



BNP PARIBAS

CORPORATE EVENT NOTICE

BNP Paribas Issuance B.V.

(the “Issuer”)

**INFORM ABOUT K FACTOR ADJUSTMENT RELATED TO
Mediobanca/ IT0000062957 WITH EFFECTIVE DATE AS OF 15/09/2025**

ISIN:

NLBNPIT2HHE1

NLBNPIT2KVS6

NLBNPIT2OWV0

NLBNPIT2LWH5

NLBNPIT2OWW8

NLBNPIT2NQ97

DESCRIPTION: Banca Monte dei Paschi di Siena SpA has announced that the tender offer to the shareholders of Mediobanca SpA is effective and that the transaction would be settled on 15 September 2025.

New Underlying ISIN Code **IT0005218380**
New Underlying Name **Banco BPM S.p.A**

R-factor = 0.57090909

Metodology = Mediobanca will be replaced by Banco BPM S.p.A and strikes and barriers will be multiplied by the K-factor

Operations						
ISIN code	Underlying	Issuer	Segment	Marketing name	Strike INFO	New strike INFO
NLBNPIT2HHE1	Banco BPM S.p.A	BNP PARIBAS ISSUANCE B.V.	SeDex - Investment Certificates	Cash Collect Autocallable	17.265	9.856745
NLBNPIT2KVS6	Banco BPM S.p.A	BNP PARIBAS ISSUANCE B.V.	SeDex - Investment Certificates	Cash Collect Autocallable	18.37	10.487599
NLBNPIT2OWV0	Banco BPM S.p.A	BNP PARIBAS ISSUANCE B.V.	SeDex - Investment Certificates	Cash Collect	18.9	10.790181
NLBNPIT2LWH5	Banco BPM S.p.A	BNP PARIBAS ISSUANCE B.V.	SeDex - Investment Certificates	Barrier Reverse Convertibles	21.01	11.994799
NLBNPIT2OWW8	Banco BPM S.p.A	BNP PARIBAS ISSUANCE B.V.	SeDex - Investment Certificates	Cash Collect	18.9	10.790181
NLBNPIT2NQ97	Banco BPM S.p.A	BNP PARIBAS ISSUANCE B.V.	SeDex - Investment Certificates	Cash Collect Autocallable	19.24	10.98429

Yours sincerely,

BNP Paribas Issuance B.V.