

## 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2014/65/EU (as amended, "**MiFID II**"); or (ii) a customer within the meaning of Directive (EU) 2016/97 (as amended or superseded, the "**Insurance Distribution Directive**"), where that customer would not qualify as a professional client as defined in point (10) of Article 4(1) of MiFID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 9 JUNE 2026**

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

Legal entity identifier (LEI): 7245009UXRIGIRYOBR48

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

Legal entity identifier (LEI): R0MUWSFPU8MPRO8K5P83

(Note, Warrant and Certificate Programme)

**"Knock-Out Warrant" Certificates relating to Share and Fund**

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 19 September 2025, each Supplement to the Base Prospectus published and approved on or before the date of these Final Terms 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 19 September 2025 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 for viewing at the following address: [www.bnpparibasmarkets.ch](http://www.bnpparibasmarkets.ch). In addition, copies of any documents incorporated by reference will be made available, along with this Base Prospectus, for viewing on the website of BNPP at the following address [www.bnpparibasmarkets.ch](http://www.bnpparibasmarkets.ch) or any other website specified in the applicable Final Terms.**

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

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

The Securities issued pursuant to these Final Terms may be considered structured products in Switzerland pursuant to article 70 FinSA and do not constitute collective investment schemes in the meaning of the Swiss Collective Investment Schemes Act ("**CISA**"). Accordingly, holders of the Securities do not benefit from protection under the CISA or supervision

by the Swiss Financial Market Supervisory Authority ("**FINMA**"). Further, investors are exposed to the Issuer's and the Guarantor's insolvency risk.

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

**SPECIFIC PROVISIONS FOR EACH SERIES**

Series Number / ISIN Code	Number of Securities Issued	Number of Securities	Issue Price per Security	Call / Put	Exercise Price	Capitalised Exercise Price Rounding Rule	Security Threshold on the Commencement Date	Security Threshold Rounding Rule	Minimum Security Percentage	Maximum Security Percentage	Security Percentage on the Commencement Date	Dividend Percentage	Interbank Rate 1 Screen Page	Minimum Financing Rate Percentage	Maximum Financing Rate Percentage	Financing Rate Percentage	Redemption Date	Parity	SPECIFIED SECURITIES PURSUANT TO SECTION 871(m)
CH1571680508	10,000,000	10,000,000	CHF 0.39	Put	CHF 84.000	Downwards to the next 3 digits (0.0010 points)	CHF 84.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	SARON.S	0%	8%	-4.50%	Open End	5	No
CH1571680516	10,000,000	10,000,000	CHF 1.15	Put	USD 490.000	Downwards to the next 3 digits (0.0010 points)	USD 490.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	-4.50%	Open End	10	No
CH1571680524	10,000,000	10,000,000	CHF 1.95	Put	USD 500.000	Downwards to the next 3 digits (0.0010 points)	USD 500.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	-4.50%	Open End	10	No
CH1571680532	10,000,000	10,000,000	CHF 5.67	Call	EUR 1,400.000	Upwards to the next 3 digits (0.0010 points)	EUR 1,400.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	+4.50%	Open End	10	No
CH1571680540	10,000,000	10,000,000	CHF 0.13	Call	CHF 52.000	Upwards to the next 3 digits (0.0010 points)	CHF 52.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	SARON.S	0%	8%	+4.50%	Open End	10	No
CH1571680557	10,000,000	10,000,000	CHF 1.24	Put	USD 255.000	Downwards to the next 3 digits (0.0010 points)	USD 255.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	-4.50%	Open End	5	No
CH1571680565	10,000,000	10,000,000	CHF 9.11	Call	USD 350.000	Upwards to the next 3 digits (0.0010 points)	USD 350.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	Yes

Series Number / ISIN Code	Number of Securities issued	Number of Securities	Issue Price per Security	Call / Put	Exercise Price	Capitalised Exercise Price Rounding Rule	Security Threshold on the Commencement Date	Security Threshold Rounding Rule	Minimum Security Percentage	Maximum Security Percentage	Security Percentage on the Commencement Date	Dividend Percentage	Interbank Rate 1 Screen Page	Minimum Financing Rate Percentage	Maximum Financing Rate Percentage	Financing Rate Percentage	Redemption Date	Parity	SPECIFIED SECURITIES PURSUANT TO SECTION 871(m)
CH1571680573	10,000,000	10,000,000	CHF 5.12	Call	USD 400.000	Upwards to the next 3 digits (0.0010 points)	USD 400.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USD SOFR=	0%	8%	+4.50%	Open End	10	Yes
CH1571680581	10,000,000	10,000,000	CHF 3.53	Call	USD 420.000	Upwards to the next 3 digits (0.0010 points)	USD 420.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USD SOFR=	0%	8%	+4.50%	Open End	10	Yes
CH1571680599	10,000,000	10,000,000	CHF 2.86	Put	USD 500.000	Downwards to the next 3 digits (0.0010 points)	USD 500.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USD SOFR=	0%	8%	-4.50%	Open End	10	No
CH1571680607	10,000,000	10,000,000	CHF 6.85	Put	USD 550.000	Downwards to the next 3 digits (0.0010 points)	USD 550.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USD SOFR=	0%	8%	-4.50%	Open End	10	No
CH1571680615	10,000,000	10,000,000	CHF 2.11	Call	USD 130.000	Upwards to the next 3 digits (0.0010 points)	USD 130.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USD SOFR=	0%	8%	+4.50%	Open End	10	Yes
CH1571680623	10,000,000	10,000,000	CHF 1.31	Call	USD 140.000	Upwards to the next 3 digits (0.0010 points)	USD 140.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USD SOFR=	0%	8%	+4.50%	Open End	10	Yes
CH1571680631	10,000,000	10,000,000	CHF 1.09	Put	USD 170.000	Downwards to the next 3 digits (0.0010 points)	USD 170.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USD SOFR=	0%	8%	-4.50%	Open End	10	No
CH1571680649	10,000,000	10,000,000	CHF 1.88	Put	USD 180.000	Downwards to the next 3 digits	USD 180.000	Downwards to the next 3 digits	N/A	N/A	0%	100%	USD SOFR=	0%	8%	-4.50%	Open End	10	No

Series Number / ISIN Code	Number of Securities issued	Number of Securities	Issue Price per Security	Call / Put	Exercise Price	Capitalised Exercise Price Rounding Rule	Security Threshold on the Commencement Date	Security Threshold Rounding Rule	Minimum Security Percentage	Maximum Security Percentage	Security Percentage on the Commencement Date	Dividend Percentage	Interbank Rate 1 Screen Page	Minimum Financing Rate Percentage	Maximum Financing Rate Percentage	Financing Rate Percentage	Redemption Date	Parity	SPECIFIED SECURITIES PURSUANT TO SECTION 871(m)
						(0.0010 points)		(0.0010 points)											
CH1571680656	10,000,000	10,000,000	CHF 6.56	Call	USD 260.000	Upwards to the next 3 digits (0.0010 points)	USD 260.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	No
CH1571680664	10,000,000	10,000,000	CHF 4.97	Call	USD 280.000	Upwards to the next 3 digits (0.0010 points)	USD 280.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	No
CH1571680672	10,000,000	10,000,000	CHF 3.37	Call	USD 300.000	Upwards to the next 3 digits (0.0010 points)	USD 300.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	No
CH1571680680	10,000,000	10,000,000	CHF 1.77	Call	USD 320.000	Upwards to the next 3 digits (0.0010 points)	USD 320.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	No
CH1571680698	10,000,000	10,000,000	CHF 0.45	Call	CHF 54.000	Upwards to the next 3 digits (0.0010 points)	CHF 54.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	SARON.S	0%	8%	+4.50%	Open End	10	No
CH1571680706	10,000,000	10,000,000	CHF 0.55	Put	CHF 64.000	Downwards to the next 3 digits (0.0010 points)	CHF 64.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	SARON.S	0%	8%	-4.50%	Open End	10	No
CH1571680714	10,000,000	10,000,000	CHF 0.28	Call	CHF 44.000	Upwards to the next 3 digits (0.0010 points)	CHF 44.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	SARON.S	0%	8%	+4.50%	Open End	10	No

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CH1571680722	10,000,000	10,000,000	CHF 0.32	Put	CHF 50.000	Downwards to the next 3 digits (0.0010 points)	CHF 50.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	SARON.S	0%	8%	-4.50%	Open End	10	No
CH1571680730	10,000,000	10,000,000	CHF 0.82	Put	CHF 55.000	Downwards to the next 3 digits (0.0010 points)	CHF 55.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	SARON.S	0%	8%	-4.50%	Open End	10	No
CH1571680748	10,000,000	10,000,000	CHF 0.27	Put	CHF 44.000	Downwards to the next 3 digits (0.0010 points)	CHF 44.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	N/A	SARON.S	0%	8%	-4.50%	Open End	10	No
CH1571680755	10,000,000	10,000,000	CHF 2.14	Put	USD 42.000	Downwards to the next 3 digits (0.0010 points)	USD 42.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	-4.50%	Open End	1	No
CH1571680763	10,000,000	10,000,000	CHF 3.74	Put	USD 44.000	Downwards to the next 3 digits (0.0010 points)	USD 44.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	-4.50%	Open End	1	No
CH1571680771	10,000,000	10,000,000	CHF 5.33	Put	USD 46.000	Downwards to the next 3 digits (0.0010 points)	USD 46.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	-4.50%	Open End	1	No
CH1571680789	10,000,000	10,000,000	CHF 6.93	Put	USD 48.000	Downwards to the next 3 digits (0.0010 points)	USD 48.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	-4.50%	Open End	1	No
CH1571680797	10,000,000	10,000,000	CHF 0.16	Call	EUR 34.000	Upwards to the next 3 digits	EUR 34.000	Upwards to the next 3 digits	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	+4.50%	Open End	10	No

Series Number / ISIN Code	Number of Securities issued	Number of Securities	Issue Price per Security	Call / Put	Exercise Price	Capitalised Exercise Price Rounding Rule	Security Threshold on the Commencement Date	Security Threshold Rounding Rule	Minimum Security Percentage	Maximum Security Percentage	Security Percentage on the Commencement Date	Dividend Percentage	Interbank Rate 1 Screen Page	Minimum Financing Rate Percentage	Maximum Financing Rate Percentage	Financing Rate Percentage	Redemption Date	Parity	SPECIFIED SECURITIES PURSUANT TO SECTION 871(m)
						(0.0010 points)		(0.0010 points)											
CH1571680805	10,000,000	10,000,000	CHF 0.11	Put	EUR 37.000	Downwards to the next 3 digits (0.0010 points)	EUR 37.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	-4.50%	Open End	10	No
CH1571680813	10,000,000	10,000,000	CHF 0.20	Put	EUR 38.000	Downwards to the next 3 digits (0.0010 points)	EUR 38.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	-4.50%	Open End	10	No
CH1571680821	10,000,000	10,000,000	CHF 0.39	Put	EUR 40.000	Downwards to the next 3 digits (0.0010 points)	EUR 40.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	-4.50%	Open End	10	No
CH1571680839	10,000,000	10,000,000	CHF 0.57	Put	EUR 42.000	Downwards to the next 3 digits (0.0010 points)	EUR 42.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	-4.50%	Open End	10	No
CH1571680847	10,000,000	10,000,000	CHF 0.76	Put	EUR 44.000	Downwards to the next 3 digits (0.0010 points)	EUR 44.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	-4.50%	Open End	10	No
CH1571680854	10,000,000	10,000,000	CHF 0.45	Put	USD 220.000	Downwards to the next 3 digits (0.0010 points)	USD 220.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	-4.50%	Open End	10	No
CH1571680862	10,000,000	10,000,000	CHF 1.39	Put	USD 410.000	Downwards to the next 3 digits (0.0010 points)	USD 410.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	-4.50%	Open End	10	No

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CH1571680870	10,000,000	10,000,000	CHF 2.19	Put	USD 420.000	Downwards to the next 3 digits (0.0010 points)	USD 420.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	-4.50%	Open End	10	No
CH1571680888	10,000,000	10,000,000	CHF 0.72	Call	CHF 240.000	Upwards to the next 3 digits (0.0010 points)	CHF 240.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	SARON.S	0%	8%	+4.50%	Open End	100	No
CH1571680896	10,000,000	10,000,000	CHF 0.28	Put	CHF 340.000	Downwards to the next 3 digits (0.0010 points)	CHF 340.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	SARON.S	0%	8%	-4.50%	Open End	100	No
CH1571680904	10,000,000	10,000,000	CHF 1.23	Call	USD 90.000	Upwards to the next 3 digits (0.0010 points)	USD 90.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	No
CH1571680912	10,000,000	10,000,000	CHF 0.83	Call	USD 95.000	Upwards to the next 3 digits (0.0010 points)	USD 95.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	No
CH1571680920	10,000,000	10,000,000	CHF 0.76	Put	USD 115.000	Downwards to the next 3 digits (0.0010 points)	USD 115.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	-4.50%	Open End	10	No
CH1571680938	10,000,000	10,000,000	CHF 1.16	Put	USD 120.000	Downwards to the next 3 digits (0.0010 points)	USD 120.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	-4.50%	Open End	10	No
CH1571680946	10,000,000	10,000,000	CHF 1.96	Put	USD 130.000	Downwards to the next 3 digits	USD 130.000	Downwards to the next 3 digits	N/A	N/A	0%	100%	USDSOFR=	0%	8%	-4.50%	Open End	10	No

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						(0.0010 points)		(0.0010 points)											
CH1571680953	10,000,000	10,000,000	CHF 2.37	Call	USD 160.000	Upwards to the next 3 digits (0.0010 points)	USD 160.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USD SOFR=	0%	8%	+4.50%	Open End	10	Yes
CH1571680961	10,000,000	10,000,000	CHF 1.57	Call	USD 170.000	Upwards to the next 3 digits (0.0010 points)	USD 170.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USD SOFR=	0%	8%	+4.50%	Open End	10	Yes
CH1571680979	10,000,000	10,000,000	CHF 1.62	Put	USD 210.000	Downwards to the next 3 digits (0.0010 points)	USD 210.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USD SOFR=	0%	8%	-4.50%	Open End	10	No
CH1571680987	10,000,000	10,000,000	CHF 2.42	Put	USD 220.000	Downwards to the next 3 digits (0.0010 points)	USD 220.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USD SOFR=	0%	8%	-4.50%	Open End	10	No
CH1571680995	10,000,000	10,000,000	CHF 3.21	Put	USD 230.000	Downwards to the next 3 digits (0.0010 points)	USD 230.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USD SOFR=	0%	8%	-4.50%	Open End	10	No
CH1571681001	10,000,000	10,000,000	CHF 0.71	Call	CHF 6.400	Upwards to the next 3 digits (0.0010 points)	CHF 6.400	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	SARON.S	0%	8%	+4.50%	Open End	1	No
CH1571681019	10,000,000	10,000,000	CHF 0.51	Call	CHF 6.600	Upwards to the next 3 digits (0.0010 points)	CHF 6.600	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	SARON.S	0%	8%	+4.50%	Open End	1	No

Series Number / ISIN Code	Number of Securities issued	Number of Securities	Issue Price per Security	Call / Put	Exercise Price	Capitalised Exercise Price Rounding Rule	Security Threshold on the Commencement Date	Security Threshold Rounding Rule	Minimum Security Percentage	Maximum Security Percentage	Security Percentage on the Commencement Date	Dividend Percentage	Interbank Rate 1 Screen Page	Minimum Financing Rate Percentage	Maximum Financing Rate Percentage	Financing Rate Percentage	Redemption Date	Parity	SPECIFIED SECURITIES PURSUANT TO SECTION 871(m)
CH1571681027	10,000,000	10,000,000	CHF 0.49	Put	CHF 7.600	Downwards to the next 3 digits (0.0010 points)	CHF 7.600	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	SARON.S	0%	8%	-4.50%	Open End	1	No
CH1571681035	10,000,000	10,000,000	CHF 0.69	Put	CHF 7.800	Downwards to the next 3 digits (0.0010 points)	CHF 7.800	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	SARON.S	0%	8%	-4.50%	Open End	1	No
CH1571681043	10,000,000	10,000,000	CHF 4.01	Call	USD 200.000	Upwards to the next 3 digits (0.0010 points)	USD 200.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	Yes
CH1571681050	10,000,000	10,000,000	CHF 2.42	Call	USD 220.000	Upwards to the next 3 digits (0.0010 points)	USD 220.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	Yes
CH1571681068	10,000,000	10,000,000	CHF 1.62	Call	USD 230.000	Upwards to the next 3 digits (0.0010 points)	USD 230.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	Yes
CH1571681076	10,000,000	10,000,000	CHF 0.82	Call	USD 240.000	Upwards to the next 3 digits (0.0010 points)	USD 240.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	Yes
CH1571681084	10,000,000	10,000,000	CHF 0.30	Call	USD 120.000	Upwards to the next 3 digits (0.0010 points)	USD 120.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	+4.50%	Open End	100	Yes
CH1571681092	10,000,000	10,000,000	CHF 0.22	Call	USD 130.000	Upwards to the next 3 digits	USD 130.000	Upwards to the next 3 digits	N/A	N/A	0%	100%	USDSOFR=	0%	8%	+4.50%	Open End	100	Yes

Series Number / ISIN Code	Number of Securities issued	Number of Securities	Issue Price per Security	Call / Put	Exercise Price	Capitalised Exercise Price Rounding Rule	Security Threshold on the Commencement Date	Security Threshold Rounding Rule	Minimum Security Percentage	Maximum Security Percentage	Security Percentage on the Commencement Date	Dividend Percentage	Interbank Rate 1 Screen Page	Minimum Financing Rate Percentage	Maximum Financing Rate Percentage	Financing Rate Percentage	Redemption Date	Parity	SPECIFIED SECURITIES PURSUANT TO SECTION 871(m)
						(0.0010 points)		(0.0010 points)											
CH1571681100	10,000,000	10,000,000	CHF 0.14	Call	USD 140.000	Upwards to the next 3 digits (0.0010 points)	USD 140.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	+4.50%	Open End	100	Yes
CH1571681118	10,000,000	10,000,000	CHF 0.18	Put	USD 180.000	Downwards to the next 3 digits (0.0010 points)	USD 180.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	-4.50%	Open End	100	No
CH1571681126	10,000,000	10,000,000	CHF 0.26	Put	USD 190.000	Downwards to the next 3 digits (0.0010 points)	USD 190.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	-4.50%	Open End	100	No
CH1571681134	10,000,000	10,000,000	CHF 5.70	Call	USD 900.000	Upwards to the next 3 digits (0.0010 points)	USD 900.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	Yes
CH1571681142	10,000,000	10,000,000	CHF 6.27	Put	USD 1,050.000	Downwards to the next 3 digits (0.0010 points)	USD 1,050.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	-4.50%	Open End	10	No
CH1571681159	10,000,000	10,000,000	CHF 10.26	Put	USD 1,100.000	Downwards to the next 3 digits (0.0010 points)	USD 1,100.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	-4.50%	Open End	10	No
CH1571681167	10,000,000	10,000,000	CHF 9.61	Call	USD 550.000	Upwards to the next 3 digits (0.0010 points)	USD 550.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	Yes

Series Number / ISIN Code	Number of Securities issued	Number of Securities	Issue Price per Security	Call / Put	Exercise Price	Capitalised Exercise Price Rounding Rule	Security Threshold on the Commencement Date	Security Threshold Rounding Rule	Minimum Security Percentage	Maximum Security Percentage	Security Percentage on the Commencement Date	Dividend Percentage	Interbank Rate 1 Screen Page	Minimum Financing Rate Percentage	Maximum Financing Rate Percentage	Financing Rate Percentage	Redemption Date	Parity	SPECIFIED SECURITIES PURSUANT TO SECTION 871(m)
CH1571681175	10,000,000	10,000,000	CHF 5.62	Call	USD 600.000	Upwards to the next 3 digits (0.0010 points)	USD 600.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	Yes
CH1571681183	10,000,000	10,000,000	CHF 6.35	Put	USD 750.000	Downwards to the next 3 digits (0.0010 points)	USD 750.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	-4.50%	Open End	10	No
CH1571681191	10,000,000	10,000,000	CHF 10.34	Put	USD 800.000	Downwards to the next 3 digits (0.0010 points)	USD 800.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	-4.50%	Open End	10	No
CH1571681209	10,000,000	10,000,000	CHF 3.14	Call	EUR 24.000	Upwards to the next 3 digits (0.0010 points)	EUR 24.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	+4.50%	Open End	1	No
CH1571681217	10,000,000	10,000,000	CHF 1.30	Call	EUR 26.000	Upwards to the next 3 digits (0.0010 points)	EUR 26.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	+4.50%	Open End	1	No
CH1571681225	10,000,000	10,000,000	CHF 2.37	Put	EUR 30.000	Downwards to the next 3 digits (0.0010 points)	EUR 30.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	-4.50%	Open End	1	No
CH1571681233	10,000,000	10,000,000	CHF 4.21	Put	EUR 32.000	Downwards to the next 3 digits (0.0010 points)	EUR 32.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	-4.50%	Open End	1	No
CH1571681241	10,000,000	10,000,000	CHF 3.09	Call	EUR 140.000	Upwards to the next 3 digits	EUR 140.000	Upwards to the next 3 digits	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	+4.50%	Open End	10	No

Series Number / ISIN Code	Number of Securities issued	Number of Securities	Issue Price per Security	Call / Put	Exercise Price	Capitalised Exercise Price Rounding Rule	Security Threshold on the Commencement Date	Security Threshold Rounding Rule	Minimum Security Percentage	Maximum Security Percentage	Security Percentage on the Commencement Date	Dividend Percentage	Interbank Rate 1 Screen Page	Minimum Financing Rate Percentage	Maximum Financing Rate Percentage	Financing Rate Percentage	Redemption Date	Parity	SPECIFIED SECURITIES PURSUANT TO SECTION 871(m)
						(0.0010 points)		(0.0010 points)											
CH1571681258	10,000,000	10,000,000	CHF 2.17	Call	EUR 150.000	Upwards to the next 3 digits (0.0010 points)	EUR 150.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	+4.50%	Open End	10	No
CH1571681266	10,000,000	10,000,000	CHF 1.51	Put	EUR 190.000	Downwards to the next 3 digits (0.0010 points)	EUR 190.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	-4.50%	Open End	10	No
CH1571681274	10,000,000	10,000,000	CHF 2.43	Put	EUR 200.000	Downwards to the next 3 digits (0.0010 points)	EUR 200.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	-4.50%	Open End	10	No
CH1571681282	10,000,000	10,000,000	CHF 3.34	Put	EUR 210.000	Downwards to the next 3 digits (0.0010 points)	EUR 210.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	-4.50%	Open End	10	No
CH1571681290	10,000,000	10,000,000	CHF 1.77	Call	USD 130.000	Upwards to the next 3 digits (0.0010 points)	USD 130.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	Yes
CH1571681308	10,000,000	10,000,000	CHF 0.98	Call	USD 140.000	Upwards to the next 3 digits (0.0010 points)	USD 140.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	Yes
CH1571681316	10,000,000	10,000,000	CHF 0.18	Call	CHF 40.000	Upwards to the next 3 digits (0.0010 points)	CHF 40.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	SARON.S	0%	8%	+4.50%	Open End	10	No

Series Number / ISIN Code	Number of Securities issued	Number of Securities	Issue Price per Security	Call / Put	Exercise Price	Capitalised Exercise Price Rounding Rule	Security Threshold on the Commencement Date	Security Threshold Rounding Rule	Minimum Security Percentage	Maximum Security Percentage	Security Percentage on the Commencement Date	Dividend Percentage	Interbank Rate 1 Screen Page	Minimum Financing Rate Percentage	Maximum Financing Rate Percentage	Financing Rate Percentage	Redemption Date	Parity	SPECIFIED SECURITIES PURSUANT TO SECTION 871(m)
CH1571681324	10,000,000	10,000,000	CHF 0.22	Put	CHF 44.000	Downwards to the next 3 digits (0.0010 points)	CHF 44.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	SARON.S	0%	8%	-4.50%	Open End	10	No
CH1571681332	10,000,000	10,000,000	CHF 0.42	Put	CHF 46.000	Downwards to the next 3 digits (0.0010 points)	CHF 46.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	SARON.S	0%	8%	-4.50%	Open End	10	No
CH1571681340	10,000,000	10,000,000	CHF 0.82	Put	CHF 50.000	Downwards to the next 3 digits (0.0010 points)	CHF 50.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	SARON.S	0%	8%	-4.50%	Open End	10	No
CH1571681357	10,000,000	10,000,000	CHF 0.80	Call	USD 120.000	Upwards to the next 3 digits (0.0010 points)	USD 120.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	Yes
CH1571681365	10,000,000	10,000,000	CHF 0.80	Put	USD 140.000	Downwards to the next 3 digits (0.0010 points)	USD 140.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	-4.50%	Open End	10	No
CH1571681373	10,000,000	10,000,000	CHF 1.59	Put	USD 150.000	Downwards to the next 3 digits (0.0010 points)	USD 150.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	-4.50%	Open End	10	No
CH1571681381	10,000,000	10,000,000	CHF 2.39	Put	USD 160.000	Downwards to the next 3 digits (0.0010 points)	USD 160.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	-4.50%	Open End	10	No
CH1571681399	10,000,000	10,000,000	CHF 0.26	Call	EUR 75.000	Upwards to the next 3 digits	EUR 75.000	Upwards to the next 3 digits	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	+4.50%	Open End	10	No

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						(0.0010 points)		(0.0010 points)											
CH1571681407	10,000,000	10,000,000	CHF 0.27	Put	CHF 76.000	Downwards to the next 3 digits (0.0010 points)	CHF 76.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	SARON.S	0%	8%	-4.50%	Open End	10	No
CH1571681415	10,000,000	10,000,000	CHF 0.17	Put	USD 102.000	Downwards to the next 3 digits (0.0010 points)	USD 102.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	-4.50%	Open End	10	No
CH1571681423	10,000,000	10,000,000	CHF 0.33	Put	USD 104.000	Downwards to the next 3 digits (0.0010 points)	USD 104.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	-4.50%	Open End	10	No
CH1571681431	10,000,000	10,000,000	CHF 0.41	Put	USD 105.000	Downwards to the next 3 digits (0.0010 points)	USD 105.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	-4.50%	Open End	10	No
CH1571681449	10,000,000	10,000,000	CHF 0.16	Call	EUR 230.000	Upwards to the next 3 digits (0.0010 points)	EUR 230.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	+4.50%	Open End	100	No
CH1571681456	10,000,000	10,000,000	CHF 0.20	Put	EUR 270.000	Downwards to the next 3 digits (0.0010 points)	EUR 270.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	-4.50%	Open End	100	No
CH1571681464	10,000,000	10,000,000	CHF 0.30	Put	EUR 280.000	Downwards to the next 3 digits (0.0010 points)	EUR 280.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	-4.50%	Open End	100	No

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CH1571681472	10,000,000	10,000,000	CHF 0.48	Put	EUR 300.000	Downwards to the next 3 digits (0.0010 points)	EUR 300.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	-4.50%	Open End	100	No
CH1571681480	10,000,000	10,000,000	CHF 4.62	Call	USD 450.000	Upwards to the next 3 digits (0.0010 points)	USD 450.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	No
CH1571681498	10,000,000	10,000,000	CHF 3.82	Call	USD 460.000	Upwards to the next 3 digits (0.0010 points)	USD 460.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	No
CH1571681506	10,000,000	10,000,000	CHF 2.23	Call	USD 480.000	Upwards to the next 3 digits (0.0010 points)	USD 480.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	No
CH1571681514	10,000,000	10,000,000	CHF 7.35	Put	USD 600.000	Downwards to the next 3 digits (0.0010 points)	USD 600.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	-4.50%	Open End	10	No
CH1571681522	10,000,000	10,000,000	CHF 0.33	Put	CHF 94.000	Downwards to the next 3 digits (0.0010 points)	CHF 94.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	SARON.S	0%	8%	-4.50%	Open End	10	No
CH1571681530	10,000,000	10,000,000	CHF 0.40	Put	EUR 52.000	Downwards to the next 3 digits (0.0010 points)	EUR 52.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	-4.50%	Open End	10	No
CH1571681548	10,000,000	10,000,000	CHF 0.67	Put	EUR 55.000	Downwards to the next 3 digits	EUR 55.000	Downwards to the next 3 digits	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	-4.50%	Open End	10	No

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						(0.0010 points)		(0.0010 points)											
CH1571681555	10,000,000	10,000,000	CHF 1.16	Call	USD 580.000	Upwards to the next 3 digits (0.0010 points)	USD 580.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	Yes
CH1571681563	10,000,000	10,000,000	CHF 1.24	Put	USD 610.000	Downwards to the next 3 digits (0.0010 points)	USD 610.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	-4.50%	Open End	10	No
CH1571681571	10,000,000	10,000,000	CHF 2.03	Put	USD 620.000	Downwards to the next 3 digits (0.0010 points)	USD 620.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	-4.50%	Open End	10	No
CH1571681589	10,000,000	10,000,000	CHF 1.26	Put	USD 430.000	Downwards to the next 3 digits (0.0010 points)	USD 430.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	-4.50%	Open End	10	No
CH1571681597	10,000,000	10,000,000	CHF 0.59	Call	USD 40.000	Upwards to the next 3 digits (0.0010 points)	USD 40.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	Yes
CH1571681605	10,000,000	10,000,000	CHF 0.19	Call	USD 45.000	Upwards to the next 3 digits (0.0010 points)	USD 45.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	Yes
CH1571681613	10,000,000	10,000,000	CHF 3.77	Call	EUR 50.000	Upwards to the next 3 digits (0.0010 points)	EUR 50.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	+4.50%	Open End	1	No

Series Number / ISIN Code	Number of Securities issued	Number of Securities	Issue Price per Security	Call / Put	Exercise Price	Capitalised Exercise Price Rounding Rule	Security Threshold on the Commencement Date	Security Threshold Rounding Rule	Minimum Security Percentage	Maximum Security Percentage	Security Percentage on the Commencement Date	Dividend Percentage	Interbank Rate 1 Screen Page	Minimum Financing Rate Percentage	Maximum Financing Rate Percentage	Financing Rate Percentage	Redemption Date	Parity	SPECIFIED SECURITIES PURSUANT TO SECTION 871(m)
CH1571681621	10,000,000	10,000,000	CHF 3.58	Put	EUR 58.000	Downwards to the next 3 digits (0.0010 points)	EUR 58.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	-4.50%	Open End	1	No

Series Number / ISIN Code	Valoren Code	Underlying Reference	Underlying Currency	ISIN of Underlying	Reuters Code of Underlying / Reuters Screen Page	Underlying Website	Exchange	Exchange Website	Business Day Centre	Settlement Currency
CH1571680508	157168050	ABB Ltd	CHF	CH0012221716	ABBN.S	<a href="http://www.abb.com">www.abb.com</a>	SIX Swiss Exchange AG	<a href="http://www.six-group.com">www.six-group.com</a>	Zurich	CHF
CH1571680516	157168051	Advanced Micro Devices Inc	USD	US0079031078	AMD.OQ	<a href="http://www.amd.com">www.amd.com</a>	NASDAQ GS	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF
CH1571680524	157168052	Advanced Micro Devices Inc	USD	US0079031078	AMD.OQ	<a href="http://www.amd.com">www.amd.com</a>	NASDAQ GS	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF
CH1571680532	157168053	ASML Holding NV	EUR	NL0010273215	ASML.AS	<a href="http://www.asml.com">www.asml.com</a>	Euronext Amsterdam	<a href="http://www.euronext.com">www.euronext.com</a>	Zurich	CHF
CH1571680540	157168054	Alcon AG	CHF	CH0432492467	ALCC.S	<a href="http://www.alcon.com">www.alcon.com</a>	SIX Swiss Exchange AG	<a href="http://www.six-group.com">www.six-group.com</a>	Zurich	CHF
CH1571680557	157168055	Amazon.com Inc	USD	US0231351067	AMZN.OQ	<a href="http://www.amazon.com">www.amazon.com</a>	NASDAQ GS	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF
CH1571680565	157168056	Applied Materials Inc	USD	US0382221051	AMAT.OQ	<a href="http://www.appliedmaterials.com">www.appliedmaterials.com</a>	NASDAQ GS	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF
CH1571680573	157168057	Applied Materials Inc	USD	US0382221051	AMAT.OQ	<a href="http://www.appliedmaterials.com">www.appliedmaterials.com</a>	NASDAQ GS	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF
CH1571680581	157168058	Applied Materials Inc	USD	US0382221051	AMAT.OQ	<a href="http://www.appliedmaterials.com">www.appliedmaterials.com</a>	NASDAQ GS	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF
CH1571680599	157168059	Applied Materials Inc	USD	US0382221051	AMAT.OQ	<a href="http://www.appliedmaterials.com">www.appliedmaterials.com</a>	NASDAQ GS	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF
CH1571680607	157168060	Applied Materials Inc	USD	US0382221051	AMAT.OQ	<a href="http://www.appliedmaterials.com">www.appliedmaterials.com</a>	NASDAQ GS	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF
CH1571680615	157168061	Arista Networks	USD	US0404132054	ANET.N	<a href="http://www.arista.com">www.arista.com</a>	New York Stock Exchange	<a href="http://www.nyse.com">www.nyse.com</a>	Zurich	CHF

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		Inc					(NYSE)			
CH1571680623	157168062	Arista Networks Inc	USD	US0404132054	ANET.N	<a href="http://www.arista.com">www.arista.com</a>	New York Stock Exchange (NYSE)	<a href="http://www.nyse.com">www.nyse.com</a>	Zurich	CHF
CH1571680631	157168063	Arista Networks Inc	USD	US0404132054	ANET.N	<a href="http://www.arista.com">www.arista.com</a>	New York Stock Exchange (NYSE)	<a href="http://www.nyse.com">www.nyse.com</a>	Zurich	CHF
CH1571680649	157168064	Arista Networks Inc	USD	US0404132054	ANET.N	<a href="http://www.arista.com">www.arista.com</a>	New York Stock Exchange (NYSE)	<a href="http://www.nyse.com">www.nyse.com</a>	Zurich	CHF
CH1571680656	157168065	Arm Holdings plc	USD	US0420682058	ARM.OQ	<a href="http://www.arm.com">www.arm.com</a>	NASDAQ GS	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF
CH1571680664	157168066	Arm Holdings plc	USD	US0420682058	ARM.OQ	<a href="http://www.arm.com">www.arm.com</a>	NASDAQ GS	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF
CH1571680672	157168067	Arm Holdings plc	USD	US0420682058	ARM.OQ	<a href="http://www.arm.com">www.arm.com</a>	NASDAQ GS	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF
CH1571680680	157168068	Arm Holdings plc	USD	US0420682058	ARM.OQ	<a href="http://www.arm.com">www.arm.com</a>	NASDAQ GS	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF
CH1571680698	157168069	Aryzta AG	CHF	CH1425684714	ARYN.S	<a href="http://www.aryzta.com">www.aryzta.com</a>	SIX Swiss Exchange AG	<a href="http://www.six-group.com">www.six-group.com</a>	Zurich	CHF
CH1571680706	157168070	Aryzta AG	CHF	CH1425684714	ARYN.S	<a href="http://www.aryzta.com">www.aryzta.com</a>	SIX Swiss Exchange AG	<a href="http://www.six-group.com">www.six-group.com</a>	Zurich	CHF
CH1571680714	157168071	Avolta AG	CHF	CH0023405456	AVOL.S	<a href="http://www.avoltaworld.com">www.avoltaworld.com</a>	SIX Swiss Exchange AG	<a href="http://www.six-group.com">www.six-group.com</a>	Zurich	CHF
CH1571680722	157168072	Avolta AG	CHF	CH0023405456	AVOL.S	<a href="http://www.avoltaworld.com">www.avoltaworld.com</a>	SIX Swiss Exchange AG	<a href="http://www.six-group.com">www.six-group.com</a>	Zurich	CHF
CH1571680730	157168073	Avolta AG	CHF	CH0023405456	AVOL.S	<a href="http://www.avoltaworld.com">www.avoltaworld.com</a>	SIX Swiss Exchange AG	<a href="http://www.six-group.com">www.six-group.com</a>	Zurich	CHF
CH1571680748	157168074	BB Biotech AG	CHF	CH0038389992	BION.S	<a href="http://www.bbbiotech.ch">www.bbbiotech.ch</a>	SIX Swiss Exchange AG	<a href="http://www.six-group.com">www.six-group.com</a>	Zurich	CHF
CH1571680755	157168075	Barrick Mining Corp	USD	CA06849F1080	B.N	<a href="http://www.barrick.com">www.barrick.com</a>	New York Stock Exchange (NYSE)	<a href="http://www.nyse.com">www.nyse.com</a>	Zurich	CHF
CH1571680763	157168076	Barrick Mining Corp	USD	CA06849F1080	B.N	<a href="http://www.barrick.com">www.barrick.com</a>	New York Stock Exchange (NYSE)	<a href="http://www.nyse.com">www.nyse.com</a>	Zurich	CHF
CH1571680771	157168077	Barrick Mining Corp	USD	CA06849F1080	B.N	<a href="http://www.barrick.com">www.barrick.com</a>	New York Stock Exchange (NYSE)	<a href="http://www.nyse.com">www.nyse.com</a>	Zurich	CHF
CH1571680789	157168078	Barrick Mining Corp	USD	CA06849F1080	B.N	<a href="http://www.barrick.com">www.barrick.com</a>	New York Stock Exchange (NYSE)	<a href="http://www.nyse.com">www.nyse.com</a>	Zurich	CHF
CH1571680797	157168079	Bayer AG	EUR	DE000BAY0017	BAYGn.DE	<a href="http://www.bayer.de">www.bayer.de</a>	Deutsche Börse AG	<a href="http://www.deutsche-boerse.com">www.deutsche-boerse.com</a>	Zurich	CHF
CH1571680805	157168080	Bayer AG	EUR	DE000BAY0017	BAYGn.DE	<a href="http://www.bayer.de">www.bayer.de</a>	Deutsche Börse AG	<a href="http://www.deutsche-boerse.com">www.deutsche-boerse.com</a>	Zurich	CHF
CH1571680813	157168081	Bayer AG	EUR	DE000BAY0017	BAYGn.DE	<a href="http://www.bayer.de">www.bayer.de</a>	Deutsche Börse AG	<a href="http://www.deutsche-boerse.com">www.deutsche-boerse.com</a>	Zurich	CHF
CH1571680821	157168082	Bayer AG	EUR	DE000BAY0017	BAYGn.DE	<a href="http://www.bayer.de">www.bayer.de</a>	Deutsche Börse AG	<a href="http://www.deutsche-boerse.com">www.deutsche-boerse.com</a>	Zurich	CHF

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CH1571680839	157168083	Bayer AG	EUR	DE000BAY0017	BAYGn.DE	<a href="http://www.bayer.de">www.bayer.de</a>	Deutsche Börse AG	<a href="http://www.deutsche-boerse.com">www.deutsche-boerse.com</a>	Zurich	CHF
CH1571680847	157168084	Bayer AG	EUR	DE000BAY0017	BAYGn.DE	<a href="http://www.bayer.de">www.bayer.de</a>	Deutsche Börse AG	<a href="http://www.deutsche-boerse.com">www.deutsche-boerse.com</a>	Zurich	CHF
CH1571680854	157168085	The Boeing Co	USD	US0970231058	BA.N	<a href="http://www.boeing.com">www.boeing.com</a>	New York Stock Exchange (NYSE)	<a href="http://www.nyse.com">www.nyse.com</a>	Zurich	CHF
CH1571680862	157168086	Broadcom Inc	USD	US11135F1012	AVGO.OQ	<a href="http://www.broadcom.com">www.broadcom.com</a>	NASDAQ GS	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF
CH1571680870	157168087	Broadcom Inc	USD	US11135F1012	AVGO.OQ	<a href="http://www.broadcom.com">www.broadcom.com</a>	NASDAQ GS	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF
CH1571680888	157168088	Bucher Industries AG	CHF	CH0002432174	BUCN.S	<a href="http://www.bucherindustries.com">www.bucherindustries.com</a>	SIX Swiss Exchange AG	<a href="http://www.six-group.com">www.six-group.com</a>	Zurich	CHF
CH1571680896	157168089	Bucher Industries AG	CHF	CH0002432174	BUCN.S	<a href="http://www.bucherindustries.com">www.bucherindustries.com</a>	SIX Swiss Exchange AG	<a href="http://www.six-group.com">www.six-group.com</a>	Zurich	CHF
CH1571680904	157168090	Cameco Corp	USD	CA13321L1085	CCJ.N	<a href="http://www.cameco.com">www.cameco.com</a>	New York Stock Exchange (NYSE)	<a href="http://www.nyse.com">www.nyse.com</a>	Zurich	CHF
CH1571680912	157168091	Cameco Corp	USD	CA13321L1085	CCJ.N	<a href="http://www.cameco.com">www.cameco.com</a>	New York Stock Exchange (NYSE)	<a href="http://www.nyse.com">www.nyse.com</a>	Zurich	CHF
CH1571680920	157168092	Cameco Corp	USD	CA13321L1085	CCJ.N	<a href="http://www.cameco.com">www.cameco.com</a>	New York Stock Exchange (NYSE)	<a href="http://www.nyse.com">www.nyse.com</a>	Zurich	CHF
CH1571680938	157168093	Cameco Corp	USD	CA13321L1085	CCJ.N	<a href="http://www.cameco.com">www.cameco.com</a>	New York Stock Exchange (NYSE)	<a href="http://www.nyse.com">www.nyse.com</a>	Zurich	CHF
CH1571680946	157168094	Cameco Corp	USD	CA13321L1085	CCJ.N	<a href="http://www.cameco.com">www.cameco.com</a>	New York Stock Exchange (NYSE)	<a href="http://www.nyse.com">www.nyse.com</a>	Zurich	CHF
CH1571680953	157168095	Chevron Corp	USD	US1667641005	CVX.N	<a href="http://www.chevron.com">www.chevron.com</a>	New York Stock Exchange (NYSE)	<a href="http://www.nyse.com">www.nyse.com</a>	Zurich	CHF
CH1571680961	157168096	Chevron Corp	USD	US1667641005	CVX.N	<a href="http://www.chevron.com">www.chevron.com</a>	New York Stock Exchange (NYSE)	<a href="http://www.nyse.com">www.nyse.com</a>	Zurich	CHF
CH1571680979	157168097	Chevron Corp	USD	US1667641005	CVX.N	<a href="http://www.chevron.com">www.chevron.com</a>	New York Stock Exchange (NYSE)	<a href="http://www.nyse.com">www.nyse.com</a>	Zurich	CHF
CH1571680987	157168098	Chevron Corp	USD	US1667641005	CVX.N	<a href="http://www.chevron.com">www.chevron.com</a>	New York Stock Exchange (NYSE)	<a href="http://www.nyse.com">www.nyse.com</a>	Zurich	CHF
CH1571680995	157168099	Chevron Corp	USD	US1667641005	CVX.N	<a href="http://www.chevron.com">www.chevron.com</a>	New York Stock Exchange (NYSE)	<a href="http://www.nyse.com">www.nyse.com</a>	Zurich	CHF
CH1571681001	157168100	Clariant AG	CHF	CH0012142631	CLN.S	<a href="http://www.clariant.com">www.clariant.com</a>	SIX Swiss Exchange AG	<a href="http://www.six-group.com">www.six-group.com</a>	Zurich	CHF
CH1571681019	157168101	Clariant AG	CHF	CH0012142631	CLN.S	<a href="http://www.clariant.com">www.clariant.com</a>	SIX Swiss Exchange AG	<a href="http://www.six-group.com">www.six-group.com</a>	Zurich	CHF
CH1571681027	157168102	Clariant AG	CHF	CH0012142631	CLN.S	<a href="http://www.clariant.com">www.clariant.com</a>	SIX Swiss Exchange AG	<a href="http://www.six-group.com">www.six-group.com</a>	Zurich	CHF

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CH1571681035	157168103	Clariant AG	CHF	CH0012142631	CLN.S	<a href="http://www.clariant.com">www.clariant.com</a>	SIX Swiss Exchange AG	<a href="http://www.six-group.com">www.six-group.com</a>	Zurich	CHF
CH1571681043	157168104	Cloudflare Inc	USD	US18915M1071	NET.N	<a href="http://www.cloudflare.com">www.cloudflare.com</a>	New York Stock Exchange (NYSE)	<a href="http://www.nyse.com">www.nyse.com</a>	Zurich	CHF
CH1571681050	157168105	Cloudflare Inc	USD	US18915M1071	NET.N	<a href="http://www.cloudflare.com">www.cloudflare.com</a>	New York Stock Exchange (NYSE)	<a href="http://www.nyse.com">www.nyse.com</a>	Zurich	CHF
CH1571681068	157168106	Cloudflare Inc	USD	US18915M1071	NET.N	<a href="http://www.cloudflare.com">www.cloudflare.com</a>	New York Stock Exchange (NYSE)	<a href="http://www.nyse.com">www.nyse.com</a>	Zurich	CHF
CH1571681076	157168107	Cloudflare Inc	USD	US18915M1071	NET.N	<a href="http://www.cloudflare.com">www.cloudflare.com</a>	New York Stock Exchange (NYSE)	<a href="http://www.nyse.com">www.nyse.com</a>	Zurich	CHF
CH1571681084	157168108	Coinbase Global Inc	USD	US19260Q1076	COIN.OQ	<a href="http://www.coinbase.com">www.coinbase.com</a>	NASDAQ GS	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF
CH1571681092	157168109	Coinbase Global Inc	USD	US19260Q1076	COIN.OQ	<a href="http://www.coinbase.com">www.coinbase.com</a>	NASDAQ GS	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF
CH1571681100	157168110	Coinbase Global Inc	USD	US19260Q1076	COIN.OQ	<a href="http://www.coinbase.com">www.coinbase.com</a>	NASDAQ GS	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF
CH1571681118	157168111	Coinbase Global Inc	USD	US19260Q1076	COIN.OQ	<a href="http://www.coinbase.com">www.coinbase.com</a>	NASDAQ GS	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF
CH1571681126	157168112	Coinbase Global Inc	USD	US19260Q1076	COIN.OQ	<a href="http://www.coinbase.com">www.coinbase.com</a>	NASDAQ GS	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF
CH1571681134	157168113	Costco Wholesale Corp	USD	US22160K1051	COST.OQ	<a href="http://www.costco.com">www.costco.com</a>	NASDAQ GS	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF
CH1571681142	157168114	Costco Wholesale Corp	USD	US22160K1051	COST.OQ	<a href="http://www.costco.com">www.costco.com</a>	NASDAQ GS	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF
CH1571681159	157168115	Costco Wholesale Corp	USD	US22160K1051	COST.OQ	<a href="http://www.costco.com">www.costco.com</a>	NASDAQ GS	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF
CH1571681167	157168116	CrowdStrike Holdings Inc	USD	US22788C1053	CRWD.OQ	<a href="http://www.crowdstrike.com">www.crowdstrike.com</a>	NASDAQ GS	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF
CH1571681175	157168117	CrowdStrike Holdings Inc	USD	US22788C1053	CRWD.OQ	<a href="http://www.crowdstrike.com">www.crowdstrike.com</a>	NASDAQ GS	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF
CH1571681183	157168118	CrowdStrike Holdings Inc	USD	US22788C1053	CRWD.OQ	<a href="http://www.crowdstrike.com">www.crowdstrike.com</a>	NASDAQ GS	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF
CH1571681191	157168119	CrowdStrike Holdings Inc	USD	US22788C1053	CRWD.OQ	<a href="http://www.crowdstrike.com">www.crowdstrike.com</a>	NASDAQ GS	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF
CH1571681209	157168120	Deutsche Bank AG	EUR	DE0005140008	DBKGn.DE	<a href="http://www.db.com">www.db.com</a>	Deutsche Börse AG	<a href="http://www.deutsche-boerse.com">www.deutsche-boerse.com</a>	Zurich	CHF

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CH1571681217	157168121	Deutsche Bank AG	EUR	DE0005140008	DBKGn.DE	<a href="http://www.db.com">www.db.com</a>	Deutsche Börse AG	<a href="http://www.deutsche-boerse.com">www.deutsche-boerse.com</a>	Zurich	CHF
CH1571681225	157168122	Deutsche Bank AG	EUR	DE0005140008	DBKGn.DE	<a href="http://www.db.com">www.db.com</a>	Deutsche Börse AG	<a href="http://www.deutsche-boerse.com">www.deutsche-boerse.com</a>	Zurich	CHF
CH1571681233	157168123	Deutsche Bank AG	EUR	DE0005140008	DBKGn.DE	<a href="http://www.db.com">www.db.com</a>	Deutsche Börse AG	<a href="http://www.deutsche-boerse.com">www.deutsche-boerse.com</a>	Zurich	CHF
CH1571681241	157168124	Elmos Semiconductor SE	EUR	DE0005677108	ELGG.DE	<a href="http://www.elmos.com">www.elmos.com</a>	Deutsche Börse AG	<a href="http://www.deutsche-boerse.com">www.deutsche-boerse.com</a>	Zurich	CHF
CH1571681258	157168125	Elmos Semiconductor SE	EUR	DE0005677108	ELGG.DE	<a href="http://www.elmos.com">www.elmos.com</a>	Deutsche Börse AG	<a href="http://www.deutsche-boerse.com">www.deutsche-boerse.com</a>	Zurich	CHF
CH1571681266	157168126	Elmos Semiconductor SE	EUR	DE0005677108	ELGG.DE	<a href="http://www.elmos.com">www.elmos.com</a>	Deutsche Börse AG	<a href="http://www.deutsche-boerse.com">www.deutsche-boerse.com</a>	Zurich	CHF
CH1571681274	157168127	Elmos Semiconductor SE	EUR	DE0005677108	ELGG.DE	<a href="http://www.elmos.com">www.elmos.com</a>	Deutsche Börse AG	<a href="http://www.deutsche-boerse.com">www.deutsche-boerse.com</a>	Zurich	CHF
CH1571681282	157168128	Elmos Semiconductor SE	EUR	DE0005677108	ELGG.DE	<a href="http://www.elmos.com">www.elmos.com</a>	Deutsche Börse AG	<a href="http://www.deutsche-boerse.com">www.deutsche-boerse.com</a>	Zurich	CHF
CH1571681290	157168129	Exxon Mobil Corp	USD	US30231G1022	XOM.N	<a href="http://www.exxonmobil.com">www.exxonmobil.com</a>	New York Stock Exchange (NYSE)	<a href="http://www.nyse.com">www.nyse.com</a>	Zurich	CHF
CH1571681308	157168130	Exxon Mobil Corp	USD	US30231G1022	XOM.N	<a href="http://www.exxonmobil.com">www.exxonmobil.com</a>	New York Stock Exchange (NYSE)	<a href="http://www.nyse.com">www.nyse.com</a>	Zurich	CHF
CH1571681316	157168131	Georg Fischer AG	CHF	CH1169151003	GF.S	<a href="http://www.georgfischer.com">www.georgfischer.com</a>	SIX Swiss Exchange AG	<a href="http://www.six-group.com">www.six-group.com</a>	Zurich	CHF
CH1571681324	157168132	Georg Fischer AG	CHF	CH1169151003	GF.S	<a href="http://www.georgfischer.com">www.georgfischer.com</a>	SIX Swiss Exchange AG	<a href="http://www.six-group.com">www.six-group.com</a>	Zurich	CHF
CH1571681332	157168133	Georg Fischer AG	CHF	CH1169151003	GF.S	<a href="http://www.georgfischer.com">www.georgfischer.com</a>	SIX Swiss Exchange AG	<a href="http://www.six-group.com">www.six-group.com</a>	Zurich	CHF
CH1571681340	157168134	Georg Fischer AG	CHF	CH1169151003	GF.S	<a href="http://www.georgfischer.com">www.georgfischer.com</a>	SIX Swiss Exchange AG	<a href="http://www.six-group.com">www.six-group.com</a>	Zurich	CHF
CH1571681357	157168135	Gilead Sciences Inc	USD	US3755581036	GILD.OQ	<a href="http://www.gilead.com">www.gilead.com</a>	NASDAQ GS	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF
CH1571681365	157168136	Gilead Sciences Inc	USD	US3755581036	GILD.OQ	<a href="http://www.gilead.com">www.gilead.com</a>	NASDAQ GS	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF

Series Number / ISIN Code	Valoren Code	Underlying Reference	Underlying Currency	ISIN of Underlying	Reuters Code of Underlying / Reuters Screen Page	Underlying Website	Exchange	Exchange Website	Business Day Centre	Settlement Currency
CH1571681373	157168137	Gilead Sciences Inc	USD	US3755581036	GILD.OQ	<a href="http://www.gilead.com">www.gilead.com</a>	NASDAQ GS	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF
CH1571681381	157168138	Gilead Sciences Inc	USD	US3755581036	GILD.OQ	<a href="http://www.gilead.com">www.gilead.com</a>	NASDAQ GS	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF
CH1571681399	157168139	Hensoldt AG	EUR	DE000HAG0005	HAGG.DE	<a href="http://www.hensoldt.net">www.hensoldt.net</a>	Deutsche Börse AG	<a href="http://www.deutsche-boerse.com">www.deutsche-boerse.com</a>	Zurich	CHF
CH1571681407	157168140	Holcim Ltd	CHF	CH0012214059	HOLN.S	<a href="http://www.holcim.com">www.holcim.com</a>	SIX Swiss Exchange AG	<a href="http://www.six-group.com">www.six-group.com</a>	Zurich	CHF
CH1571681415	157168141	Intel Corp	USD	US4581401001	INTC.OQ	<a href="http://www.intel.com">www.intel.com</a>	NASDAQ GS	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF
CH1571681423	157168142	Intel Corp	USD	US4581401001	INTC.OQ	<a href="http://www.intel.com">www.intel.com</a>	NASDAQ GS	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF
CH1571681431	157168143	Intel Corp	USD	US4581401001	INTC.OQ	<a href="http://www.intel.com">www.intel.com</a>	NASDAQ GS	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF
CH1571681449	157168144	Kering SA	EUR	FR0000121485	P RTP.PA	<a href="http://www.kering.com">www.kering.com</a>	Euronext Paris	<a href="http://www.euronext.com">www.euronext.com</a>	Zurich	CHF
CH1571681456	157168145	Kering SA	EUR	FR0000121485	P RTP.PA	<a href="http://www.kering.com">www.kering.com</a>	Euronext Paris	<a href="http://www.euronext.com">www.euronext.com</a>	Zurich	CHF
CH1571681464	157168146	Kering SA	EUR	FR0000121485	P RTP.PA	<a href="http://www.kering.com">www.kering.com</a>	Euronext Paris	<a href="http://www.euronext.com">www.euronext.com</a>	Zurich	CHF
CH1571681472	157168147	Kering SA	EUR	FR0000121485	P RTP.PA	<a href="http://www.kering.com">www.kering.com</a>	Euronext Paris	<a href="http://www.euronext.com">www.euronext.com</a>	Zurich	CHF
CH1571681480	157168148	Linde plc	USD	IE000S9YS762	LIN.OQ	<a href="http://www.linde.com">www.linde.com</a>	NASDAQ GS	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF
CH1571681498	157168149	Linde plc	USD	IE000S9YS762	LIN.OQ	<a href="http://www.linde.com">www.linde.com</a>	NASDAQ GS	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF
CH1571681506	157168150	Linde plc	USD	IE000S9YS762	LIN.OQ	<a href="http://www.linde.com">www.linde.com</a>	NASDAQ GS	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF
CH1571681514	157168151	Linde plc	USD	IE000S9YS762	LIN.OQ	<a href="http://www.linde.com">www.linde.com</a>	NASDAQ GS	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF
CH1571681522	157168152	Logitech International SA	CHF	CH0025751329	LOGN.S	<a href="http://www.logitech.com">www.logitech.com</a>	SIX Swiss Exchange AG	<a href="http://www.six-group.com">www.six-group.com</a>	Zurich	CHF
CH1571681530	157168153	Mercedes-Benz Group AG	EUR	DE0007100000	MBGn.DE	<a href="http://group.mercedes-benz.com">group.mercedes-benz.com</a>	Deutsche Börse AG	<a href="http://www.deutsche-boerse.com">www.deutsche-boerse.com</a>	Zurich	CHF
CH1571681548	157168154	Mercedes-Benz Group AG	EUR	DE0007100000	MBGn.DE	<a href="http://group.mercedes-benz.com">group.mercedes-benz.com</a>	Deutsche Börse AG	<a href="http://www.deutsche-boerse.com">www.deutsche-boerse.com</a>	Zurich	CHF
CH1571681555	157168155	Meta Platforms Inc	USD	US30303M1027	META.OQ	<a href="http://www.investor.fb.com">www.investor.fb.com</a>	NASDAQ GS	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF
CH1571681563	157168156	Meta Platforms Inc	USD	US30303M1027	META.OQ	<a href="http://www.investor.fb.com">www.investor.fb.com</a>	NASDAQ GS	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF
CH1571681571	157168157	Meta Platforms Inc	USD	US30303M1027	META.OQ	<a href="http://www.investor.fb.com">www.investor.fb.com</a>	NASDAQ GS	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF
CH1571681589	157168158	Microsoft Corp	USD	US5949181045	MSFT.OQ	<a href="http://www.microsoft.com">www.microsoft.com</a>	NASDAQ GS	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF
CH1571681597	157168159	Moderna Inc	USD	US60770K1079	MRNA.OQ	<a href="http://www.modernatx.com">www.modernatx.com</a>	NASDAQ GS	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF
CH1571681605	157168160	Moderna Inc	USD	US60770K1079	MRNA.OQ	<a href="http://www.modernatx.com">www.modernatx.com</a>	NASDAQ GS	<a href="http://www.nasdaq.com">www.nasdaq.com</a>	Zurich	CHF

Series Number / ISIN Code	Valoren Code	Underlying Reference	Underlying Currency	ISIN of Underlying	Reuters Code of Underlying / Reuters Screen Page	Underlying Website	Exchange	Exchange Website	Business Day Centre	Settlement Currency
CH1571681613	157168161	Moncler SpA	EUR	IT0004965148	MONC.MI	<a href="http://www.monclergroup.com">www.monclergroup.com</a>	Borsa Italiana (MTA)	<a href="http://www.borsaitaliana.it">www.borsaitaliana.it</a>	Zurich	CHF
CH1571681621	157168162	Moncler SpA	EUR	IT0004965148	MONC.MI	<a href="http://www.monclergroup.com">www.monclergroup.com</a>	Borsa Italiana (MTA)	<a href="http://www.borsaitaliana.it">www.borsaitaliana.it</a>	Zurich	CHF

## GENERAL PROVISIONS

The following terms apply to each series of Securities:

1. **Issuer:** BNP Paribas Issuance B.V.
2. **Guarantor:** BNP Paribas
3. **Trade Date:** 8 June 2026.
4. **Issue Date:** 9 June 2026.
5. **Consolidation:** Not applicable.
6. **Type of Securities:** (a) Certificates.

(b) The Securities are Hybrid Securities.

The Securities relate to:

- (i) 38 Shares (each an "**Share**" and together the "**Shares**") as defined in the table below;
- (ii) BB Biotech AG (the "**Fund**").

The Share and the Fund, each an "**Underlying**" and together the "**Underlyings**".

The Certificates are OET Certificates and are OET Call Certificates or OET Put Certificates.

In addition to Annex 2 (Additional Terms and Conditions for Share Securities), Annex 8 (Additional Terms and Conditions for Fund Securities) shall apply to these Securities.

(further particulars set out below).

i	Type of Underlying Reference	Underlying
1	Share	ABB Ltd - registered share
2	Share	ASML Holding NV
3	Share	Advanced Micro Devices Inc - registered share
4	Share	Alcon AG
5	Share	Amazon.com Inc
6	Share	Applied Materials Inc
7	Share	Arista Networks Inc
8	Share	Arm Holdings plc-ADR
9	Share	Aryzta AG - registered share
10	Share	Avolta AG - registered share
11	Fund	BB Biotech AG
12	Share	Barrick Mining Corp
13	Share	Bayer AG - registered share
14	Share	Broadcom Inc
15	Share	Bucher Industries AG - registered share
16	Share	Cameco Corp
17	Share	Chevron Corp
18	Share	Clariant AG - registered share
19	Share	Cloudflare Inc
20	Share	Coinbase Global Inc
21	Share	Costco Wholesale Corp
22	Share	CrowdStrike Holdings Inc
23	Share	Deutsche Bank AG - registered share

24	Share	Elmos Semiconductor SE
25	Share	Exxon Mobil Corp
26	Share	Georg Fischer AG - registered share
27	Share	Gilead Sciences Inc
28	Share	Hensoldt AG
29	Share	Holcim Ltd - registered share
30	Share	Intel Corp
31	Share	Kering SA
32	Share	Linde plc
33	Share	Logitech International SA - registered share
34	Share	Mercedes-Benz Group AG - registered share
35	Share	Meta Platforms Inc
36	Share	Microsoft Corp
37	Share	Moderna Inc
38	Share	Moncler SpA
39	Share	The Boeing Co

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

#### PRODUCT SPECIFIC PROVISIONS (ALL SECURITIES)

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

(a) <b>Share(s)/Share Company/Basket Company/GDR/ADR/ETI Interest/Basket of ETI Interests:</b>	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 " <b>Share</b> ").
(b) <b>Relative Performance Basket:</b>	Not applicable.
(c) <b>Share/ETI Interest Currency:</b>	See the "Specific Provisions for each Series" above.
(d) <b>Exchange(s):</b>	See the "Specific Provisions for each Series" above.
(e) <b>Related Exchange(s):</b>	All Exchanges.
(f) <b>Exchange Business Day:</b>	Single Share Basis.
(g) <b>Scheduled Trading Day:</b>	Single Share Basis.
(h) <b>Weighting:</b>	Not applicable.
(i) <b>Settlement Price:</b>	Official closing price.
(j) <b>Disrupted Day:</b>	As per Conditions.
(k) <b>Specified Maximum Days of Disruption:</b>	Twenty (20) Scheduled Trading Days.
(l) <b>Valuation Time:</b>	The Scheduled Closing Time as defined in Condition 1.
(m) <b>Delayed Redemption of Occurrence of an Extraordinary Event:</b>	Not applicable.
(n) <b>Share/ETI Interest Correction Period:</b>	As per Conditions.
(o) <b>Dividend Payment:</b>	Not applicable.
(p) <b>Listing Change:</b>	Applicable.
(q) <b>Listing Suspension:</b>	Applicable.
(r) <b>Illiquidity:</b>	Applicable.
(s) <b>Tender Offer:</b>	Applicable.
(t) <b>Hedging Liquidity Event:</b>	Not applicable.
(u) <b>Other terms or special conditions:</b>	Not applicable.
24. <b>ETI Securities:</b>	Not applicable.
25. <b>Debt Securities:</b>	Not applicable.
26. <b>Commodity Securities:</b>	Not applicable.
27. <b>Inflation Index Securities:</b>	Not applicable.
28. <b>Currency Securities:</b>	Not applicable.
29. <b>Fund Securities:</b>	Applicable.
30. <b>Futures Securities:</b>	Not applicable.
31. <b>OET Certificates:</b>	Applicable.
(a) <b>Final Price:</b>	As per OET Certificate Conditions.
(b) <b>Valuation Date:</b>	As per OET Certificate Conditions.

- (c) **Exercise Price:** See the "Specific Provisions for each Series" above.
- (d) **Capitalised Exercise Price:** Unrounded Capitalised Exercise Price applicable, in accordance with the OET Certificate Conditions.
- OET Website(s):  
[www.bnpparibasmarkets.ch](http://www.bnpparibasmarkets.ch)
- Local Business Day Centre(s): Zurich.
- (e) **Capitalised Exercise Price Rounding Rule:** See the "Specific Provisions for each Series" above.
- (f) **Dividend Percentage:** See the "Specific Provisions for each Series" above.
- (g) **Financing Rate:**
- (i) **Interbank Rate 1 Screen Page:** See the "Specific Provisions for each Series" above.
- (ii) **Interbank Rate 1 Specified Time:** As per OET Certificate Conditions.
- (iii) **Interbank Rate 2 Screen Page:** Not applicable.
- (iv) **Interbank Rate 2 Specified Time:** Not applicable.
- (v) **Financing Rate Percentage:** See the "Specific Provisions for each Series" above.
- (vi) **Financing Rate Range:** See the "Specific Provisions for each Series" above.
- (h) **Automatic Early Redemption:** Applicable.
- (i) **Automatic Early Redemption Amount:** The Automatic Early Redemption Payout, in respect of each Certificate, shall be equal to :
- in respect of *Call* Certificates:
- $$\text{Max} \left( 0; \left( \frac{\text{Final Price Early} - \text{Capitalised Exercise Price}}{\text{Parity} \times \text{Conversion Rate Early}} \right) \right);$$
- in respect of *Put* Certificates:
- $$\text{Max} \left( 0; \left( \frac{\text{Capitalised Exercise Price} - \text{Final Price Early}}{\text{Parity} \times \text{Conversion Rate Early}} \right) \right).$$
- Where:
- Final Price Early** means as set out in OET Certificate Conditions.
- Capitalised Exercise Price** means as set out in OET Certificate Conditions.
- Parity** means as set out in "Specific Provisions for each Series" above;
- Conversion Rate Early** means the Conversion Rate on the relevant Automatic Early Redemption Valuation Date;
- (ii) **Automatic Early Redemption Date:** The fifth Business Days following the Valuation Date.
- (iii) **Observation Price:** In respect of Call: Bid price  
 In respect of Put: Asked price.

- (iv) **Observation Price Source:** Reuters Screen Page: see the "Specific Provisions for each Series" above.
- (v) **Observation Time(s):** At any time during the opening hours of the Exchange.
- (vi) **Security Threshold:** As per OET Certificate Conditions.  
  
The Security Threshold in respect of a Relevant Business Day will be published as soon as practicable after its determination on the OET Website(s), as set out in § 31(d)
- (vii) **Security Threshold Rounding Rule:** See the "Specific Provisions for each Series" above.
- (viii) **Security Percentage:** See the "Specific Provisions for each Series" above.
- (ix) **Minimum Security Percentage:** See the "Specific Provisions for each Series" above.
- (x) **Maximum Security Percentage:** See the "Specific Provisions for each Series" above.
- (xi) **Reset Date:** **unknown OET Certificates:/Automatic Early Redemption:/Reset Date:**
- (i) **Commencement Date:** As per OET Certificate Conditions.
- (j) **Other provisions:** Not applicable.
- 32. **Constant Leverage Securities:** Not applicable.
- 33. **Additional Disruption Events:** Applicable.
- 34. **Optional Additional Disruption Events:**
  - (a) The following Optional Additional Disruption Events apply to the Securities:Administrator/Benchmark Event
    - Increased Cost of Hedging
    - Currency Event
    - Loss of Stock Borrow
    - Insolvency Filing
    - Increased Cost of Stock Borrow
  - (b) The Maximum Stock Loan Rate is 25%.  
  
The Initial Stock Loan Rate is 25%.
  - (c) Delayed Redemption on Occurrence of an Additional Disruption Event and/or Optional Additional Disruption Event: Not applicable.
- 35. **Knock-in Event:** Not applicable.
- 36. **Knock-out Event:** Not applicable.

#### PROVISIONS RELATING TO WARRANTS

- 37. **Provisions relating to Warrants:** Not applicable.

#### PROVISIONS RELATING TO CERTIFICATES

- 38. **Provisions relating to Certificates:** Applicable.
  - (a) **Notional Amount of each Certificate:** Not applicable.
  - (b) **Partly Paid Certificates:** The Certificates are not Partly Paid Certificates.
  - (c) **Interest:** Not applicable.

- (d) **Accrual to Redemption:** Not applicable.
- (e) **Fixed Rate Provisions:** Not applicable.
- (f) **Floating Rate Provisions:** Not applicable.
- (g) **Linked Interest Certificates:** Not applicable.
- (h) **Index Linked Interest Certificates:** Not applicable.
- (i) **Share Linked/ETI Share Linked Interest Certificates:** Not applicable.
- (j) **ETI Linked Interest Certificates:** Not applicable.
- (k) **Debt Linked Interest Certificates:** Not applicable.
- (l) **Commodity Linked Interest Certificates:** Not applicable.
- (m) **Inflation Index Linked Interest Certificates:** Not applicable.
- (n) **Currency Linked Interest Certificates:** Not applicable.
- (o) **Fund Linked Interest Certificates:** Not applicable.
- (p) **Futures Linked Interest Certificates:** Not applicable.
- (q) **Instalment Certificates:** The Certificates are not Instalment Certificates.
- (r) **Issuer Call Option:** Not applicable.
- (s) **Holder Put Option:** Applicable provided that (i) no Automatic Early Redemption Event has occurred and (ii) the Issuer has not already designated the Valuation Date in accordance with the OET Certificate Conditions.
- (i) **Optional Redemption Date(s):** The day falling ten (10) Business Days immediately following the relevant Optional Redemption Valuation Date.
- (ii) **Optional Redemption Valuation Date:** The last Relevant Business Day in March in each year commencing in March of the calendar year after the Commencement Date, subject to adjustment in the event that such day is a Disrupted Day as provided in the definition of Valuation Date in Condition 27.
- (iii) **Optional Redemption Amount(s) and method, if any, of calculation of such amount(s):** -in respect of *Call* Certificates:

$$\text{Max} \left( 0; \left( \frac{\text{Final Price} - \text{Capitalised Exercise Price}}{\text{Parity} \times \text{Conversion Rate Early}} \right) \right);$$

-in respect of *Put* Certificates:

$$\text{Max} \left( 0; \left( \frac{\text{Capitalised Exercise Price} - \text{Final Price}}{\text{Parity} \times \text{Conversion Rate Early}} \right) \right).$$

Where:

**Final Price** means as set out in OET Certificate Conditions.

**Capitalised Exercise Price** means as set out in OET Certificate Conditions.

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

**Conversion Rate Early** means the Conversion Rate on the relevant Optional Redemption Valuation Date;

- (iv) **Notice Period (if different from those set out in the Conditions):** Not less than 30 days prior to the next occurring Optional Redemption Valuation Date.
- (t) **Automatic Early Redemption:** Not applicable.
- (u) **Cash Settlement Amount:** The Cash Settlement Amount in respect of each Certificate will be calculated as follows:

-in respect of *Call* Certificates:

$$\text{Max} \left( 0; \left( \frac{\text{Final Price} - \text{Capitalised Exercise Price}}{\text{Parity} \times \text{Conversion Rate Final}} \right) \right);$$

-in respect of *Put* Certificates:

$$\text{Max} \left( 0; \left( \frac{\text{Capitalised Exercise Price} - \text{Final Price}}{\text{Parity} \times \text{Conversion Rate Final}} \right) \right).$$

Where:

**Final Price** means as set out in OET Certificate Conditions.

**Capitalised Exercise Price** means as set out in OET Certificate Conditions.

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

**Conversion Rate Final** means the Conversion Rate on the relevant Valuation Date;

- (v) **Strike Date:** Not applicable.
- (w) **Redemption Valuation Date:** Not applicable.
- (x) **Averaging:** Averaging does not apply to the Securities.
- (y) **Observation Dates:** Not applicable.
- (z) **Observation Period:** Not applicable.
- (aa) **Settlement Business Day:** Not applicable.
- (bb) **Cut-off Date:** Not applicable.

39. **Identification information of Holders:** Not applicable.

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

40. **Selling Restrictions:**

- (a) **Eligibility for sale of Securities in the United States:** The Securities are not eligible for sale in the United States.  
Reg. S Compliance Category 2; TEFRA Not applicable
- (b) **Other Selling Restrictions:** Not applicable.

41. **Additional U.S. Federal income tax considerations:** The Securities may be Specified Securities for the purpose of Section 871(m) of the U.S. Internal Revenue Code of 1986 as stated in "Specific Provisions for each Series" above. If the Securities are Specified Securities, then the following provisions will apply.

Additional information regarding the application of Section 871(m) to the Securities will be available at [markets.ch@bnpparibas.com](mailto:markets.ch@bnpparibas.com). The Issuer will arrange for withholding under Section 871(m) to be imposed on any dividend equivalent payment at a rate of 30 per cent.

Payments on the Specified Securities are calculated by reference to Net Dividends. By purchasing a Specified Security, the parties agree that in calculating the relevant payment amount the Issuer has withheld, and the purchaser is deemed to have received 30 per cent. of any dividend equivalent payments (as defined in Section 871(m) of the U.S. Internal Revenue Code of 1986, as amended) in respect of the relevant U.S. securities. The Issuer will not pay any additional amounts to the holder on account of the Section 871(m) amount deemed withheld.

For this purpose, "**Net Dividends**" means the dividends paid by an issuer of a security net of 30 per cent. U.S. federal withholding tax.

**Responsibility**

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

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

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

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 Underlying Knock-Out Warrant Call or Put Certificate is an Open End Turbo ("OET") Certificate being a leveraged security with no fixed term, which gives investors a level of exposure from moderate to high to the price and performance of the relevant Underlying as described in Part A "Specific Provisions for each Series" (the "Underlying Underlying") that is greater than the capital invested. The leveraged nature of the Certificates means that any movement in the value of the Underlying Underlying 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 Underlying increases in value and decrease in value when the Underlying Underlying decreases in value.

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

The Certificates are "OET Call" Certificates or "OET Put" Certificates. The Certificates feature a Capitalised Exercise Price and a Security Threshold (which is equal to the Capitalised Exercise Price in respect of Call Certificates and Put Certificates). Both the Capitalised Exercise Price and the Security Threshold are adjusted by the Calculation Agent on a daily basis according to the cost of financing (the "Financing Rate").

The closer the value of Security Threshold to the level of the Underlying Underlying from time to time, the higher the leverage effect will be and the higher the risk that the Security Threshold will be reached. The Certificates will be automatically early redeemed at a price equal to zero if the level of the Underlying Underlying reaches the Capitalised Exercise Price. Otherwise they have no fixed redemption date and the Issuer may choose to redeem them at any time upon giving notice to Holders.

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

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

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

### 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.

<b>Part A – Introduction</b>				
<b>A.1</b>	<b>Introduction and Warnings</b>	<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 19 September 2025 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>		
<b>A.2</b>	<b>Investment Decision</b>	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.		
<b>A.3</b>	<b>Liability</b>	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.		
<b>Part B – Securities</b>				
<b>B.1</b>	<b>Issuer/Guarantor</b>	<p><b>Issuer</b></p> <p>The legal company name of the Issuer is BNP Paribas Issuance B.V. (the "<b>Issuer</b>"). The domicile of the Issuer is Amsterdam, Netherland. The registered office of the Issuer is Herengracht 595, 1017 CE Amsterdam, the Netherlands.</p> <p><b>Guarantor</b></p> <p>The legal company name of the Guarantor is BNP Paribas (the "<b>Guarantor</b>"). The domicile of the Guarantor is Paris, France. The head office of the Guarantor is 16, boulevard des Italiens – 75009 Paris, France.</p>		
<b>B.2</b>	<b>ISIN</b>	As set out in table below.		
<b>B.3</b>	<b>Nature of Securities</b>	Certificates.		
<b>B.4</b>	<b>Product Name</b>	"Knock-Out Warrant" Certificates relating to Share and Fund		
<b>B.5</b>	<b>Issue Date</b>	9 June 2026		
<b>B.6</b>	<b>Redemption Date</b>	As set out in table below.		
<b>B.7</b>	<b>Issue Price</b>	As set out in table below.		
<b>B.8</b>	<b>Underlyings</b>	As set out in table below.		
<b>B.9</b>	<b>Settlement</b>	Settlement type: cash settlement. Settlement currency: As set out in table below.		
<b>Part C – Offer and Admission to Trading</b>				
<b>C.1</b>	<b>Public Offer</b>	The Securities may be offered, sold or advertised, directly or indirectly, in Switzerland to retail clients ( <i>Privatkundinnen und -kunden</i> ) within the meaning of FinSA (" <b>Retail Clients</b> ") in accordance with FinSA starting from the Issue Date.		
<b>C.2</b>	<b>Admission to Trading/listing</b>	Not applicable. The Securities will be provisionally admitted to trading on the Issue Date.		
<b>C.3</b>	<b>Clearing System</b>	SIX SIS Ltd., Olten, Switzerland		
<b>C.4</b>	<b>Intermediary</b>	SIX SIS Ltd., Olten, Switzerland		
<b>C.5</b>	<b>Selling restrictions</b>	As per the Base Prospectus.		
Series Number / ISIN Code	Underlying Reference	Issue Price per Security	Settlement Currency	Redemption Date
CH1571680508	ABB Ltd	CHF 0.39	CHF	Open End
CH1571680516	Advanced Micro Devices Inc	CHF 1.15	CHF	Open End

Series Number / ISIN Code	Underlying Reference	Issue Price per Security	Settlement Currency	Redemption Date
CH1571680524	Advanced Micro Devices Inc	CHF 1.95	CHF	Open End
CH1571680532	ASML Holding NV	CHF 5.67	CHF	Open End
CH1571680540	Alcon AG	CHF 0.13	CHF	Open End
CH1571680557	Amazon.com Inc	CHF 1.24	CHF	Open End
CH1571680565	Applied Materials Inc	CHF 9.11	CHF	Open End
CH1571680573	Applied Materials Inc	CHF 5.12	CHF	Open End
CH1571680581	Applied Materials Inc	CHF 3.53	CHF	Open End
CH1571680599	Applied Materials Inc	CHF 2.86	CHF	Open End
CH1571680607	Applied Materials Inc	CHF 6.85	CHF	Open End
CH1571680615	Arista Networks Inc	CHF 2.11	CHF	Open End
CH1571680623	Arista Networks Inc	CHF 1.31	CHF	Open End
CH1571680631	Arista Networks Inc	CHF 1.09	CHF	Open End
CH1571680649	Arista Networks Inc	CHF 1.88	CHF	Open End
CH1571680656	Arm Holdings plc	CHF 6.56	CHF	Open End
CH1571680664	Arm Holdings plc	CHF 4.97	CHF	Open End
CH1571680672	Arm Holdings plc	CHF 3.37	CHF	Open End
CH1571680680	Arm Holdings plc	CHF 1.77	CHF	Open End
CH1571680698	Aryzta AG	CHF 0.45	CHF	Open End
CH1571680706	Aryzta AG	CHF 0.55	CHF	Open End
CH1571680714	Avolta AG	CHF 0.28	CHF	Open End
CH1571680722	Avolta AG	CHF 0.32	CHF	Open End
CH1571680730	Avolta AG	CHF 0.82	CHF	Open End
CH1571680748	BB Biotech AG	CHF 0.27	CHF	Open End
CH1571680755	Barrick Mining Corp	CHF 2.14	CHF	Open End
CH1571680763	Barrick Mining Corp	CHF 3.74	CHF	Open End
CH1571680771	Barrick Mining Corp	CHF 5.33	CHF	Open End
CH1571680789	Barrick Mining Corp	CHF 6.93	CHF	Open End
CH1571680797	Bayer AG	CHF 0.16	CHF	Open End
CH1571680805	Bayer AG	CHF 0.11	CHF	Open End
CH1571680813	Bayer AG	CHF 0.20	CHF	Open End
CH1571680821	Bayer AG	CHF 0.39	CHF	Open End
CH1571680839	Bayer AG	CHF 0.57	CHF	Open End
CH1571680847	Bayer AG	CHF 0.76	CHF	Open End
CH1571680854	The Boeing Co	CHF 0.45	CHF	Open End
CH1571680862	Broadcom Inc	CHF 1.39	CHF	Open End
CH1571680870	Broadcom Inc	CHF 2.19	CHF	Open End
CH1571680888	Bucher Industries AG	CHF 0.72	CHF	Open End
CH1571680896	Bucher Industries AG	CHF 0.28	CHF	Open End
CH1571680904	Cameco Corp	CHF 1.23	CHF	Open End
CH1571680912	Cameco Corp	CHF 0.83	CHF	Open End
CH1571680920	Cameco Corp	CHF 0.76	CHF	Open End
CH1571680938	Cameco Corp	CHF 1.16	CHF	Open End
CH1571680946	Cameco Corp	CHF 1.96	CHF	Open End
CH1571680953	Chevron Corp	CHF 2.37	CHF	Open End
CH1571680961	Chevron Corp	CHF 1.57	CHF	Open End
CH1571680979	Chevron Corp	CHF 1.62	CHF	Open End
CH1571680987	Chevron Corp	CHF 2.42	CHF	Open End
CH1571680995	Chevron Corp	CHF 3.21	CHF	Open End
CH1571681001	Clariant AG	CHF 0.71	CHF	Open End

Series Number / ISIN Code	Underlying Reference	Issue Price per Security	Settlement Currency	Redemption Date
CH1571681019	Clariant AG	CHF 0.51	CHF	Open End
CH1571681027	Clariant AG	CHF 0.49	CHF	Open End
CH1571681035	Clariant AG	CHF 0.69	CHF	Open End
CH1571681043	Cloudflare Inc	CHF 4.01	CHF	Open End
CH1571681050	Cloudflare Inc	CHF 2.42	CHF	Open End
CH1571681068	Cloudflare Inc	CHF 1.62	CHF	Open End
CH1571681076	Cloudflare Inc	CHF 0.82	CHF	Open End
CH1571681084	Coinbase Global Inc	CHF 0.30	CHF	Open End
CH1571681092	Coinbase Global Inc	CHF 0.22	CHF	Open End
CH1571681100	Coinbase Global Inc	CHF 0.14	CHF	Open End
CH1571681118	Coinbase Global Inc	CHF 0.18	CHF	Open End
CH1571681126	Coinbase Global Inc	CHF 0.26	CHF	Open End
CH1571681134	Costco Wholesale Corp	CHF 5.70	CHF	Open End
CH1571681142	Costco Wholesale Corp	CHF 6.27	CHF	Open End
CH1571681159	Costco Wholesale Corp	CHF 10.26	CHF	Open End
CH1571681167	CrowdStrike Holdings Inc	CHF 9.61	CHF	Open End
CH1571681175	CrowdStrike Holdings Inc	CHF 5.62	CHF	Open End
CH1571681183	CrowdStrike Holdings Inc	CHF 6.35	CHF	Open End
CH1571681191	CrowdStrike Holdings Inc	CHF 10.34	CHF	Open End
CH1571681209	Deutsche Bank AG	CHF 3.14	CHF	Open End
CH1571681217	Deutsche Bank AG	CHF 1.30	CHF	Open End
CH1571681225	Deutsche Bank AG	CHF 2.37	CHF	Open End
CH1571681233	Deutsche Bank AG	CHF 4.21	CHF	Open End
CH1571681241	Elmos Semiconductor SE	CHF 3.09	CHF	Open End
CH1571681258	Elmos Semiconductor SE	CHF 2.17	CHF	Open End
CH1571681266	Elmos Semiconductor SE	CHF 1.51	CHF	Open End
CH1571681274	Elmos Semiconductor SE	CHF 2.43	CHF	Open End
CH1571681282	Elmos Semiconductor SE	CHF 3.34	CHF	Open End
CH1571681290	Exxon Mobil Corp	CHF 1.77	CHF	Open End
CH1571681308	Exxon Mobil Corp	CHF 0.98	CHF	Open End
CH1571681316	Georg Fischer AG	CHF 0.18	CHF	Open End
CH1571681324	Georg Fischer AG	CHF 0.22	CHF	Open End
CH1571681332	Georg Fischer AG	CHF 0.42	CHF	Open End
CH1571681340	Georg Fischer AG	CHF 0.82	CHF	Open End
CH1571681357	Gilead Sciences Inc	CHF 0.80	CHF	Open End
CH1571681365	Gilead Sciences Inc	CHF 0.80	CHF	Open End
CH1571681373	Gilead Sciences Inc	CHF 1.59	CHF	Open End
CH1571681381	Gilead Sciences Inc	CHF 2.39	CHF	Open End
CH1571681399	Hensoldt AG	CHF 0.26	CHF	Open End
CH1571681407	Holcim Ltd	CHF 0.27	CHF	Open End
CH1571681415	Intel Corp	CHF 0.17	CHF	Open End
CH1571681423	Intel Corp	CHF 0.33	CHF	Open End
CH1571681431	Intel Corp	CHF 0.41	CHF	Open End
CH1571681449	Kering SA	CHF 0.16	CHF	Open End
CH1571681456	Kering SA	CHF 0.20	CHF	Open End
CH1571681464	Kering SA	CHF 0.30	CHF	Open End
CH1571681472	Kering SA	CHF 0.48	CHF	Open End
CH1571681480	Linde plc	CHF 4.62	CHF	Open End
CH1571681498	Linde plc	CHF 3.82	CHF	Open End

<b>Series Number / ISIN Code</b>	<b>Underlying Reference</b>	<b>Issue Price per Security</b>	<b>Settlement Currency</b>	<b>Redemption Date</b>
CH1571681506	Linde plc	CHF 2.23	CHF	Open End
CH1571681514	Linde plc	CHF 7.35	CHF	Open End
CH1571681522	Logitech International SA	CHF 0.33	CHF	Open End
CH1571681530	Mercedes-Benz Group AG	CHF 0.40	CHF	Open End
CH1571681548	Mercedes-Benz Group AG	CHF 0.67	CHF	Open End
CH1571681555	Meta Platforms Inc	CHF 1.16	CHF	Open End
CH1571681563	Meta Platforms Inc	CHF 1.24	CHF	Open End
CH1571681571	Meta Platforms Inc	CHF 2.03	CHF	Open End
CH1571681589	Microsoft Corp	CHF 1.26	CHF	Open End
CH1571681597	Moderna Inc	CHF 0.59	CHF	Open End
CH1571681605	Moderna Inc	CHF 0.19	CHF	Open End
CH1571681613	Moncler SpA	CHF 3.77	CHF	Open End
CH1571681621	Moncler SpA	CHF 3.58	CHF	Open End