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2014/65/EU (as amended, "**MiFID II**"); or (ii) a customer within the meaning of Directive (EU) 2016/97 (as amended or superseded, the "**Insurance Distribution Directive**"), where that customer would not qualify as a professional client as defined in point (10) of Article 4(1) of MiFID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 14 AUGUST 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)

"Mini Future" Certificates relating to a Share

SSPA product type: Mini-Future (2210)

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. In addition, copies of any documents incorporated by reference will be made available, along with this Base Prospectus, for viewing on the website of BNPP at the following address www.bnpparibasmarkets.ch or any other website specified in the applicable Final Terms.**

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

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

The Securities issued pursuant to these Final Terms may be considered structured products in Switzerland pursuant to article 70 FinSA and do not constitute collective investment schemes in the meaning of the Swiss Collective Investment Schemes Act ("**CISA**"). Accordingly, holders of the Securities do not benefit from protection under the CISA or supervision by the Swiss Financial Market Supervisory Authority ("**FINMA**"). Further, investors are exposed to the Issuer's and the Guarantor's insolvency risk.

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

SPECIFIC PROVISIONS FOR EACH SERIES

Series Number / ISIN Code	Number of Securities issued	Number of Securities	Issue Price per Security	Call / Put	Exercise Price	Capitalised Exercise Price Rounding Rule	Security Threshold on the Commencement Date	Security Threshold Rounding Rule	Minimum Security Percentage	Maximum Security Percentage	Security Percentage on the Commencement Date	Dividend Percentage	Interbank Rate 1 Screen Page	Minimum Financing Rate Percentage	Maximum Financing Rate Percentage	Financing Rate Percentage on the Commencement Date	Redemption Date	Parity	SPECIFIED SECURITIES PURSUANT TO SECTION 871(m)
CH1587187613	10,000,000	10,000,000	CHF 2.49	Call	USD 152.3810	Upwards to the next 4 digits (0.0001 points)	USD 160.00	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	Yes
CH1587187621	10,000,000	10,000,000	CHF 2.23	Put	USD 210.5263	Downwards to the next 4 digits (0.0001 points)	USD 200.00	Downwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	USDSOFR=	0%	8%	-4.50%	Open End	10	No
CH1587187639	10,000,000	10,000,000	CHF 1.64	Call	EUR 727.2727	Upwards to the next 4 digits (0.0001 points)	EUR 800.00	Upwards to the next 2 digits (0.01 points)	0%	20%	10%	100%	EURIBOR1MD=	0%	8%	+4.50%	Open End	100	No
CH1587187647	10,000,000	10,000,000	CHF 1.95	Put	EUR 1,111.1111	Downwards to the next 4 digits (0.0001 points)	EUR 1,000.00	Downwards to the next 2 digits (0.01 points)	0%	20%	10%	100%	EURIBOR1MD=	0%	8%	-4.50%	Open End	100	No
CH1587187654	10,000,000	10,000,000	CHF 0.43	Call	CHF 19.0476	Upwards to the next 4 digits (0.0001 points)	CHF 20.00	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	SARON.S	0%	8%	+4.50%	Open End	10	No
CH1587187662	10,000,000	10,000,000	CHF 0.24	Call	CHF 20.9524	Upwards to the next 4 digits (0.0001 points)	CHF 22.00	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	SARON.S	0%	8%	+4.50%	Open End	10	No
CH1587187670	10,000,000	10,000,000	CHF 1.26	Call	EUR 144.2308	Upwards to the next 4 digits (0.0001 points)	EUR 150.00	Upwards to the next 2 digits (0.01 points)	0%	20%	4%	100%	EURIBOR1MD=	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 on the Commencement Date	Redemption Date	Parity	SPECIFIED SECURITIES PURSUANT TO SECTION 871(m)
CH1587187688	10,000,000	10,000,000	CHF 1.08	Call	EUR 930.2326	Upwards to the next 4 digits (0.0001 points)	EUR 1,000.00	Upwards to the next 2 digits (0.01 points)	0%	20%	7.50%	100%	EURIBOR1MD=	0%	8%	+4.50%	Open End	100	No
CH1587187696	10,000,000	10,000,000	CHF 0.89	Call	EUR 11.4286	Upwards to the next 4 digits (0.0001 points)	EUR 12.00	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	EURIBOR1MD=	0%	8%	+4.50%	Open End	1	No
CH1587187704	10,000,000	10,000,000	CHF 1.57	Call	EUR 152.3810	Upwards to the next 4 digits (0.0001 points)	EUR 160.00	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	EURIBOR1MD=	0%	8%	+4.50%	Open End	10	No
CH1587187712	10,000,000	10,000,000	CHF 1.90	Put	EUR 189.4737	Downwards to the next 4 digits (0.0001 points)	EUR 180.00	Downwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	EURIBOR1MD=	0%	8%	-4.50%	Open End	10	No
CH1587187720	10,000,000	10,000,000	CHF 3.87	Put	EUR 210.5263	Downwards to the next 4 digits (0.0001 points)	EUR 200.00	Downwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	EURIBOR1MD=	0%	8%	-4.50%	Open End	10	No
CH1587187738	10,000,000	10,000,000	CHF 3.13	Call	USD 141.6667	Upwards to the next 4 digits (0.0001 points)	USD 170.00	Upwards to the next 2 digits (0.01 points)	0%	20%	20%	100%	USDSOFR=	0%	8%	+5%	Open End	10	Yes
CH1587187746	10,000,000	10,000,000	CHF 2.37	Call	EUR 190.4762	Upwards to the next 4 digits (0.0001 points)	EUR 200.00	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	EURIBOR1MD=	0%	8%	+4.50%	Open End	10	No
CH1587187753	10,000,000	10,000,000	CHF 4.43	Put	EUR 263.1579	Downwards to the next 4 digits	EUR 250.00	Downwards to the next 2 digits (0.01	0%	20%	5%	100%	EURIBOR1MD=	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 on the Commencement Date	Redemption Date	Parity	SPECIFIED SECURITIES PURSUANT TO SECTION 871(m)
						(0.0001 points)		points)											
CH1587187761	10,000,000	10,000,000	CHF 5.46	Call	EUR 384.6154	Upwards to the next 4 digits (0.0001 points)	EUR 400.00	Upwards to the next 2 digits (0.01 points)	0%	20%	4%	100%	EURIBOR1MD=	0%	8%	+4.50%	Open End	10	No
CH1587187779	10,000,000	10,000,000	CHF 7.30	Put	EUR 520.8333	Downwards to the next 4 digits (0.0001 points)	EUR 500.00	Downwards to the next 2 digits (0.01 points)	0%	20%	4%	100%	EURIBOR1MD=	0%	8%	-4.50%	Open End	10	No
CH1587187787	10,000,000	10,000,000	CHF 3.40	Put	USD 289.4737	Downwards to the next 4 digits (0.0001 points)	USD 275.00	Downwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	USDSOFR=	0%	8%	-4.50%	Open End	5	No
CH1587187795	10,000,000	10,000,000	CHF 4.86	Call	USD 285.7143	Upwards to the next 4 digits (0.0001 points)	USD 300.00	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	Yes
CH1587187803	10,000,000	10,000,000	CHF 2.71	Put	USD 378.9474	Downwards to the next 4 digits (0.0001 points)	USD 360.00	Downwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	USDSOFR=	0%	8%	-4.50%	Open End	10	No
CH1587187811	10,000,000	10,000,000	CHF 2.85	Call	USD 380.9524	Upwards to the next 4 digits (0.0001 points)	USD 400.00	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	Yes
CH1587187829	10,000,000	10,000,000	CHF 1.84	Put	USD 326.3158	Downwards to the next 4 digits (0.0001 points)	USD 310.00	Downwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	USDSOFR=	0%	8%	-4.50%	Open End	10	No

Series Number / ISIN Code	Number of Securities issued	Number of Securities	Issue Price per Security	Call / Put	Exercise Price	Capitalised Exercise Price Rounding Rule	Security Threshold on the Commencement Date	Security Threshold Rounding Rule	Minimum Security Percentage	Maximum Security Percentage	Security Percentage on the Commencement Date	Dividend Percentage	Interbank Rate 1 Screen Page	Minimum Financing Rate Percentage	Maximum Financing Rate Percentage	Financing Rate Percentage on the Commencement Date	Redemption Date	Parity	SPECIFIED SECURITIES PURSUANT TO SECTION 871(m)
CH1587187837	10,000,000	10,000,000	CHF 6.46	Call	USD 472.7273	Upwards to the next 4 digits (0.0001 points)	USD 520.00	Upwards to the next 2 digits (0.01 points)	0%	20%	10%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	Yes
CH1587187845	10,000,000	10,000,000	CHF 4.99	Call	USD 490.9091	Upwards to the next 4 digits (0.0001 points)	USD 540.00	Upwards to the next 2 digits (0.01 points)	0%	20%	10%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	Yes
CH1587187852	10,000,000	10,000,000	CHF 3.60	Call	USD 165.2174	Upwards to the next 4 digits (0.0001 points)	USD 190.00	Upwards to the next 2 digits (0.01 points)	0%	20%	15%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	Yes
CH1587187860	10,000,000	10,000,000	CHF 2.90	Call	USD 173.9130	Upwards to the next 4 digits (0.0001 points)	USD 200.00	Upwards to the next 2 digits (0.01 points)	0%	20%	15%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	Yes
CH1587187878	10,000,000	10,000,000	CHF 4	Put	USD 258.8235	Downwards to the next 4 digits (0.0001 points)	USD 220.00	Downwards to the next 2 digits (0.01 points)	0%	20%	15%	100%	USDSOFR=	0%	8%	-4.50%	Open End	10	No
CH1587187886	10,000,000	10,000,000	CHF 5.06	Call	USD 208.6957	Upwards to the next 4 digits (0.0001 points)	USD 240.00	Upwards to the next 2 digits (0.01 points)	0%	20%	15%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	No
CH1587187894	10,000,000	10,000,000	CHF 4.35	Call	USD 217.3913	Upwards to the next 4 digits (0.0001 points)	USD 250.00	Upwards to the next 2 digits (0.01 points)	0%	20%	15%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	No
CH1587187902	10,000,000	10,000,000	CHF 3.65	Call	USD 226.0870	Upwards to the next 4 digits	USD 260.00	Upwards to the next 2 digits (0.01	0%	20%	15%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	No

Series Number / ISIN Code	Number of Securities issued	Number of Securities	Issue Price per Security	Call / Put	Exercise Price	Capitalised Exercise Price Rounding Rule	Security Threshold on the Commencement Date	Security Threshold Rounding Rule	Minimum Security Percentage	Maximum Security Percentage	Security Percentage on the Commencement Date	Dividend Percentage	Interbank Rate 1 Screen Page	Minimum Financing Rate Percentage	Maximum Financing Rate Percentage	Financing Rate Percentage on the Commencement Date	Redemption Date	Parity	SPECIFIED SECURITIES PURSUANT TO SECTION 871(m)
						(0.0001 points)		points)											
CH1587187910	10,000,000	10,000,000	CHF 0.94	Call	CHF 36.3636	Upwards to the next 4 digits (0.0001 points)	CHF 40.00	Upwards to the next 2 digits (0.01 points)	0%	20%	10%	100%	SARON.S	0%	8%	+4.50%	Open End	10	No
CH1587187928	10,000,000	10,000,000	CHF 0.76	Call	CHF 38.1818	Upwards to the next 4 digits (0.0001 points)	CHF 42.00	Upwards to the next 2 digits (0.01 points)	0%	20%	10%	100%	SARON.S	0%	8%	+4.50%	Open End	10	No
CH1587187936	10,000,000	10,000,000	CHF 0.58	Call	CHF 40.0000	Upwards to the next 4 digits (0.0001 points)	CHF 44.00	Upwards to the next 2 digits (0.01 points)	0%	20%	10%	100%	SARON.S	0%	8%	+4.50%	Open End	10	No
CH1587187944	10,000,000	10,000,000	CHF 0.75	Put	CHF 53.3333	Downwards to the next 4 digits (0.0001 points)	CHF 48.00	Downwards to the next 2 digits (0.01 points)	0%	20%	10%	100%	SARON.S	0%	8%	-4.50%	Open End	10	No
CH1587187951	10,000,000	10,000,000	CHF 0.98	Put	CHF 55.5556	Downwards to the next 4 digits (0.0001 points)	CHF 50.00	Downwards to the next 2 digits (0.01 points)	0%	20%	10%	100%	SARON.S	0%	8%	-4.50%	Open End	10	No
CH1587187969	10,000,000	10,000,000	CHF 0.40	Call	CHF 45.7143	Upwards to the next 4 digits (0.0001 points)	CHF 48.00	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	SARON.S	0%	8%	+4.50%	Open End	10	No
CH1587187977	10,000,000	10,000,000	CHF 0.50	Put	CHF 54.7368	Downwards to the next 4 digits (0.0001 points)	CHF 52.00	Downwards to the next 2 digits (0.01 points)	0%	20%	5%	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 on the Commencement Date	Redemption Date	Parity	SPECIFIED SECURITIES PURSUANT TO SECTION 871(m)
CH1587187985	10,000,000	10,000,000	CHF 1	Put	EUR 55.5556	Downwards to the next 4 digits (0.0001 points)	EUR 50.00	Downwards to the next 2 digits (0.01 points)	0%	20%	10%	100%	EURIBOR1MD=	0%	8%	-4.50%	Open End	10	No
CH1587187993	10,000,000	10,000,000	CHF 1.18	Put	EUR 72.1649	Downwards to the next 4 digits (0.0001 points)	EUR 70.00	Downwards to the next 2 digits (0.01 points)	0%	20%	3%	100%	EURIBOR1MD=	0%	8%	-4.50%	Open End	10	No
CH1587188009	10,000,000	10,000,000	CHF 1.70	Call	EUR 95.2381	Upwards to the next 4 digits (0.0001 points)	EUR 100.00	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	EURIBOR1MD=	0%	8%	+4.50%	Open End	10	No
CH1587188017	10,000,000	10,000,000	CHF 1.21	Put	EUR 126.3158	Downwards to the next 4 digits (0.0001 points)	EUR 120.00	Downwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	EURIBOR1MD=	0%	8%	-4.50%	Open End	10	No
CH1587188025	10,000,000	10,000,000	CHF 0.73	Call	USD 55.8140	Upwards to the next 4 digits (0.0001 points)	USD 60.00	Upwards to the next 2 digits (0.01 points)	0%	20%	7.50%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	Yes
CH1587188033	10,000,000	10,000,000	CHF 3.64	Call	USD 36.1905	Upwards to the next 4 digits (0.0001 points)	USD 38.00	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	USDSOFR=	0%	8%	+4.50%	Open End	1	No
CH1587188041	10,000,000	10,000,000	CHF 4.58	Put	USD 46.3158	Downwards to the next 4 digits (0.0001 points)	USD 44.00	Downwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	USDSOFR=	0%	8%	-4.50%	Open End	1	No
CH1587188058	10,000,000	10,000,000	CHF 1.99	Call	CHF 952.3810	Upwards to the next 4 digits	CHF 1,000.00	Upwards to the next 2 digits (0.01	0%	20%	5%	100%	SARON.S	0%	8%	+4.50%	Open End	100	No

Series Number / ISIN Code	Number of Securities issued	Number of Securities	Issue Price per Security	Call / Put	Exercise Price	Capitalised Exercise Price Rounding Rule	Security Threshold on the Commencement Date	Security Threshold Rounding Rule	Minimum Security Percentage	Maximum Security Percentage	Security Percentage on the Commencement Date	Dividend Percentage	Interbank Rate 1 Screen Page	Minimum Financing Rate Percentage	Maximum Financing Rate Percentage	Financing Rate Percentage on the Commencement Date	Redemption Date	Parity	SPECIFIED SECURITIES PURSUANT TO SECTION 871(m)
						(0.0001 points)		points)											
CH1587188066	10,000,000	10,000,000	CHF 1.13	Put	EUR 62.5000	Downwards to the next 4 digits (0.0001 points)	EUR 60.00	Downwards to the next 2 digits (0.01 points)	0%	20%	4%	100%	EURIBOR1MD=	0%	8%	-4.50%	Open End	10	No
CH1587188074	10,000,000	10,000,000	CHF 0.55	Put	EUR 54.1667	Downwards to the next 4 digits (0.0001 points)	EUR 52.00	Downwards to the next 2 digits (0.01 points)	0%	20%	4%	100%	EURIBOR1MD=	0%	8%	-4.50%	Open End	10	No
CH1587188082	10,000,000	10,000,000	CHF 1.17	Call	EUR 66.6667	Upwards to the next 4 digits (0.0001 points)	EUR 70.00	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	EURIBOR1MD=	0%	8%	+4.50%	Open End	10	No
CH1587188090	10,000,000	10,000,000	CHF 1.46	Put	EUR 94.7368	Downwards to the next 4 digits (0.0001 points)	EUR 90.00	Downwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	EURIBOR1MD=	0%	8%	-4.50%	Open End	10	No
CH1587188108	10,000,000	10,000,000	CHF 4.64	Put	USD 568.4211	Downwards to the next 4 digits (0.0001 points)	USD 540.00	Downwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	USDSOFR=	0%	8%	-4.50%	Open End	10	No
CH1587188116	10,000,000	10,000,000	CHF 0.92	Call	USD 81.8182	Upwards to the next 4 digits (0.0001 points)	USD 90.00	Upwards to the next 2 digits (0.01 points)	0%	20%	10%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	No
CH1587188124	10,000,000	10,000,000	CHF 1.46	Put	USD 111.1111	Downwards to the next 4 digits (0.0001 points)	USD 100.00	Downwards to the next 2 digits (0.01 points)	0%	20%	10%	100%	USDSOFR=	0%	8%	-4.50%	Open End	10	No

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CH1587188132	10,000,000	10,000,000	CHF 1.60	Call	USD 127.2727	Upwards to the next 4 digits (0.0001 points)	USD 140.00	Upwards to the next 2 digits (0.01 points)	0%	20%	10%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	Yes
CH1587188140	10,000,000	10,000,000	CHF 0.25	Call	USD 181.8182	Upwards to the next 4 digits (0.0001 points)	USD 200.00	Upwards to the next 2 digits (0.01 points)	0%	20%	10%	100%	USDSOFR=	0%	8%	+4.50%	Open End	100	Yes
CH1587188157	10,000,000	10,000,000	CHF 0.26	Put	USD 244.4444	Downwards to the next 4 digits (0.0001 points)	USD 220.00	Downwards to the next 2 digits (0.01 points)	0%	20%	10%	100%	USDSOFR=	0%	8%	-4.50%	Open End	100	No
CH1587188165	10,000,000	10,000,000	CHF 0.23	Call	CHF 281.5534	Upwards to the next 4 digits (0.0001 points)	CHF 290.00	Upwards to the next 2 digits (0.01 points)	0%	20%	3%	100%	SARON.S	0%	8%	+4.50%	Open End	100	No
CH1587188173	10,000,000	10,000,000	CHF 0.26	Put	CHF 329.8969	Downwards to the next 4 digits (0.0001 points)	CHF 320.00	Downwards to the next 2 digits (0.01 points)	0%	20%	3%	100%	SARON.S	0%	8%	-4.50%	Open End	100	No
CH1587188181	10,000,000	10,000,000	CHF 1.39	Call	USD 81.8182	Upwards to the next 4 digits (0.0001 points)	USD 90.00	Upwards to the next 2 digits (0.01 points)	0%	20%	10%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	No
CH1587188199	10,000,000	10,000,000	CHF 1.02	Call	USD 86.3636	Upwards to the next 4 digits (0.0001 points)	USD 95.00	Upwards to the next 2 digits (0.01 points)	0%	20%	10%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	No
CH1587188207	10,000,000	10,000,000	CHF 1.86	Put	EUR 126.3158	Downwards to the next 4 digits	EUR 120.00	Downwards to the next 2 digits (0.01	0%	20%	5%	100%	EURIBOR1MD=	0%	8%	-4.50%	Open End	10	No

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						(0.0001 points)		points)											
CH1587188215	10,000,000	10,000,000	CHF 4.97	Call	USD 21.6667	Upwards to the next 4 digits (0.0001 points)	USD 26.00	Upwards to the next 2 digits (0.01 points)	0%	20%	20%	100%	USDSOFR=	0%	8%	+4.50%	Open End	1	No
CH1587188223	10,000,000	10,000,000	CHF 7.68	Call	USD 761.9048	Upwards to the next 4 digits (0.0001 points)	USD 800.00	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	Yes
CH1587188231	10,000,000	10,000,000	CHF 7.39	Put	USD 947.3684	Downwards to the next 4 digits (0.0001 points)	USD 900.00	Downwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	USDSOFR=	0%	8%	-4.50%	Open End	10	No
CH1587188249	10,000,000	10,000,000	CHF 1.19	Call	USD 180.9524	Upwards to the next 4 digits (0.0001 points)	USD 190.00	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	Yes
CH1587188256	10,000,000	10,000,000	CHF 3.77	Put	USD 242.1053	Downwards to the next 4 digits (0.0001 points)	USD 230.00	Downwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	USDSOFR=	0%	8%	-4.50%	Open End	10	No
CH1587188264	10,000,000	10,000,000	CHF 1.95	Call	USD 114.2857	Upwards to the next 4 digits (0.0001 points)	USD 120.00	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	Yes
CH1587188272	10,000,000	10,000,000	CHF 2.45	Put	USD 168.4211	Downwards to the next 4 digits (0.0001 points)	USD 160.00	Downwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	USDSOFR=	0%	8%	-4.50%	Open End	10	No

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CH1587188280	10,000,000	10,000,000	CHF 1.38	Call	CHF 9.0909	Upwards to the next 4 digits (0.0001 points)	CHF 10.00	Upwards to the next 2 digits (0.01 points)	0%	20%	10%	100%	SARON.S	0%	8%	+4.50%	Open End	1	No
CH1587188298	10,000,000	10,000,000	CHF 1.75	Put	CHF 12.2222	Downwards to the next 4 digits (0.0001 points)	CHF 11.00	Downwards to the next 2 digits (0.01 points)	0%	20%	10%	100%	SARON.S	0%	8%	-4.50%	Open End	1	No
CH1587188306	10,000,000	10,000,000	CHF 6.10	Call	USD 236.3636	Upwards to the next 4 digits (0.0001 points)	USD 260.00	Upwards to the next 2 digits (0.01 points)	0%	20%	10%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	Yes
CH1587188314	10,000,000	10,000,000	CHF 4.62	Call	USD 254.5455	Upwards to the next 4 digits (0.0001 points)	USD 280.00	Upwards to the next 2 digits (0.01 points)	0%	20%	10%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	Yes
CH1587188322	10,000,000	10,000,000	CHF 3.15	Call	USD 272.7273	Upwards to the next 4 digits (0.0001 points)	USD 300.00	Upwards to the next 2 digits (0.01 points)	0%	20%	10%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	Yes
CH1587188330	10,000,000	10,000,000	CHF 0.87	Call	USD 76.1905	Upwards to the next 4 digits (0.0001 points)	USD 80.00	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	Yes
CH1587188348	10,000,000	10,000,000	CHF 1.07	Put	USD 100.0000	Downwards to the next 4 digits (0.0001 points)	USD 95.00	Downwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	USDSOFR=	0%	8%	-4.50%	Open End	10	No
CH1587188355	10,000,000	10,000,000	CHF 1.49	Put	USD 105.2632	Downwards to the next 4 digits	USD 100.00	Downwards to the next 2 digits (0.01	0%	20%	5%	100%	USDSOFR=	0%	8%	-4.50%	Open End	10	No

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						(0.0001 points)		points)											
CH1587188363	10,000,000	10,000,000	CHF 5.85	Call	EUR 33.6538	Upwards to the next 4 digits (0.0001 points)	EUR 35.00	Upwards to the next 2 digits (0.01 points)	0%	20%	4%	100%	EURIBOR1MD=	0%	8%	+4.50%	Open End	1	No
CH1587188371	10,000,000	10,000,000	CHF 6.53	Put	EUR 46.8750	Downwards to the next 4 digits (0.0001 points)	EUR 45.00	Downwards to the next 2 digits (0.01 points)	0%	20%	4%	100%	EURIBOR1MD=	0%	8%	-4.50%	Open End	1	No
CH1587188389	10,000,000	10,000,000	CHF 1.07	Call	EUR 57.1429	Upwards to the next 4 digits (0.0001 points)	EUR 60.00	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	EURIBOR1MD=	0%	8%	+4.50%	Open End	10	No
CH1587188397	10,000,000	10,000,000	CHF 0.62	Call	EUR 61.9048	Upwards to the next 4 digits (0.0001 points)	EUR 65.00	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	EURIBOR1MD=	0%	8%	+4.50%	Open End	10	No
CH1587188405	10,000,000	10,000,000	CHF 1.47	Put	EUR 84.2105	Downwards to the next 4 digits (0.0001 points)	EUR 80.00	Downwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	EURIBOR1MD=	0%	8%	-4.50%	Open End	10	No
CH1587188413	10,000,000	10,000,000	CHF 3.23	Call	USD 181.8182	Upwards to the next 4 digits (0.0001 points)	USD 200.00	Upwards to the next 2 digits (0.01 points)	0%	20%	10%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	Yes
CH1587188421	10,000,000	10,000,000	CHF 2.49	Call	USD 190.9091	Upwards to the next 4 digits (0.0001 points)	USD 210.00	Upwards to the next 2 digits (0.01 points)	0%	20%	10%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	Yes

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CH1587188439	10,000,000	10,000,000	CHF 3.67	Put	USD 266.6667	Downwards to the next 4 digits (0.0001 points)	USD 240.00	Downwards to the next 2 digits (0.01 points)	0%	20%	10%	100%	USDSOFR=	0%	8%	-4.50%	Open End	10	No
CH1587188447	10,000,000	10,000,000	CHF 0.27	Call	USD 17.3913	Upwards to the next 4 digits (0.0001 points)	USD 20.00	Upwards to the next 2 digits (0.01 points)	0%	20%	15%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	Yes
CH1587188454	10,000,000	10,000,000	CHF 0.51	Call	CHF 58.2524	Upwards to the next 4 digits (0.0001 points)	CHF 60.00	Upwards to the next 2 digits (0.01 points)	0%	20%	3%	100%	SARON.S	0%	8%	+4.50%	Open End	20	No
CH1587188462	10,000,000	10,000,000	CHF 0.70	Put	CHF 82.4742	Downwards to the next 4 digits (0.0001 points)	CHF 80.00	Downwards to the next 2 digits (0.01 points)	0%	20%	3%	100%	SARON.S	0%	8%	-4.50%	Open End	20	No
CH1587188470	10,000,000	10,000,000	CHF 0.96	Call	EUR 57.1429	Upwards to the next 4 digits (0.0001 points)	EUR 60.00	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	EURIBOR1MD=	0%	8%	+4.50%	Open End	10	No
CH1587188488	10,000,000	10,000,000	CHF 0.59	Put	EUR 73.6842	Downwards to the next 4 digits (0.0001 points)	EUR 70.00	Downwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	EURIBOR1MD=	0%	8%	-4.50%	Open End	10	No
CH1587188496	10,000,000	10,000,000	CHF 3.91	Call	EUR 279.0698	Upwards to the next 4 digits (0.0001 points)	EUR 300.00	Upwards to the next 2 digits (0.01 points)	0%	20%	7.50%	100%	EURIBOR1MD=	0%	8%	+4.50%	Open End	10	No
CH1587188504	10,000,000	10,000,000	CHF 5.39	Put	EUR 378.3784	Downwards to the next 4 digits	EUR 350.00	Downwards to the next 2 digits (0.01	0%	20%	7.50%	100%	EURIBOR1MD=	0%	8%	-4.50%	Open End	10	No

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						(0.0001 points)		points)											
CH1587188512	10,000,000	10,000,000	CHF 1.42	Call	USD 72.7273	Upwards to the next 4 digits (0.0001 points)	USD 80.00	Upwards to the next 2 digits (0.01 points)	0%	20%	10%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	Yes
CH1587188520	10,000,000	10,000,000	CHF 1.70	Put	USD 111.1111	Downwards to the next 4 digits (0.0001 points)	USD 100.00	Downwards to the next 2 digits (0.01 points)	0%	20%	10%	100%	USDSOFR=	0%	8%	-4.50%	Open End	10	No
CH1587188538	10,000,000	10,000,000	CHF 2.67	Put	EUR 36.4583	Downwards to the next 4 digits (0.0001 points)	EUR 35.00	Downwards to the next 2 digits (0.01 points)	0%	20%	4%	100%	EURIBOR1MD=	0%	8%	-4.50%	Open End	1	No
CH1587188546	10,000,000	10,000,000	CHF 7.55	Put	EUR 41.6667	Downwards to the next 4 digits (0.0001 points)	EUR 40.00	Downwards to the next 2 digits (0.01 points)	0%	20%	4%	100%	EURIBOR1MD=	0%	8%	-4.50%	Open End	1	No
CH1587188553	10,000,000	10,000,000	CHF 3.19	Call	EUR 238.0952	Upwards to the next 4 digits (0.0001 points)	EUR 250.00	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	EURIBOR1MD=	0%	8%	+4.50%	Open End	10	No
CH1587188561	10,000,000	10,000,000	CHF 0.63	Call	EUR 48.5437	Upwards to the next 4 digits (0.0001 points)	EUR 50.00	Upwards to the next 2 digits (0.01 points)	0%	20%	3%	100%	EURIBOR1MD=	0%	8%	+4.50%	Open End	10	No
CH1587188579	10,000,000	10,000,000	CHF 0.61	Put	EUR 61.8557	Downwards to the next 4 digits (0.0001 points)	EUR 60.00	Downwards to the next 2 digits (0.01 points)	0%	20%	3%	100%	EURIBOR1MD=	0%	8%	-4.50%	Open End	10	No

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CH1587188587	10,000,000	10,000,000	CHF 2.74	Put	EUR 31.2500	Downwards to the next 4 digits (0.0001 points)	EUR 30.00	Downwards to the next 2 digits (0.01 points)	0%	20%	4%	100%	EURIBOR1MD=	0%	8%	-4.50%	Open End	1	No
CH1587188595	10,000,000	10,000,000	CHF 2.24	Put	EUR 20.8333	Downwards to the next 4 digits (0.0001 points)	EUR 20.00	Downwards to the next 2 digits (0.01 points)	0%	20%	4%	100%	EURIBOR1MD=	0%	8%	-4.50%	Open End	1	No
CH1587188603	10,000,000	10,000,000	CHF 3.94	Call	EUR 19.4175	Upwards to the next 4 digits (0.0001 points)	EUR 20.00	Upwards to the next 2 digits (0.01 points)	0%	20%	3%	100%	EURIBOR1MD=	0%	8%	+4.50%	Open End	1	No
CH1587188611	10,000,000	10,000,000	CHF 1.13	Call	USD 88.3721	Upwards to the next 4 digits (0.0001 points)	USD 95.00	Upwards to the next 2 digits (0.01 points)	0%	20%	7.50%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	Yes
CH1587188629	10,000,000	10,000,000	CHF 1.35	Put	USD 118.9189	Downwards to the next 4 digits (0.0001 points)	USD 110.00	Downwards to the next 2 digits (0.01 points)	0%	20%	7.50%	100%	USDSOFR=	0%	8%	-4.50%	Open End	10	No
CH1587188637	10,000,000	10,000,000	CHF 0.50	Call	USD 1,165.0485	Upwards to the next 4 digits (0.0001 points)	USD 1,200.00	Upwards to the next 2 digits (0.01 points)	0%	20%	3%	100%	USDSOFR=	0%	8%	+4.50%	Open End	100	Yes
CH1587188645	10,000,000	10,000,000	CHF 0.89	Call	EUR 8.7379	Upwards to the next 4 digits (0.0001 points)	EUR 9.00	Upwards to the next 2 digits (0.01 points)	0%	20%	3%	100%	EURIBOR1MD=	0%	8%	+4.50%	Open End	1	No
CH1587188652	10,000,000	10,000,000	CHF 1.55	Put	EUR 11.3402	Downwards to the next 4 digits	EUR 11.00	Downwards to the next 2 digits (0.01	0%	20%	3%	100%	EURIBOR1MD=	0%	8%	-4.50%	Open End	1	No

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						(0.0001 points)		points)											
CH1587188660	10,000,000	10,000,000	CHF 0.21	Call	EUR 23.8095	Upwards to the next 4 digits (0.0001 points)	EUR 25.00	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	EURIBOR1MD=	0%	8%	+4.50%	Open End	10	No
CH1587188678	10,000,000	10,000,000	CHF 0.51	Put	EUR 31.5789	Downwards to the next 4 digits (0.0001 points)	EUR 30.00	Downwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	EURIBOR1MD=	0%	8%	-4.50%	Open End	10	No
CH1587188686	10,000,000	10,000,000	CHF 2.81	Call	EUR 134.6154	Upwards to the next 4 digits (0.0001 points)	EUR 140.00	Upwards to the next 2 digits (0.01 points)	0%	20%	4%	100%	EURIBOR1MD=	0%	8%	+4.50%	Open End	10	No
CH1587188694	10,000,000	10,000,000	CHF 2.14	Put	EUR 187.5000	Downwards to the next 4 digits (0.0001 points)	EUR 180.00	Downwards to the next 2 digits (0.01 points)	0%	20%	4%	100%	EURIBOR1MD=	0%	8%	-4.50%	Open End	10	No
CH1587188702	10,000,000	10,000,000	CHF 4.01	Put	USD 277.7778	Downwards to the next 4 digits (0.0001 points)	USD 250.00	Downwards to the next 2 digits (0.01 points)	0%	20%	10%	100%	USDSOFR=	0%	8%	-6%	Open End	10	No
CH1587188710	10,000,000	10,000,000	CHF 3.61	Call	CHF 196.2617	Upwards to the next 4 digits (0.0001 points)	CHF 210.00	Upwards to the next 2 digits (0.01 points)	0%	20%	7%	100%	SARON.S	0%	8%	+4.50%	Open End	10	No
CH1587188728	10,000,000	10,000,000	CHF 3.76	Put	USD 412.3711	Downwards to the next 4 digits (0.0001 points)	USD 400.00	Downwards to the next 2 digits (0.01 points)	0%	20%	3%	100%	USDSOFR=	0%	8%	-4.50%	Open End	10	No

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CH1587188736	10,000,000	10,000,000	CHF 1.14	Call	USD 72.7273	Upwards to the next 4 digits (0.0001 points)	USD 80.00	Upwards to the next 2 digits (0.01 points)	0%	20%	10%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	Yes
CH1587188744	10,000,000	10,000,000	CHF 1.23	Call	USD 120.9302	Upwards to the next 4 digits (0.0001 points)	USD 130.00	Upwards to the next 2 digits (0.01 points)	0%	20%	7.50%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	Yes
CH1587188751	10,000,000	10,000,000	CHF 3.26	Put	CHF 3,578.9474	Downwards to the next 4 digits (0.0001 points)	CHF 3,400.00	Downwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	SARON.S	0%	8%	-4.50%	Open End	100	No
CH1587188769	10,000,000	10,000,000	CHF 7.23	Call	USD 952.3810	Upwards to the next 4 digits (0.0001 points)	USD 1,000.00	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	Yes
CH1587188777	10,000,000	10,000,000	CHF 9.46	Put	USD 1,157.8947	Downwards to the next 4 digits (0.0001 points)	USD 1,100.00	Downwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	USDSOFR=	0%	8%	-4.50%	Open End	10	No
CH1587188785	10,000,000	10,000,000	CHF 2.81	Call	EUR 133.3333	Upwards to the next 4 digits (0.0001 points)	EUR 140.00	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	EURIBOR1MD=	0%	8%	+4.50%	Open End	10	No
CH1587188793	10,000,000	10,000,000	CHF 2.45	Put	EUR 189.4737	Downwards to the next 4 digits (0.0001 points)	EUR 180.00	Downwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	EURIBOR1MD=	0%	8%	-4.50%	Open End	10	No
CH1587188801	10,000,000	10,000,000	CHF 0.79	Call	EUR 85.7143	Upwards to the next 4 digits	EUR 90.00	Upwards to the next 2 digits (0.01	0%	20%	5%	100%	EURIBOR1MD=	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 on the Commencement Date	Redemption Date	Parity	SPECIFIED SECURITIES PURSUANT TO SECTION 871(m)
						(0.0001 points)		points)											
CH1587188819	10,000,000	10,000,000	CHF 2.58	Call	EUR 1,333.3333	Upwards to the next 4 digits (0.0001 points)	EUR 1,400.00	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	EURIBOR1MD=	0%	8%	+4.50%	Open End	100	No
CH1587188827	10,000,000	10,000,000	CHF 1.69	Put	EUR 1,789.4737	Downwards to the next 4 digits (0.0001 points)	EUR 1,700.00	Downwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	EURIBOR1MD=	0%	8%	-4.50%	Open End	100	No
CH1587188835	10,000,000	10,000,000	CHF 2.68	Put	EUR 1,894.7368	Downwards to the next 4 digits (0.0001 points)	EUR 1,800.00	Downwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	EURIBOR1MD=	0%	8%	-4.50%	Open End	100	No
CH1587188843	10,000,000	10,000,000	CHF 2.21	Call	USD 209.5238	Upwards to the next 4 digits (0.0001 points)	USD 220.00	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	Yes
CH1587188850	10,000,000	10,000,000	CHF 1.44	Call	USD 219.0476	Upwards to the next 4 digits (0.0001 points)	USD 230.00	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	Yes
CH1587188868	10,000,000	10,000,000	CHF 2.14	Put	USD 263.1579	Downwards to the next 4 digits (0.0001 points)	USD 250.00	Downwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	USDSOFR=	0%	8%	-4.50%	Open End	10	No
CH1587188876	10,000,000	10,000,000	CHF 4.71	Put	USD 294.7368	Downwards to the next 4 digits (0.0001 points)	USD 280.00	Downwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	USDSOFR=	0%	8%	-4.50%	Open End	10	No

Series Number / ISIN Code	Number of Securities issued	Number of Securities	Issue Price per Security	Call / Put	Exercise Price	Capitalised Exercise Price Rounding Rule	Security Threshold on the Commencement Date	Security Threshold Rounding Rule	Minimum Security Percentage	Maximum Security Percentage	Security Percentage on the Commencement Date	Dividend Percentage	Interbank Rate 1 Screen Page	Minimum Financing Rate Percentage	Maximum Financing Rate Percentage	Financing Rate Percentage on the Commencement Date	Redemption Date	Parity	SPECIFIED SECURITIES PURSUANT TO SECTION 871(m)
CH1587188884	10,000,000	10,000,000	CHF 1.39	Call	EUR 48.0769	Upwards to the next 4 digits (0.0001 points)	EUR 50.00	Upwards to the next 2 digits (0.01 points)	0%	20%	4%	100%	EURIBOR1MD=	0%	8%	+4.50%	Open End	10	No
CH1587188892	10,000,000	10,000,000	CHF 0.45	Put	EUR 67.7083	Downwards to the next 4 digits (0.0001 points)	EUR 65.00	Downwards to the next 2 digits (0.01 points)	0%	20%	4%	100%	EURIBOR1MD=	0%	8%	-4.50%	Open End	10	No
CH1587188900	10,000,000	10,000,000	CHF 0.94	Put	EUR 72.9167	Downwards to the next 4 digits (0.0001 points)	EUR 70.00	Downwards to the next 2 digits (0.01 points)	0%	20%	4%	100%	EURIBOR1MD=	0%	8%	-4.50%	Open End	10	No

Series Number / ISIN Code	Valoren Code	Type of Share	Share Company / Share	Share Currency	ISIN of Share	Reuters Code of Share	Share Company Website	Exchange	Exchange Website	Business Day Centre	Settlement Currency
CH1587187613	158718761	Ordinary	3M Company	USD	US88579Y1010	MMM.N	www.3m.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF
CH1587187621	158718762	Ordinary	3M Company	USD	US88579Y1010	MMM.N	www.3m.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF
CH1587187639	158718763	Ordinary	ASM International NV	EUR	NL0000334118	ASMI.AS	www.asminternational.org	Euronext Amsterdam	www.euronext.com	Zurich	CHF
CH1587187647	158718764	Ordinary	ASM International NV	EUR	NL0000334118	ASMI.AS	www.asminternational.org	Euronext Amsterdam	www.euronext.com	Zurich	CHF
CH1587187654	158718765	Registered	Adecco Group AG	CHF	CH0012138605	ADEN.S	www.adecco.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1587187662	158718766	Registered	Adecco Group AG	CHF	CH0012138605	ADEN.S	www.adecco.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1587187670	15871876	Ordinary	adidas AG	EUR	DE000A1EW	ADSGn.DE	www.adidas-group.com	Deutsche Börse AG	www.deutsche-	Zurich	CHF

Series Number / ISIN Code	Valoren Code	Type of Share	Share Company / Share	Share Currency	ISIN of Share	Reuters Code of Share	Share Company Website	Exchange	Exchange Website	Business Day Centre	Settlement Currency
	7				WW0				boerse.com		
CH1587187688	158718768	Ordinary	Adyen NV	EUR	NL0012969182	ADYEN.AS	www.adyen.com	Euronext Amsterdam	www.euronext.com	Zurich	CHF
CH1587187696	158718769	Ordinary	Air France - KLM SA	EUR	FR001400J770	AIRF.PA	www.airfrance.fr	Euronext Paris	www.euronext.com	Zurich	CHF
CH1587187704	158718770	Ordinary	Air Liquide SA	EUR	FR0000120073	AIRP.PA	www.airliquide.com	Euronext Paris	www.euronext.com	Zurich	CHF
CH1587187712	158718771	Ordinary	Air Liquide SA	EUR	FR0000120073	AIRP.PA	www.airliquide.com	Euronext Paris	www.euronext.com	Zurich	CHF
CH1587187720	158718772	Ordinary	Air Liquide SA	EUR	FR0000120073	AIRP.PA	www.airliquide.com	Euronext Paris	www.euronext.com	Zurich	CHF
CH1587187738	158718773	Class A	Airbnb Inc	USD	US0090661010	ABNB.OQ	www.airbnb.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1587187746	158718774	Ordinary	Airbus SE	EUR	NL0000235190	AIR.PA	www.airbus-group.com	Euronext Paris	www.euronext.com	Zurich	CHF
CH1587187753	158718775	Ordinary	Airbus SE	EUR	NL0000235190	AIR.PA	www.airbus-group.com	Euronext Paris	www.euronext.com	Zurich	CHF
CH1587187761	158718776	Registered	Allianz SE	EUR	DE0008404005	ALVG.DE	www.allianz.com	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1587187779	158718777	Registered	Allianz SE	EUR	DE0008404005	ALVG.DE	www.allianz.com	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1587187787	158718778	Ordinary	Amazon.com Inc	USD	US0231351067	AMZN.OQ	www.amazon.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1587187795	158718779	Ordinary	American Express Co	USD	US0258161092	AXP.N	www.americanexpress.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF
CH1587187803	158718780	Ordinary	American Express Co	USD	US0258161092	AXP.N	www.americanexpress.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF
CH1587187811	158718781	Ordinary	Amgen Inc	USD	US0311621009	AMGN.OQ	www.amgen.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1587187829	158718782	Ordinary	Apple Inc	USD	US0378331005	AAPL.OQ	www.apple.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1587187837	158718783	Ordinary	Applied Materials Inc	USD	US0382221051	AMAT.OQ	www.appliedmaterials.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1587187845	158718784	Ordinary	Applied Materials Inc	USD	US0382221051	AMAT.OQ	www.appliedmaterials.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1587187852	15871878	Ordinary	Arista Networks	USD	US040413205	ANET.N	www.arista.com	New York Stock	www.nyse.com	Zurich	CHF

Series Number / ISIN Code	Valoren Code	Type of Share	Share Company / Share	Share Currency	ISIN of Share	Reuters Code of Share	Share Company Website	Exchange	Exchange Website	Business Day Centre	Settlement Currency
	5		Inc		4			Exchange (NYSE)			
CH1587187860	158718786	Ordinary	Arista Networks Inc	USD	US0404132054	ANET.N	www.arista.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF
CH1587187878	158718787	Ordinary	Arista Networks Inc	USD	US0404132054	ANET.N	www.arista.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF
CH1587187886	158718788	ADR	Arm Holdings plc	USD	US0420682058	ARM.OQ	www.arm.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1587187894	158718789	ADR	Arm Holdings plc	USD	US0420682058	ARM.OQ	www.arm.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1587187902	158718790	ADR	Arm Holdings plc	USD	US0420682058	ARM.OQ	www.arm.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1587187910	158718791	Registered	Aryzta AG	CHF	CH1425684714	ARYN.S	www.aryzta.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1587187928	158718792	Registered	Aryzta AG	CHF	CH1425684714	ARYN.S	www.aryzta.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1587187936	158718793	Registered	Aryzta AG	CHF	CH1425684714	ARYN.S	www.aryzta.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1587187944	158718794	Registered	Aryzta AG	CHF	CH1425684714	ARYN.S	www.aryzta.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1587187951	158718795	Registered	Aryzta AG	CHF	CH1425684714	ARYN.S	www.aryzta.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1587187969	158718796	Registered	Avolta AG	CHF	CH0023405456	AVOL.S	www.avoltaworld.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1587187977	158718797	Registered	Avolta AG	CHF	CH0023405456	AVOL.S	www.avoltaworld.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1587187985	158718798	Ordinary	AXA SA	EUR	FR0000120628	AXAF.PA	www.axa.com	Euronext Paris	www.euronext.com	Zurich	CHF
CH1587187993	158718799	Ordinary	Bayerische Motoren Werke AG	EUR	DE0005190003	BMWG.DE	www.bmwgroup.com	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1587188009	158718800	Ordinary	BNP Paribas SA	EUR	FR0000131104	BNPP.PA	www.bnpparibas.com	Euronext Paris	www.euronext.com	Zurich	CHF
CH1587188017	158718801	Ordinary	BNP Paribas SA	EUR	FR0000131104	BNPP.PA	www.bnpparibas.com	Euronext Paris	www.euronext.com	Zurich	CHF
CH1587188025	158718802	Ordinary	Bank of America Corp	USD	US0605051046	BAC.N	www.bankofamerica.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF

Series Number / ISIN Code	Valoren Code	Type of Share	Share Company / Share	Share Currency	ISIN of Share	Reuters Code of Share	Share Company Website	Exchange	Exchange Website	Business Day Centre	Settlement Currency
CH1587188033	158718803	Ordinary	Barrick Mining Corp	USD	CA06849F1080	B.N	www.barrick.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF
CH1587188041	158718804	Ordinary	Barrick Mining Corp	USD	CA06849F1080	B.N	www.barrick.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF
CH1587188058	158718805	Registered	Barry Callebaut AG	CHF	CH0009002962	BARN.S	www.barry-callebaut.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1587188066	158718806	Ordinary	BASF SE	EUR	DE000BASF111	BASFn.DE	www.basf.com	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1587188074	158718807	Registered	Bayer AG	EUR	DE000BAY0017	BAYGn.DE	www.bayer.de	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1587188082	158718808	Bearer	Beiersdorf AG	EUR	DE0005200000	BEIG.DE	www.beiersdorf.de	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1587188090	158718809	Bearer	Beiersdorf AG	EUR	DE0005200000	BEIG.DE	www.beiersdorf.de	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1587188108	158718810	Class B	Berkshire Hathaway Inc B	USD	US0846707026	BRKb.N	www.berkshirehathaway.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF
CH1587188116	158718811	ADR	BioNTech SE	USD	US09075V1026	BNTX.OQ	www.biontech.de	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1587188124	158718812	ADR	BioNTech SE	USD	US09075V1026	BNTX.OQ	www.biontech.de	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1587188132	158718813	Ordinary	Blackstone Inc	USD	US09260D1072	BX.N	www.blackstone.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF
CH1587188140	158718814	Ordinary	Booking Holdings Inc	USD	US09857L1089	BKNG.OQ	www.bookingholdings.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1587188157	158718815	Ordinary	Booking Holdings Inc	USD	US09857L1089	BKNG.OQ	www.bookingholdings.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1587188165	158718816	Registered	Bucher Industries AG	CHF	CH0002432174	BUCN.S	www.bucherindustries.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1587188173	158718817	Registered	Bucher Industries AG	CHF	CH0002432174	BUCN.S	www.bucherindustries.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1587188181	158718818	Ordinary	Cameco Corp	USD	CA13321L1085	CCJ.N	www.cameco.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF
CH1587188199	158718819	Ordinary	Cameco Corp	USD	CA13321L1085	CCJ.N	www.cameco.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF
CH1587188207	158718820	Ordinary	Capgemini SE	EUR	FR0000125338	CAPP.PA	www.capgemini.com	Euronext Paris	www.euronext.com	Zurich	CHF

Series Number / ISIN Code	Valoren Code	Type of Share	Share Company / Share	Share Currency	ISIN of Share	Reuters Code of Share	Share Company Website	Exchange	Exchange Website	Business Day Centre	Settlement Currency
CH1587188215	158718821	Ordinary	Carnival Corp Ltd	USD	BMG2004J1036	CCL.N	www.carnivalcorp.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF
CH1587188223	158718822	Ordinary	Caterpillar Inc	USD	US1491231015	CAT.N	www.caterpillar.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF
CH1587188231	158718823	Ordinary	Caterpillar Inc	USD	US1491231015	CAT.N	www.caterpillar.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF
CH1587188249	158718824	Ordinary	Chevron Corp	USD	US1667641005	CVX.N	www.chevron.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF
CH1587188256	158718825	Ordinary	Chevron Corp	USD	US1667641005	CVX.N	www.chevron.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF
CH1587188264	158718826	Ordinary	Citigroup Inc	USD	US1729674242	C.N	www.citigroup.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF
CH1587188272	158718827	Ordinary	Citigroup Inc	USD	US1729674242	C.N	www.citigroup.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF
CH1587188280	158718828	Registered	Clariant AG	CHF	CH0012142631	CLN.S	www.clariant.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1587188298	158718829	Registered	Clariant AG	CHF	CH0012142631	CLN.S	www.clariant.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1587188306	158718830	Class A	Cloudflare Inc	USD	US18915M1071	NET.N	www.cloudflare.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF
CH1587188314	158718831	Class A	Cloudflare Inc	USD	US18915M1071	NET.N	www.cloudflare.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF
CH1587188322	158718832	Class A	Cloudflare Inc	USD	US18915M1071	NET.N	www.cloudflare.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF
CH1587188330	158718833	Ordinary	Coca Cola Co	USD	US1912161007	KO.N	www.coca-colacompany.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF
CH1587188348	158718834	Ordinary	Coca Cola Co	USD	US1912161007	KO.N	www.coca-colacompany.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF
CH1587188355	158718835	Ordinary	Coca Cola Co	USD	US1912161007	KO.N	www.coca-colacompany.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF
CH1587188363	158718836	Ordinary	Commerzbank AG	EUR	DE000CBK1001	CBKG.DE	www.commerzbank.com	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1587188371	158718837	Ordinary	Commerzbank AG	EUR	DE000CBK1001	CBKG.DE	www.commerzbank.com	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1587188389	158718838	Ordinary	Continental AG	EUR	DE0005439004	CONG.DE	www.continental.de	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF

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CH1587188397	158718839	Ordinary	Continental AG	EUR	DE0005439004	CONG.DE	www.continental.de	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1587188405	158718840	Ordinary	Continental AG	EUR	DE0005439004	CONG.DE	www.continental.de	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1587188413	158718841	Class A	CrowdStrike Holdings Inc	USD	US22788C1053	CRWD.OQ	www.crowdstrike.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1587188421	158718842	Class A	CrowdStrike Holdings Inc	USD	US22788C1053	CRWD.OQ	www.crowdstrike.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1587188439	158718843	Class A	CrowdStrike Holdings Inc	USD	US22788C1053	CRWD.OQ	www.crowdstrike.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1587188447	158718844	Ordinary	D-Wave Quantum Inc	USD	US26740W1099	QBTS.OQ	www.dwavequantum.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1587188454	158718845	Ordinary	DKSH Holding AG	CHF	CH0126673539	DKSH.S	www.dksh.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1587188462	158718846	Ordinary	DKSH Holding AG	CHF	CH0126673539	DKSH.S	www.dksh.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1587188470	158718847	Ordinary	Danone SA	EUR	FR0000120644	DANO.PA	www.danone.com	Euronext Paris	www.euronext.com	Zurich	CHF
CH1587188488	158718848	Ordinary	Danone SA	EUR	FR0000120644	DANO.PA	www.danone.com	Euronext Paris	www.euronext.com	Zurich	CHF
CH1587188496	158718849	Ordinary	Dassault Aviation SA	EUR	FR0014004L86	AM.PA	www.dassault-aviation.com	Euronext Paris	www.euronext.com	Zurich	CHF
CH1587188504	158718850	Ordinary	Dassault Aviation SA	EUR	FR0014004L86	AM.PA	www.dassault-aviation.com	Euronext Paris	www.euronext.com	Zurich	CHF
CH1587188512	158718851	Ordinary	Delta Air Lines Inc	USD	US2473617023	DAL.N	www.delta.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF
CH1587188520	158718852	Ordinary	Delta Air Lines Inc	USD	US2473617023	DAL.N	www.delta.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF
CH1587188538	158718853	Registered	Deutsche Bank AG	EUR	DE0005140008	DBKGn.DE	www.db.com	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1587188546	158718854	Registered	Deutsche Bank AG	EUR	DE0005140008	DBKGn.DE	www.db.com	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1587188553	158718855	Ordinary	Deutsche Börse AG	EUR	DE0005810055	DB1Gn.DE	www.deutsche-boerse.de	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1587188561	158718856	Registered	Deutsche Post AG	EUR	DE0005552004	DHLn.DE	www.deutschepost.de	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF

Series Number / ISIN Code	Valoren Code	Type of Share	Share Company / Share	Share Currency	ISIN of Share	Reuters Code of Share	Share Company Website	Exchange	Exchange Website	Business Day Centre	Settlement Currency
CH1587188579	158718857	Registered	Deutsche Post AG	EUR	DE0005552004	DHLn.DE	www.deutschepost.de	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1587188587	158718858	Registered	Deutsche Telekom AG	EUR	DE0005557508	DTEGn.DE	www.telekom.com	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1587188595	158718859	Ordinary	E.ON SE	EUR	DE000ENAG999	EONGn.DE	www.eon.com	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1587188603	158718860	Ordinary	ENI SpA	EUR	IT0003132476	ENI.MI	www.eni.com	Borsa Italiana (MTA)	www.borsaitaliana.it	Zurich	CHF
CH1587188611	158718861	Ordinary	eBay Inc	USD	US2786421030	EBAY.OQ	www.ebay.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1587188629	158718862	Ordinary	eBay Inc	USD	US2786421030	EBAY.OQ	www.ebay.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1587188637	158718863	Ordinary	Eli Lilly and Co	USD	US5324571083	LLY.N	www.lilly.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF
CH1587188645	158718864	Ordinary	Enel SpA	EUR	IT0003128367	ENEI.MI	www.enel.it	Borsa Italiana (MTA)	www.borsaitaliana.it	Zurich	CHF
CH1587188652	158718865	Ordinary	Enel SpA	EUR	IT0003128367	ENEI.MI	www.enel.it	Borsa Italiana (MTA)	www.borsaitaliana.it	Zurich	CHF
CH1587188660	158718866	Ordinary	Engie SA	EUR	FR0010208488	ENGIE.PA	www.engie.com	Euronext Paris	www.euronext.com	Zurich	CHF
CH1587188678	158718867	Ordinary	Engie SA	EUR	FR0010208488	ENGIE.PA	www.engie.com	Euronext Paris	www.euronext.com	Zurich	CHF
CH1587188686	158718868	Ordinary	EssilorLuxottica SA	EUR	FR0000121667	ESLX.PA	www.essilorluxottica.com	Euronext Paris	www.euronext.com	Zurich	CHF
CH1587188694	158718869	Ordinary	EssilorLuxottica SA	EUR	FR0000121667	ESLX.PA	www.essilorluxottica.com	Euronext Paris	www.euronext.com	Zurich	CHF
CH1587188702	158718870	Ordinary	First Solar Inc	USD	US3364331070	FSLR.OQ	www.firstsolar.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1587188710	158718871	Registered	Flughafen Zurich AG	CHF	CH0319416936	FHZN.S	www.flughafen-zuerich.ch	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1587188728	158718872	Ordinary	General Aerospace Co	USD	US3696043013	GE.N	www.geaerospace.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF
CH1587188736	158718873	Ordinary	General Motors Co	USD	US37045V1008	GM.N	www.gm.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF
CH1587188744	158718874	Ordinary	Gilead Sciences Inc	USD	US3755581036	GILD.OQ	www.gilead.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF

Series Number / ISIN Code	Valoren Code	Type of Share	Share Company / Share	Share Currency	ISIN of Share	Reuters Code of Share	Share Company Website	Exchange	Exchange Website	Business Day Centre	Settlement Currency
CH1587188751	158718875	Registered	Givaudan SA	CHF	CH0010645932	GIVN.S	www.givaudan.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1587188769	158718876	Ordinary	The Goldman Sachs Group Inc	USD	US38141G1040	GS.N	www.goldmansachs.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF
CH1587188777	158718877	Ordinary	The Goldman Sachs Group Inc	USD	US38141G1040	GS.N	www.goldmansachs.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF
CH1587188785	158718878	Ordinary	Heidelberg Materials AG	EUR	DE0006047004	HEIG.DE	www.heidelbergmaterials.com	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1587188793	158718879	Ordinary	Heidelberg Materials AG	EUR	DE0006047004	HEIG.DE	www.heidelbergmaterials.com	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1587188801	158718880	Ordinary	Hensoldt AG	EUR	DE000HAG0005	HAGG.DE	www.hensoldt.net	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1587188819	158718881	Ordinary	Hermes International SCA	EUR	FR0000052292	HRMS.PA	www.hermes.com	Euronext Paris	www.euronext.com	Zurich	CHF
CH1587188827	158718882	Ordinary	Hermes International SCA	EUR	FR0000052292	HRMS.PA	www.hermes.com	Euronext Paris	www.euronext.com	Zurich	CHF
CH1587188835	158718883	Ordinary	Hermes International SCA	EUR	FR0000052292	HRMS.PA	www.hermes.com	Euronext Paris	www.euronext.com	Zurich	CHF
CH1587188843	158718884	Ordinary	IBM	USD	US4592001014	IBM.N	www.ibm.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF
CH1587188850	158718885	Ordinary	IBM	USD	US4592001014	IBM.N	www.ibm.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF
CH1587188868	158718886	Ordinary	IBM	USD	US4592001014	IBM.N	www.ibm.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF
CH1587188876	158718887	Ordinary	IBM	USD	US4592001014	IBM.N	www.ibm.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF
CH1587188884	158718888	Ordinary	Infineon Technologies AG	EUR	DE0006231004	IFXGn.DE	www.infineon.de	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1587188892	158718889	Ordinary	Infineon Technologies AG	EUR	DE0006231004	IFXGn.DE	www.infineon.de	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1587188900	15871889	Ordinary	Infineon	EUR	DE000623100	IFXGn.DE	www.infineon.de	Deutsche Börse AG	www.deutsche-	Zurich	CHF

Series Number / ISIN Code	Valoren Code	Type of Share	Share Company / Share	Share Currency	ISIN of Share	Reuters Code of Share	Share Company Website	Exchange	Exchange Website	Business Day Centre	Settlement Currency
	0		Technologies AG		4				boerse.com		

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:**	13 August 2026.
4.	**Issue Date:**	14 August 2026.
5.	**Consolidation:**	Not applicable.
6.	**Type of Securities:**	(a) Certificates. (b) The Securities are Share Securities. The Certificates are OET Certificates and are OET Call Certificates or OET Put Certificates. The provisions of Annex 2 (*Additional Terms and Conditions for Share Securities*) and Annex 10 (*Additional Terms and Conditions for OET Certificates*) shall apply.
7.	**Form of Securities:**	Uncertificated Securities.
8.	**Business Day Centre(s):**	The applicable Business Day Centre for the purposes of the definition of "Business Day" in Condition 1 is as set out in Specific Provisions for each Series above.
9.	**Settlement:**	Settlement will be by way of cash payment (Cash Settled Securities).
10.	**Variation of Settlement:**	
	(a) **Issuer's option to vary settlement:**	The Issuer does not have the option to vary settlement in respect of the Securities.
11.	**Relevant Asset(s):**	Not applicable.
12.	**Entitlement:**	Not applicable.
13.	**Conversion Rate:**	The Conversion Rate equal one if the relevant Share Currency is the same as the Settlement Currency or otherwise the applicable rate of exchange for conversion of any amount into the relevant Settlement Currency for the purposes of determining the Settlement Price (as defined in the relevant Annex to the Terms and Conditions) or the Cash Settlement Amount (as defined in Condition 1).
14.	**Settlement Currency:**	The settlement currency for the payment of the Cash Settlement Amount is as set out in "Specific Provisions for each Series" above.
15.	**Syndication:**	The Securities will be distributed on a non-syndicated basis.
16.	**Minimum Trading Size:**	Not applicable.
17.	**Security Agent:**	BNP Paribas, Paris, Zurich Branch.
18.	**Calculation Agent:**	BNP Paribas Financial Markets S.N.C. 20 boulevard des Italiens 75009 Paris, France.
19.	**Governing law:**	French law.
20.	**Special conditions or other modifications to the Terms and Conditions:**	Not applicable
21.	**Masse provisions (Condition 9.4):**	Not applicable.

PRODUCT SPECIFIC PROVISIONS (ALL SECURITIES)

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

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

(b) **Valuation Date:** As per OET Certificate Conditions.

(c) **Exercise Price:** See the "Specific Provisions for each Series" above.

(d) **Capitalised Exercise Price:** Capitalised Exercise Price applicable, in accordance with the OET Certificate Conditions.

OET Website(s):
www.bnpparibasmarkets.ch

Local Business Day Centre(s): Zurich.

(e) **Capitalised Exercise Price Rounding Rule:** See the "Specific Provisions for each Series" above.

(f) **Dividend Percentage:** See the "Specific Provisions for each Series" above.

(g) **Financing Rate:**

(i) **Interbank Rate 1 Screen Page:** See the "Specific Provisions for each Series" above.

(ii) **Interbank Rate 1 Specified Time:** As per OET Certificate Conditions.

(iii) **Interbank Rate 2 Screen Page:** Not applicable.

(iv) **Interbank Rate 2 Specified Time:** Not applicable.

(v) **Financing Rate Percentage:** See the "Specific Provisions for each Series" above.

(vi) **Financing Rate Range:** See the "Specific Provisions for each Series" above.

(h) **Automatic Early Redemption:** Applicable.

(i) **Automatic Early Redemption Amount:** The Automatic Early Redemption Payout, in respect of each Certificate, shall be equal to :

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

PROVISIONS RELATING TO WARRANTS

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

PROVISIONS RELATING TO CERTIFICATES

38.	**Provisions relating to Certificates:**	Applicable.
	(a) **Notional Amount of each Certificate:**	Not applicable.

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

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

-in respect of *Put* Certificates:

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

Where:

Final Price means as set out in OET Certificate Conditions.

Capitalised Exercise Price means as set out in 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. The Issuer will arrange for withholding under Section 871(m) to be imposed on any dividend equivalent payment at a rate of 30 per cent.

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

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

Responsibility

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

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

By: ....
Duly authorised

PART B - OTHER INFORMATION

1. Listing and Admission to trading

The Securities are unlisted.

2. Governing Law and Jurisdiction

As provided in the Conditions, the Securities are governed by French Law and the Paris Court of Appeal shall have exclusive jurisdiction to settle all disputes that may, directly or indirectly, arise out of or in connection with the Securities.

3. Ratings

The Securities have not been rated.

4. Interests of Natural and Legal Persons Involved in the Issue

Save as discussed in the "*Potential Conflicts of Interest*" paragraph in the "*Risks*" section in the Base Prospectus, so far as the Issuer is aware, no person involved in the issue of the Securities has an interest material to the issue.

5. Performance of Underlying/Formula/Other Variable, Explanation of Effect on Value of Investment and Associated Risks and Other Information concerning the Underlying

The Share Mini Future Call or Put Certificate is an Open End Turbo ("OET") Certificate being a leveraged security with no fixed term, which gives investors a level of exposure from moderate to high to the price and performance of the relevant Share as described in Part A "Specific Provisions for each Series" (the "Underlying Share") that is greater than the capital invested. The leveraged nature of the Certificates means that any movement in the value of the Underlying Share will have a magnified effect on the value of the Certificates, both positively and negatively.

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

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

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

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

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

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

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

SHARE DISCLAIMER

The issue of the Securities is not sponsored or promoted by any Share Company and is under the sole responsibility of BNP Paribas. No Share Company makes any representation whatsoever nor promotes the growth of the Securities in relation to their Shares and consequently does not have any financial or legal obligation with respect to the Securities. In addition, Securities do not give the right to dividends distributed by the Share Company or voting rights or any other right with respect of the Share Company.

6. Operational Information

i.	**Relevant Clearing System(s):**	SIX SIS Ltd., Olten, Switzerland
ii.	**Intermediary:**	SIX SIS Ltd., Olten, Switzerland
iii.	**Delivery:**	Delivery against payment

SUMMARY OF FINAL TERMS

This shall constitute a summary of the Final Terms (the "**Summary**") pursuant to Art. 56 para. 2 FinSO.

Part A – Introduction		
A.1	**Introduction and Warnings**	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. The Securities may be considered structured products in Switzerland pursuant to article 70 FinSA and are neither subject to authorisation nor supervision by FINMA. Investors bear the credit risk of the Issuer and/or the Guarantor. Investors should read the section "Risks" of the Base Prospectus. Investing in the Securities may put Investor's capital at risk. Investors may lose some or all of their investment.
A.2	**Investment Decision**	Any decision to invest in any Securities should be based on a consideration of the Base Prospectus and the Final Terms as a whole, including any documents incorporated by reference.
A.3	**Liability**	The Issuer or the Guarantor may be liable for the content of this Summary solely when read together with the other parts of the Base Prospectus and the Final Terms or where it does not provide, when read together with the other parts of the Base Prospectus and the Final Terms, key information in order to aid investors when considering whether to invest in the Securities.
Part B – Securities		
B.1	**Issuer/Guarantor**	***Issuer*** The legal company name of the Issuer is BNP Paribas Issuance B.V. (the "**Issuer**"). The domicile of the Issuer is Amsterdam, Netherland. The registered office of the Issuer is Herengracht 595, 1017 CE Amsterdam, the Netherlands. ***Guarantor*** The legal company name of the Guarantor is BNP Paribas (the "**Guarantor**"). The domicile of the Guarantor is Paris, France. The head office of the Guarantor is 16, boulevard des Italiens – 75009 Paris, France.
B.2	**ISIN**	As set out in table below.
B.3	**Nature of Securities**	Certificates.
B.4	**Product Name**	"Mini Future" Certificates relating to a Share
B.5	**Issue Date**	14 August 2026
B.6	**Redemption Date**	As set out in table below.
B.7	**Issue Price**	As set out in table below.
B.8	**Underlyings**	As set out in table below.
B.9	**Settlement**	Settlement type: cash settlement. Settlement currency: As set out in table below.
Part C – Offer and Admission to Trading		
C.1	**Public Offer**	The Securities may be offered, sold or advertised, directly or indirectly, in Switzerland to retail clients (*Privatkundinnen und -kunden*) within the meaning of FinSA ("**Retail Clients**") in accordance with FinSA starting from the Issue Date.
C.2	**Admission to Trading/listing**	Not applicable. The Securities will be provisionally admitted to trading on the Issue Date.
C.3	**Clearing System**	SIX SIS Ltd., Olten, Switzerland
C.4	**Intermediary**	SIX SIS Ltd., Olten, Switzerland
C.5	**Selling restrictions**	As per the Base Prospectus.

Series Number / ISIN Code	Share Company / Share	Issue Price per Security	Settlement Currency	Redemption Date
CH1587187613	3M Company	CHF 2.49	CHF	Open End
CH1587187621	3M Company	CHF 2.23	CHF	Open End

Series Number / ISIN Code	Share Company / Share	Issue Price per Security	Settlement Currency	Redemption Date
CH1587187639	ASM International NV	CHF 1.64	CHF	Open End
CH1587187647	ASM International NV	CHF 1.95	CHF	Open End
CH1587187654	Adecco Group AG	CHF 0.43	CHF	Open End
CH1587187662	Adecco Group AG	CHF 0.24	CHF	Open End
CH1587187670	adidas AG	CHF 1.26	CHF	Open End
CH1587187688	Adyen NV	CHF 1.08	CHF	Open End
CH1587187696	Air France - KLM SA	CHF 0.89	CHF	Open End
CH1587187704	Air Liquide SA	CHF 1.57	CHF	Open End
CH1587187712	Air Liquide SA	CHF 1.90	CHF	Open End
CH1587187720	Air Liquide SA	CHF 3.87	CHF	Open End
CH1587187738	Airbnb Inc	CHF 3.13	CHF	Open End
CH1587187746	Airbus SE	CHF 2.37	CHF	Open End
CH1587187753	Airbus SE	CHF 4.43	CHF	Open End
CH1587187761	Allianz SE	CHF 5.46	CHF	Open End
CH1587187779	Allianz SE	CHF 7.30	CHF	Open End
CH1587187787	Amazon.com Inc	CHF 3.40	CHF	Open End
CH1587187795	American Express Co	CHF 4.86	CHF	Open End
CH1587187803	American Express Co	CHF 2.71	CHF	Open End
CH1587187811	Amgen Inc	CHF 2.85	CHF	Open End
CH1587187829	Apple Inc	CHF 1.84	CHF	Open End
CH1587187837	Applied Materials Inc	CHF 6.46	CHF	Open End
CH1587187845	Applied Materials Inc	CHF 4.99	CHF	Open End
CH1587187852	Arista Networks Inc	CHF 3.60	CHF	Open End
CH1587187860	Arista Networks Inc	CHF 2.90	CHF	Open End
CH1587187878	Arista Networks Inc	CHF 4	CHF	Open End
CH1587187886	Arm Holdings plc	CHF 5.06	CHF	Open End
CH1587187894	Arm Holdings plc	CHF 4.35	CHF	Open End
CH1587187902	Arm Holdings plc	CHF 3.65	CHF	Open End
CH1587187910	Aryzta AG	CHF 0.94	CHF	Open End
CH1587187928	Aryzta AG	CHF 0.76	CHF	Open End
CH1587187936	Aryzta AG	CHF 0.58	CHF	Open End
CH1587187944	Aryzta AG	CHF 0.75	CHF	Open End
CH1587187951	Aryzta AG	CHF 0.98	CHF	Open End
CH1587187969	Avolta AG	CHF 0.40	CHF	Open End
CH1587187977	Avolta AG	CHF 0.50	CHF	Open End
CH1587187985	AXA SA	CHF 1	CHF	Open End
CH1587187993	Bayerische Motoren Werke AG	CHF 1.18	CHF	Open End
CH1587188009	BNP Paribas SA	CHF 1.70	CHF	Open End
CH1587188017	BNP Paribas SA	CHF 1.21	CHF	Open End
CH1587188025	Bank of America Corp	CHF 0.73	CHF	Open End
CH1587188033	Barrick Mining Corp	CHF 3.64	CHF	Open End
CH1587188041	Barrick Mining Corp	CHF 4.58	CHF	Open End
CH1587188058	Barry Callebaut AG	CHF 1.99	CHF	Open End
CH1587188066	BASF SE	CHF 1.13	CHF	Open End
CH1587188074	Bayer AG	CHF 0.55	CHF	Open End
CH1587188082	Beiersdorf AG	CHF 1.17	CHF	Open End
CH1587188090	Beiersdorf AG	CHF 1.46	CHF	Open End
CH1587188108	Berkshire Hathaway Inc B	CHF 4.64	CHF	Open End
CH1587188116	BioNTech SE	CHF 0.92	CHF	Open End

Series Number / ISIN Code	Share Company / Share	Issue Price per Security	Settlement Currency	Redemption Date
CH1587188124	BioNTech SE	CHF 1.46	CHF	Open End
CH1587188132	Blackstone Inc	CHF 1.60	CHF	Open End
CH1587188140	Booking Holdings Inc	CHF 0.25	CHF	Open End
CH1587188157	Booking Holdings Inc	CHF 0.26	CHF	Open End
CH1587188165	Bucher Industries AG	CHF 0.23	CHF	Open End
CH1587188173	Bucher Industries AG	CHF 0.26	CHF	Open End
CH1587188181	Cameco Corp	CHF 1.39	CHF	Open End
CH1587188199	Cameco Corp	CHF 1.02	CHF	Open End
CH1587188207	Capgemini SE	CHF 1.86	CHF	Open End
CH1587188215	Carnival Corp Ltd	CHF 4.97	CHF	Open End
CH1587188223	Caterpillar Inc	CHF 7.68	CHF	Open End
CH1587188231	Caterpillar Inc	CHF 7.39	CHF	Open End
CH1587188249	Chevron Corp	CHF 1.19	CHF	Open End
CH1587188256	Chevron Corp	CHF 3.77	CHF	Open End
CH1587188264	Citigroup Inc	CHF 1.95	CHF	Open End
CH1587188272	Citigroup Inc	CHF 2.45	CHF	Open End
CH1587188280	Clariant AG	CHF 1.38	CHF	Open End
CH1587188298	Clariant AG	CHF 1.75	CHF	Open End
CH1587188306	Cloudflare Inc	CHF 6.10	CHF	Open End
CH1587188314	Cloudflare Inc	CHF 4.62	CHF	Open End
CH1587188322	Cloudflare Inc	CHF 3.15	CHF	Open End
CH1587188330	Coca Cola Co	CHF 0.87	CHF	Open End
CH1587188348	Coca Cola Co	CHF 1.07	CHF	Open End
CH1587188355	Coca Cola Co	CHF 1.49	CHF	Open End
CH1587188363	Commerzbank AG	CHF 5.85	CHF	Open End
CH1587188371	Commerzbank AG	CHF 6.53	CHF	Open End
CH1587188389	Continental AG	CHF 1.07	CHF	Open End
CH1587188397	Continental AG	CHF 0.62	CHF	Open End
CH1587188405	Continental AG	CHF 1.47	CHF	Open End
CH1587188413	CrowdStrike Holdings Inc	CHF 3.23	CHF	Open End
CH1587188421	CrowdStrike Holdings Inc	CHF 2.49	CHF	Open End
CH1587188439	CrowdStrike Holdings Inc	CHF 3.67	CHF	Open End
CH1587188447	D-Wave Quantum Inc	CHF 0.27	CHF	Open End
CH1587188454	DKSH Holding AG	CHF 0.51	CHF	Open End
CH1587188462	DKSH Holding AG	CHF 0.70	CHF	Open End
CH1587188470	Danone SA	CHF 0.96	CHF	Open End
CH1587188488	Danone SA	CHF 0.59	CHF	Open End
CH1587188496	Dassault Aviation SA	CHF 3.91	CHF	Open End
CH1587188504	Dassault Aviation SA	CHF 5.39	CHF	Open End
CH1587188512	Delta Air Lines Inc	CHF 1.42	CHF	Open End
CH1587188520	Delta Air Lines Inc	CHF 1.70	CHF	Open End
CH1587188538	Deutsche Bank AG	CHF 2.67	CHF	Open End
CH1587188546	Deutsche Bank AG	CHF 7.55	CHF	Open End
CH1587188553	Deutsche Börse AG	CHF 3.19	CHF	Open End
CH1587188561	Deutsche Post AG	CHF 0.63	CHF	Open End
CH1587188579	Deutsche Post AG	CHF 0.61	CHF	Open End
CH1587188587	Deutsche Telekom AG	CHF 2.74	CHF	Open End
CH1587188595	E.ON SE	CHF 2.24	CHF	Open End
CH1587188603	ENI SpA	CHF 3.94	CHF	Open End

Series Number / ISIN Code	Share Company / Share	Issue Price per Security	Settlement Currency	Redemption Date
CH1587188611	eBay Inc	CHF 1.13	CHF	Open End
CH1587188629	eBay Inc	CHF 1.35	CHF	Open End
CH1587188637	Eli Lilly and Co	CHF 0.50	CHF	Open End
CH1587188645	Enel SpA	CHF 0.89	CHF	Open End
CH1587188652	Enel SpA	CHF 1.55	CHF	Open End
CH1587188660	Engie SA	CHF 0.21	CHF	Open End
CH1587188678	Engie SA	CHF 0.51	CHF	Open End
CH1587188686	EssilorLuxottica SA	CHF 2.81	CHF	Open End
CH1587188694	EssilorLuxottica SA	CHF 2.14	CHF	Open End
CH1587188702	First Solar Inc	CHF 4.01	CHF	Open End
CH1587188710	Flughafen Zurich AG	CHF 3.61	CHF	Open End
CH1587188728	General Aerospace Co	CHF 3.76	CHF	Open End
CH1587188736	General Motors Co	CHF 1.14	CHF	Open End
CH1587188744	Gilead Sciences Inc	CHF 1.23	CHF	Open End
CH1587188751	Givaudan SA	CHF 3.26	CHF	Open End
CH1587188769	The Goldman Sachs Group Inc	CHF 7.23	CHF	Open End
CH1587188777	The Goldman Sachs Group Inc	CHF 9.46	CHF	Open End
CH1587188785	Heidelberg Materials AG	CHF 2.81	CHF	Open End
CH1587188793	Heidelberg Materials AG	CHF 2.45	CHF	Open End
CH1587188801	Hensoldt AG	CHF 0.79	CHF	Open End
CH1587188819	Hermes International SCA	CHF 2.58	CHF	Open End
CH1587188827	Hermes International SCA	CHF 1.69	CHF	Open End
CH1587188835	Hermes International SCA	CHF 2.68	CHF	Open End
CH1587188843	IBM	CHF 2.21	CHF	Open End
CH1587188850	IBM	CHF 1.44	CHF	Open End
CH1587188868	IBM	CHF 2.14	CHF	Open End
CH1587188876	IBM	CHF 4.71	CHF	Open End
CH1587188884	Infineon Technologies AG	CHF 1.39	CHF	Open End
CH1587188892	Infineon Technologies AG	CHF 0.45	CHF	Open End
CH1587188900	Infineon Technologies AG	CHF 0.94	CHF	Open End