. The head office of the Guarantor is 16, boulevard des Italiens – 75009 Paris, France.			
B.2	ISIN	As set out in table below.			
B.3	Nature of Securities	Certificates.			
B.4	Product Name	"Knock-Out Warrant (closed-end)" Certificates relating to an Index			
B.5	Issue Date	30 June 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		Index	Issue Price per Security	Settlement Currency	Redemption Date
CH1452903011		DAX®	CHF 54.62	CHF	5 January 2026
CH1452903029		DAX®	CHF 45.25	CHF	5 January 2026

Series Number / ISIN Code	Index	Issue Price per Security	Settlement Currency	Redemption Date
CH1452903037	DAX®	CHF 35.88	CHF	5 January 2026
CH1452903045	DAX®	CHF 31.19	CHF	5 January 2026
CH1452903052	DAX®	CHF 26.51	CHF	5 January 2026
CH1452903060	DAX®	CHF 20.88	CHF	5 January 2026
CH1452903078	DAX®	CHF 19.01	CHF	5 January 2026
CH1452903086	DAX®	CHF 17.14	CHF	5 January 2026
CH1452903094	DAX®	CHF 15.26	CHF	5 January 2026
CH1452903102	DAX®	CHF 14.32	CHF	5 January 2026
CH1452903110	DAX®	CHF 13.39	CHF	5 January 2026
CH1452903128	DAX®	CHF 12.45	CHF	5 January 2026
CH1452903136	DAX®	CHF 11.51	CHF	5 January 2026
CH1452903144	DAX®	CHF 10.58	CHF	5 January 2026
CH1452903151	DAX®	CHF 9.64	CHF	5 January 2026
CH1452903169	DAX®	CHF 8.70	CHF	5 January 2026
CH1452903177	DAX®	CHF 7.76	CHF	5 January 2026
CH1452903185	DAX®	CHF 6.83	CHF	5 January 2026
CH1452903193	DAX®	CHF 5.89	CHF	5 January 2026
CH1452903201	DAX®	CHF 4.95	CHF	5 January 2026
CH1452903219	DAX®	CHF 4.02	CHF	5 January 2026
CH1452903227	DAX®	CHF 3.08	CHF	26 September 2025
CH1452903235	DAX®	CHF 3.08	CHF	5 January 2026
CH1452903243	DAX®	CHF 3.48	CHF	5 January 2026
CH1452903250	DAX®	CHF 4.42	CHF	5 January 2026
CH1452903268	DAX®	CHF 5.36	CHF	5 January 2026
CH1452903276	DAX®	CHF 6.29	CHF	5 January 2026
CH1452903284	DAX®	CHF 7.23	CHF	5 January 2026
CH1452903292	DAX®	CHF 8.17	CHF	5 January 2026
CH1452903300	DAX®	CHF 9.11	CHF	5 January 2026
CH1452903318	DAX®	CHF 10.04	CHF	5 January 2026
CH1452903326	DAX®	CHF 10.98	CHF	5 January 2026
CH1452903334	DAX®	CHF 11.92	CHF	5 January 2026
CH1452903342	DAX®	CHF 12.85	CHF	5 January 2026
CH1452903359	DAX®	CHF 13.79	CHF	5 January 2026
CH1452903367	DAX®	CHF 14.73	CHF	5 January 2026
CH1452903375	DAX®	CHF 16.60	CHF	5 January 2026
CH1452903383	DAX®	CHF 18.48	CHF	5 January 2026
CH1452903391	DAX®	CHF 20.35	CHF	5 January 2026
CH1452903409	DAX®	CHF 22.23	CHF	5 January 2026
CH1452903417	DAX®	CHF 25.04	CHF	5 January 2026
CH1452903425	DAX®	CHF 29.72	CHF	5 January 2026
CH1452903433	DAX®	CHF 39.10	CHF	5 January 2026
CH1452903441	DAX®	CHF 48.47	CHF	5 January 2026
CH1452903458	Nasdaq-100 ®	CHF 44.19	CHF	5 January 2026
CH1452903466	Nasdaq-100 ®	CHF 36.19	CHF	5 January 2026
CH1452903474	Nasdaq-100 ®	CHF 28.19	CHF	5 January 2026
CH1452903482	Nasdaq-100 ®	CHF 24.19	CHF	5 January 2026
CH1452903490	Nasdaq-100 ®	CHF 20.19	CHF	5 January 2026
CH1452903508	Nasdaq-100 ®	CHF 16.99	CHF	5 January 2026

Series Number / ISIN Code	Index	Issue Price per Security	Settlement Currency	Redemption Date
CH1452903516	Nasdaq-100 ®	CHF 15.39	CHF	5 January 2026
CH1452903524	Nasdaq-100 ®	CHF 13.80	CHF	5 January 2026
CH1452903532	Nasdaq-100 ®	CHF 12.20	CHF	5 January 2026
CH1452903540	Nasdaq-100 ®	CHF 11.40	CHF	5 January 2026
CH1452903557	Nasdaq-100 ®	CHF 10.60	CHF	5 January 2026
CH1452903565	Nasdaq-100 ®	CHF 9.80	CHF	5 January 2026
CH1452903573	Nasdaq-100 ®	CHF 9	CHF	5 January 2026
CH1452903581	Nasdaq-100 ®	CHF 8.20	CHF	5 January 2026
CH1452903599	Nasdaq-100 ®	CHF 7.40	CHF	5 January 2026
CH1452903607	Nasdaq-100 ®	CHF 6.60	CHF	5 January 2026
CH1452903615	Nasdaq-100 ®	CHF 5.80	CHF	26 September 2025
CH1452903623	Nasdaq-100 ®	CHF 5.80	CHF	5 January 2026
CH1452903631	Nasdaq-100 ®	CHF 5	CHF	26 September 2025
CH1452903649	Nasdaq-100 ®	CHF 5	CHF	5 January 2026
CH1452903656	Nasdaq-100 ®	CHF 4.20	CHF	26 September 2025
CH1452903664	Nasdaq-100 ®	CHF 4.20	CHF	5 January 2026
CH1452903672	Nasdaq-100 ®	CHF 3.40	CHF	26 September 2025
CH1452903680	Nasdaq-100 ®	CHF 3.40	CHF	5 January 2026
CH1452903698	Nasdaq-100 ®	CHF 3.80	CHF	5 January 2026
CH1452903706	Nasdaq-100 ®	CHF 4.60	CHF	5 January 2026
CH1452903714	Nasdaq-100 ®	CHF 5.40	CHF	5 January 2026
CH1452903722	Nasdaq-100 ®	CHF 6.20	CHF	5 January 2026
CH1452903730	Nasdaq-100 ®	CHF 7	CHF	5 January 2026
CH1452903748	Nasdaq-100 ®	CHF 7.80	CHF	5 January 2026
CH1452903755	Nasdaq-100 ®	CHF 8.60	CHF	5 January 2026
CH1452903763	Nasdaq-100 ®	CHF 9.40	CHF	26 September 2025
CH1452903771	Nasdaq-100 ®	CHF 9.40	CHF	5 January 2026
CH1452903789	Nasdaq-100 ®	CHF 10.20	CHF	5 January 2026
CH1452903797	Nasdaq-100 ®	CHF 11	CHF	26 September 2025
CH1452903805	Nasdaq-100 ®	CHF 11	CHF	5 January 2026
CH1452903813	Nasdaq-100 ®	CHF 11.80	CHF	5 January 2026
CH1452903821	Nasdaq-100 ®	CHF 12.60	CHF	26 September 2025
CH1452903839	Nasdaq-100 ®	CHF 12.60	CHF	5 January 2026
CH1452903847	Nasdaq-100 ®	CHF 13.40	CHF	5 January 2026
CH1452903854	Nasdaq-100 ®	CHF 15	CHF	5 January 2026
CH1452903862	Nasdaq-100 ®	CHF 16.60	CHF	5 January 2026
CH1452903870	Nasdaq-100 ®	CHF 19.80	CHF	5 January 2026
CH1452903888	Nasdaq-100 ®	CHF 23.80	CHF	5 January 2026
CH1452903896	Nasdaq-100 ®	CHF 27.80	CHF	5 January 2026
CH1452903904	Nasdaq-100 ®	CHF 35.80	CHF	5 January 2026
CH1452903912	Nasdaq-100 ®	CHF 43.79	CHF	5 January 2026
CH1452903920	S&P 500®	CHF 1.28	CHF	26 September 2025
CH1452903938	Swiss Market Index®	CHF 29.98	CHF	5 January 2026
CH1452903946	Swiss Market Index®	CHF 19.98	CHF	5 January 2026

Series Number / ISIN Code	Index	Issue Price per Security	Settlement Currency	Redemption Date
CH1452903953	Swiss Market Index®	CHF 14.98	CHF	5 January 2026
CH1452903961	Swiss Market Index®	CHF 11.98	CHF	5 January 2026
CH1452903979	Swiss Market Index®	CHF 9.98	CHF	5 January 2026
CH1452903987	Swiss Market Index®	CHF 7.99	CHF	5 January 2026
CH1452903995	Swiss Market Index®	CHF 6.99	CHF	5 January 2026
CH1452904001	Swiss Market Index®	CHF 5.99	CHF	5 January 2026
CH1452904019	Swiss Market Index®	CHF 4.99	CHF	5 January 2026
CH1452904027	Swiss Market Index®	CHF 3.98	CHF	5 January 2026
CH1452904035	Swiss Market Index®	CHF 2.98	CHF	5 January 2026
CH1452904043	Swiss Market Index®	CHF 1.99	CHF	5 January 2026
CH1452904050	Swiss Market Index®	CHF 3.02	CHF	5 January 2026
CH1452904068	Swiss Market Index®	CHF 4.01	CHF	5 January 2026
CH1452904076	Swiss Market Index®	CHF 5.01	CHF	5 January 2026
CH1452904084	Swiss Market Index®	CHF 6.01	CHF	5 January 2026
CH1452904092	Swiss Market Index®	CHF 7.01	CHF	5 January 2026
CH1452904100	Swiss Market Index®	CHF 8.02	CHF	5 January 2026
CH1452904118	Swiss Market Index®	CHF 10.02	CHF	5 January 2026
CH1452904126	Swiss Market Index®	CHF 15.02	CHF	5 January 2026
CH1452904134	Swiss Market Index®	CHF 20.02	CHF	5 January 2026