

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2014/65/EU (as amended, "**MiFID II**"); or (ii) a customer within the meaning of Directive (EU) 2016/97 (as amended or superseded, the "**Insurance Distribution Directive**"), where that customer would not qualify as a professional client as defined in point (10) of Article 4(1) of MiFID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 15 JANUARY 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)

"European Style" Warrants relating to an Index

SSPA product type: Warrant Vanilla (2100)

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**") 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	No. of Warrants per Unit	Issue Price per Security	Call / Put	Exercise Price	Delivery or expiry month	Futures or Options Exchange	Exercise Date / Valuation Date	Settlement Date	Parity
CH1507556459	10,000,000	10,000,000	1	CHF 10.83	Call	EUR 27,500	March 2027	Eurex	19 March 2027	30 March 2027	100
CH1507556467	10,000,000	10,000,000	1	CHF 12.91	Call	EUR 27,000	March 2027	Eurex	19 March 2027	30 March 2027	100
CH1507556475	10,000,000	10,000,000	1	CHF 15.22	Call	EUR 26,500	March 2027	Eurex	19 March 2027	30 March 2027	100
CH1507556483	10,000,000	10,000,000	1	CHF 17.75	Call	EUR 26,000	March 2027	Eurex	19 March 2027	30 March 2027	100
CH1507556491	10,000,000	10,000,000	1	CHF 18.82	Call	EUR 25,800	March 2027	Eurex	19 March 2027	30 March 2027	100
CH1507556509	10,000,000	10,000,000	1	CHF 20.49	Call	EUR 25,500	March 2027	Eurex	19 March 2027	30 March 2027	100
CH1507556517	10,000,000	10,000,000	1	CHF 23.42	Call	EUR 25,000	March 2027	Eurex	19 March 2027	30 March 2027	100
CH1507556525	10,000,000	10,000,000	1	CHF 29.82	Call	EUR 24,000	March 2027	Eurex	19 March 2027	30 March 2027	100
CH1507556533	10,000,000	10,000,000	1	CHF 13.60	Call	EUR 27,500	June 2027	Eurex	18 June 2027	25 June 2027	100
CH1507556541	10,000,000	10,000,000	1	CHF 15.79	Call	EUR 27,000	June 2027	Eurex	18 June 2027	25 June 2027	100
CH1507556558	10,000,000	10,000,000	1	CHF 18.18	Call	EUR 26,500	June 2027	Eurex	18 June 2027	25 June 2027	100
CH1507556566	10,000,000	10,000,000	1	CHF 20.77	Call	EUR 26,000	June 2027	Eurex	18 June 2027	25 June 2027	100
CH1507556574	10,000,000	10,000,000	1	CHF 21.85	Call	EUR 25,800	June 2027	Eurex	18 June 2027	25 June 2027	100
CH1507556582	10,000,000	10,000,000	1	CHF 23.53	Call	EUR 25,500	June 2027	Eurex	18 June 2027	25 June 2027	100
CH1507556590	10,000,000	10,000,000	1	CHF 26.47	Call	EUR 25,000	June 2027	Eurex	18 June 2027	25 June 2027	100
CH1507556608	10,000,000	10,000,000	1	CHF 32.80	Call	EUR 24,000	June 2027	Eurex	18 June 2027	25 June 2027	100
CH1507556616	10,000,000	10,000,000	1	CHF 10.36	Put	EUR 24,000	March 2027	Eurex	19 March 2027	30 March 2027	100
CH1507556624	10,000,000	10,000,000	1	CHF 13.06	Put	EUR 25,000	March 2027	Eurex	19 March 2027	30 March 2027	100
CH1507556632	10,000,000	10,000,000	1	CHF 14.67	Put	EUR 25,500	March 2027	Eurex	19 March 2027	30 March 2027	100
CH1507556640	10,000,000	10,000,000	1	CHF 16.48	Put	EUR 26,000	March 2027	Eurex	19 March 2027	30 March 2027	100
CH1507556657	10,000,000	10,000,000	1	CHF 18.50	Put	EUR 26,500	March 2027	Eurex	19 March 2027	30 March 2027	100
CH1507556665	10,000,000	10,000,000	1	CHF 20.74	Put	EUR 27,000	March 2027	Eurex	19 March 2027	30 March 2027	100
CH1507556673	10,000,000	10,000,000	1	CHF 23.21	Put	EUR 27,500	March 2027	Eurex	19 March 2027	30 March 2027	100
CH1507556681	10,000,000	10,000,000	1	CHF 11.39	Put	EUR 24,000	June 2027	Eurex	18 June 2027	25 June 2027	100
CH1507556699	10,000,000	10,000,000	1	CHF 14.09	Put	EUR 25,000	June 2027	Eurex	18 June 2027	25 June 2027	100
CH1507556707	10,000,000	10,000,000	1	CHF 15.67	Put	EUR 25,500	June 2027	Eurex	18 June 2027	25 June 2027	100
CH1507556715	10,000,000	10,000,000	1	CHF 17.42	Put	EUR 26,000	June 2027	Eurex	18 June 2027	25 June 2027	100
CH1507556723	10,000,000	10,000,000	1	CHF 19.35	Put	EUR 26,500	June 2027	Eurex	18 June 2027	25 June 2027	100
CH1507556731	10,000,000	10,000,000	1	CHF 21.48	Put	EUR 27,000	June 2027	Eurex	18 June 2027	25 June 2027	100

Series Number / ISIN Code	Number of Securities issued	Number of Securities	No. of Warrants per Unit	Issue Price per Security	Call / Put	Exercise Price	Delivery or expiry month	Futures or Options Exchange	Exercise Date / Valuation Date	Settlement Date	Parity
CH1507556749	10,000,000	10,000,000	1	CHF 23.80	Put	EUR 27,500	June 2027	Eurex	18 June 2027	25 June 2027	100
CH1507556756	10,000,000	10,000,000	1	CHF 1.57	Call	USD 53,000	March 2027	CBOE (Chicago Board Options Exchange)	19 March 2027	30 March 2027	1,000
CH1507556764	10,000,000	10,000,000	1	CHF 1.92	Call	USD 52,000	March 2027	CBOE (Chicago Board Options Exchange)	19 March 2027	30 March 2027	1,000
CH1507556772	10,000,000	10,000,000	1	CHF 2.33	Call	USD 51,000	March 2027	CBOE (Chicago Board Options Exchange)	19 March 2027	30 March 2027	1,000
CH1507556780	10,000,000	10,000,000	1	CHF 2.77	Call	USD 50,000	March 2027	CBOE (Chicago Board Options Exchange)	19 March 2027	30 March 2027	1,000
CH1507556798	10,000,000	10,000,000	1	CHF 3	Call	USD 49,500	March 2027	CBOE (Chicago Board Options Exchange)	19 March 2027	30 March 2027	1,000
CH1507556806	10,000,000	10,000,000	1	CHF 3.25	Call	USD 49,000	March 2027	CBOE (Chicago Board Options Exchange)	19 March 2027	30 March 2027	1,000
CH1507556814	10,000,000	10,000,000	1	CHF 3.76	Call	USD 48,000	March 2027	CBOE (Chicago Board Options Exchange)	19 March 2027	30 March 2027	1,000
CH1507556822	10,000,000	10,000,000	1	CHF 4.30	Call	USD 47,000	March 2027	CBOE (Chicago Board Options Exchange)	19 March 2027	30 March 2027	1,000
CH1507556830	10,000,000	10,000,000	1	CHF 1.65	Put	USD 47,000	March 2027	CBOE (Chicago Board Options Exchange)	19 March 2027	30 March 2027	1,000
CH1507556848	10,000,000	10,000,000	1	CHF 1.87	Put	USD 48,000	March 2027	CBOE (Chicago Board Options Exchange)	19 March 2027	30 March 2027	1,000
CH1507556855	10,000,000	10,000,000	1	CHF 2.13	Put	USD 49,000	March 2027	CBOE (Chicago Board Options Exchange)	19 March 2027	30 March 2027	1,000
CH1507556863	10,000,000	10,000,000	1	CHF 2.42	Put	USD 50,000	March 2027	CBOE (Chicago Board Options Exchange)	19 March 2027	30 March 2027	1,000
CH1507556871	10,000,000	10,000,000	1	CHF 3.11	Put	USD 52,000	March 2027	CBOE (Chicago Board Options Exchange)	19 March 2027	30 March 2027	1,000
CH1507556889	10,000,000	10,000,000	1	CHF 13.23	Call	USD 28,000	March 2027	Chicago Mercantile Exchange (CME)	19 March 2027	30 March 2027	100
CH1507556897	10,000,000	10,000,000	1	CHF 15.04	Call	USD 27,500	March 2027	Chicago Mercantile Exchange (CME)	19 March 2027	30 March 2027	100
CH1507556905	10,000,000	10,000,000	1	CHF 17	Call	USD 27,000	March 2027	Chicago Mercantile Exchange (CME)	19 March 2027	30 March 2027	100
CH1507556913	10,000,000	10,000,000	1	CHF 19.09	Call	USD 26,500	March 2027	Chicago Mercantile Exchange (CME)	19 March 2027	30 March 2027	100
CH1507556921	10,000,000	10,000,000	1	CHF 21.31	Call	USD 26,000	March 2027	Chicago Mercantile Exchange (CME)	19 March 2027	30 March 2027	100

Series Number / ISIN Code	Number of Securities issued	Number of Securities	No. of Warrants per Unit	Issue Price per Security	Call / Put	Exercise Price	Delivery or expiry month	Futures or Options Exchange	Exercise Date / Valuation Date	Settlement Date	Parity
CH1507556939	10,000,000	10,000,000	1	CHF 22.23	Call	USD 25,800	March 2027	Chicago Mercantile Exchange (CME)	19 March 2027	30 March 2027	100
CH1507556947	10,000,000	10,000,000	1	CHF 23.66	Call	USD 25,500	March 2027	Chicago Mercantile Exchange (CME)	19 March 2027	30 March 2027	100
CH1507556954	10,000,000	10,000,000	1	CHF 26.12	Call	USD 25,000	March 2027	Chicago Mercantile Exchange (CME)	19 March 2027	30 March 2027	100
CH1507556962	10,000,000	10,000,000	1	CHF 12.69	Put	USD 24,500	March 2027	Chicago Mercantile Exchange (CME)	19 March 2027	30 March 2027	100
CH1507556970	10,000,000	10,000,000	1	CHF 13.96	Put	USD 25,000	March 2027	Chicago Mercantile Exchange (CME)	19 March 2027	30 March 2027	100
CH1507556988	10,000,000	10,000,000	1	CHF 15.33	Put	USD 25,500	March 2027	Chicago Mercantile Exchange (CME)	19 March 2027	30 March 2027	100
CH1507556996	10,000,000	10,000,000	1	CHF 16.82	Put	USD 26,000	March 2027	Chicago Mercantile Exchange (CME)	19 March 2027	30 March 2027	100
CH1507557002	10,000,000	10,000,000	1	CHF 20.19	Put	USD 27,000	March 2027	Chicago Mercantile Exchange (CME)	19 March 2027	30 March 2027	100
CH1507557010	10,000,000	10,000,000	1	CHF 24.10	Put	USD 28,000	March 2027	Chicago Mercantile Exchange (CME)	19 March 2027	30 March 2027	100
CH1507557028	10,000,000	10,000,000	1	CHF 2.28	Call	USD 7,600	March 2027	CBOE (Chicago Board Options Exchange)	19 March 2027	30 March 2027	100
CH1507557036	10,000,000	10,000,000	1	CHF 2.64	Call	USD 7,500	March 2027	CBOE (Chicago Board Options Exchange)	19 March 2027	30 March 2027	100
CH1507557044	10,000,000	10,000,000	1	CHF 3.04	Call	USD 7,400	March 2027	CBOE (Chicago Board Options Exchange)	19 March 2027	30 March 2027	100
CH1507557051	10,000,000	10,000,000	1	CHF 3.46	Call	USD 7,300	March 2027	CBOE (Chicago Board Options Exchange)	19 March 2027	30 March 2027	100
CH1507557069	10,000,000	10,000,000	1	CHF 3.90	Call	USD 7,200	March 2027	CBOE (Chicago Board Options Exchange)	19 March 2027	30 March 2027	100
CH1507557077	10,000,000	10,000,000	1	CHF 4.38	Call	USD 7,100	March 2027	CBOE (Chicago Board Options Exchange)	19 March 2027	30 March 2027	100
CH1507557085	10,000,000	10,000,000	1	CHF 4.87	Call	USD 7,000	March 2027	CBOE (Chicago Board Options Exchange)	19 March 2027	30 March 2027	100
CH1507557093	10,000,000	10,000,000	1	CHF 5.38	Call	USD 6,900	March 2027	CBOE (Chicago Board Options Exchange)	19 March 2027	30 March 2027	100
CH1507557101	10,000,000	10,000,000	1	CHF 5.91	Call	USD 6,800	March 2027	CBOE (Chicago Board Options Exchange)	19 March 2027	30 March 2027	100
CH1507557119	10,000,000	10,000,000	1	CHF 6.46	Call	USD 6,700	March 2027	CBOE (Chicago Board Options Exchange)	19 March 2027	30 March 2027	100

Series Number / ISIN Code	Number of Securities issued	Number of Securities	No. of Warrants per Unit	Issue Price per Security	Call / Put	Exercise Price	Delivery or expiry month	Futures or Options Exchange	Exercise Date / Valuation Date	Settlement Date	Parity
								Options Exchange)			
CH1507557127	10,000,000	10,000,000	1	CHF 7.02	Call	USD 6,600	March 2027	CBOE (Chicago Board Options Exchange)	19 March 2027	30 March 2027	100
CH1507557135	10,000,000	10,000,000	1	CHF 2.66	Put	USD 6,600	March 2027	CBOE (Chicago Board Options Exchange)	19 March 2027	30 March 2027	100
CH1507557143	10,000,000	10,000,000	1	CHF 3.09	Put	USD 6,800	March 2027	CBOE (Chicago Board Options Exchange)	19 March 2027	30 March 2027	100
CH1507557150	10,000,000	10,000,000	1	CHF 3.58	Put	USD 7,000	March 2027	CBOE (Chicago Board Options Exchange)	19 March 2027	30 March 2027	100
CH1507557168	10,000,000	10,000,000	1	CHF 4.15	Put	USD 7,200	March 2027	CBOE (Chicago Board Options Exchange)	19 March 2027	30 March 2027	100
CH1507557176	10,000,000	10,000,000	1	CHF 4.81	Put	USD 7,400	March 2027	CBOE (Chicago Board Options Exchange)	19 March 2027	30 March 2027	100
CH1507557184	10,000,000	10,000,000	1	CHF 5.60	Put	USD 7,600	March 2027	CBOE (Chicago Board Options Exchange)	19 March 2027	30 March 2027	100
CH1507557192	10,000,000	10,000,000	1	CHF 1.59	Call	CHF 13,600	March 2026	Eurex	20 March 2026	27 March 2026	100
CH1507557200	10,000,000	10,000,000	1	CHF 2.01	Call	CHF 13,500	March 2026	Eurex	20 March 2026	27 March 2026	100
CH1507557218	10,000,000	10,000,000	1	CHF 2.50	Call	CHF 13,400	March 2026	Eurex	20 March 2026	27 March 2026	100
CH1507557226	10,000,000	10,000,000	1	CHF 3.67	Call	CHF 13,200	March 2026	Eurex	20 March 2026	27 March 2026	100
CH1507557234	10,000,000	10,000,000	1	CHF 2.11	Call	CHF 13,700	June 2026	Eurex	19 June 2026	26 June 2026	100
CH1507557242	10,000,000	10,000,000	1	CHF 2.48	Call	CHF 13,600	June 2026	Eurex	19 June 2026	26 June 2026	100
CH1507557259	10,000,000	10,000,000	1	CHF 2.88	Call	CHF 13,500	June 2026	Eurex	19 June 2026	26 June 2026	100
CH1507557267	10,000,000	10,000,000	1	CHF 3.33	Call	CHF 13,400	June 2026	Eurex	19 June 2026	26 June 2026	100
CH1507557275	10,000,000	10,000,000	1	CHF 4.36	Call	CHF 13,200	June 2026	Eurex	19 June 2026	26 June 2026	100
CH1507557283	10,000,000	10,000,000	1	CHF 5.55	Call	CHF 13,000	June 2026	Eurex	19 June 2026	26 June 2026	100
CH1507557291	10,000,000	10,000,000	1	CHF 3.27	Call	CHF 13,700	September 2026	Eurex	18 September 2026	25 September 2026	100
CH1507557309	10,000,000	10,000,000	1	CHF 3.68	Call	CHF 13,600	September 2026	Eurex	18 September 2026	25 September 2026	100
CH1507557317	10,000,000	10,000,000	1	CHF 4.12	Call	CHF 13,500	September 2026	Eurex	18 September 2026	25 September 2026	100
CH1507557325	10,000,000	10,000,000	1	CHF 4.60	Call	CHF 13,400	September 2026	Eurex	18 September 2026	25 September 2026	100
CH1507557333	10,000,000	10,000,000	1	CHF 5.64	Call	CHF 13,200	September 2026	Eurex	18 September 2026	25 September 2026	100
CH1507557341	10,000,000	10,000,000	1	CHF 4.01	Call	CHF 13,800	December 2026	Eurex	18 December 2026	29 December 2026	100
CH1507557358	10,000,000	10,000,000	1	CHF 4.42	Call	CHF 13,700	December 2026	Eurex	18 December 2026	29 December 2026	100
CH1507557366	10,000,000	10,000,000	1	CHF 4.85	Call	CHF 13,600	December 2026	Eurex	18 December 2026	29 December 2026	100

Series Number / ISIN Code	Number of Securities issued	Number of Securities	No. of Warrants per Unit	Issue Price per Security	Call / Put	Exercise Price	Delivery or expiry month	Futures or Options Exchange	Exercise Date / Valuation Date	Settlement Date	Parity
CH1507557374	10,000,000	10,000,000	1	CHF 5.32	Call	CHF 13,500	December 2026	Eurex	18 December 2026	29 December 2026	100
CH1507557382	10,000,000	10,000,000	1	CHF 5.80	Call	CHF 13,400	December 2026	Eurex	18 December 2026	29 December 2026	100
CH1507557390	10,000,000	10,000,000	1	CHF 3.89	Call	CHF 14,000	March 2027	Eurex	19 March 2027	30 March 2027	100
CH1507557408	10,000,000	10,000,000	1	CHF 4.63	Call	CHF 13,800	March 2027	Eurex	19 March 2027	30 March 2027	100
CH1507557416	10,000,000	10,000,000	1	CHF 5.46	Call	CHF 13,600	March 2027	Eurex	19 March 2027	30 March 2027	100
CH1507557424	10,000,000	10,000,000	1	CHF 5.91	Call	CHF 13,500	March 2027	Eurex	19 March 2027	30 March 2027	100
CH1507557432	10,000,000	10,000,000	1	CHF 6.39	Call	CHF 13,400	March 2027	Eurex	19 March 2027	30 March 2027	100
CH1507557440	10,000,000	10,000,000	1	CHF 7.40	Call	CHF 13,200	March 2027	Eurex	19 March 2027	30 March 2027	100
CH1507557457	10,000,000	10,000,000	1	CHF 8.51	Call	CHF 13,000	March 2027	Eurex	19 March 2027	30 March 2027	100
CH1507557465	10,000,000	10,000,000	1	CHF 9.71	Call	CHF 12,800	March 2027	Eurex	19 March 2027	30 March 2027	100
CH1507557473	10,000,000	10,000,000	1	CHF 10.99	Call	CHF 12,600	March 2027	Eurex	19 March 2027	30 March 2027	100
CH1507557481	10,000,000	10,000,000	1	CHF 12.34	Call	CHF 12,400	March 2027	Eurex	19 March 2027	30 March 2027	100
CH1507557499	10,000,000	10,000,000	1	CHF 4.11	Call	CHF 14,000	June 2027	Eurex	18 June 2027	25 June 2027	100
CH1507557507	10,000,000	10,000,000	1	CHF 4.82	Call	CHF 13,800	June 2027	Eurex	18 June 2027	25 June 2027	100
CH1507557515	10,000,000	10,000,000	1	CHF 5.61	Call	CHF 13,600	June 2027	Eurex	18 June 2027	25 June 2027	100
CH1507557523	10,000,000	10,000,000	1	CHF 6.03	Call	CHF 13,500	June 2027	Eurex	18 June 2027	25 June 2027	100
CH1507557531	10,000,000	10,000,000	1	CHF 6.48	Call	CHF 13,400	June 2027	Eurex	18 June 2027	25 June 2027	100
CH1507557549	10,000,000	10,000,000	1	CHF 7.43	Call	CHF 13,200	June 2027	Eurex	18 June 2027	25 June 2027	100
CH1507557556	10,000,000	10,000,000	1	CHF 8.47	Call	CHF 13,000	June 2027	Eurex	18 June 2027	25 June 2027	100
CH1507557564	10,000,000	10,000,000	1	CHF 9.59	Call	CHF 12,800	June 2027	Eurex	18 June 2027	25 June 2027	100
CH1507557572	10,000,000	10,000,000	1	CHF 10.78	Call	CHF 12,600	June 2027	Eurex	18 June 2027	25 June 2027	100
CH1507557580	10,000,000	10,000,000	1	CHF 12.05	Call	CHF 12,400	June 2027	Eurex	18 June 2027	25 June 2027	100
CH1507557598	10,000,000	10,000,000	1	CHF 13.39	Call	CHF 12,200	June 2027	Eurex	18 June 2027	25 June 2027	100
CH1507557606	10,000,000	10,000,000	1	CHF 1.94	Put	CHF 13,100	March 2026	Eurex	20 March 2026	27 March 2026	100
CH1507557614	10,000,000	10,000,000	1	CHF 2.27	Put	CHF 13,200	March 2026	Eurex	20 March 2026	27 March 2026	100
CH1507557622	10,000,000	10,000,000	1	CHF 3.10	Put	CHF 13,400	March 2026	Eurex	20 March 2026	27 March 2026	100
CH1507557630	10,000,000	10,000,000	1	CHF 4.19	Put	CHF 13,600	March 2026	Eurex	20 March 2026	27 March 2026	100
CH1507557648	10,000,000	10,000,000	1	CHF 3.75	Put	CHF 13,000	June 2026	Eurex	19 June 2026	26 June 2026	100
CH1507557655	10,000,000	10,000,000	1	CHF 4.57	Put	CHF 13,200	June 2026	Eurex	19 June 2026	26 June 2026	100
CH1507557663	10,000,000	10,000,000	1	CHF 5.54	Put	CHF 13,400	June 2026	Eurex	19 June 2026	26 June 2026	100
CH1507557671	10,000,000	10,000,000	1	CHF 6.69	Put	CHF 13,600	June 2026	Eurex	19 June 2026	26 June 2026	100

Series Number / ISIN Code	Number of Securities issued	Number of Securities	No. of Warrants per Unit	Issue Price per Security	Call / Put	Exercise Price	Delivery or expiry month	Futures or Options Exchange	Exercise Date / Valuation Date	Settlement Date	Parity
CH1507557689	10,000,000	10,000,000	1	CHF 5.85	Put	CHF 13,200	September 2026	Eurex	18 September 2026	25 September 2026	100
CH1507557697	10,000,000	10,000,000	1	CHF 6.81	Put	CHF 13,400	September 2026	Eurex	18 September 2026	25 September 2026	100
CH1507557705	10,000,000	10,000,000	1	CHF 7.89	Put	CHF 13,600	September 2026	Eurex	18 September 2026	25 September 2026	100
CH1507557713	10,000,000	10,000,000	1	CHF 7.91	Put	CHF 13,400	December 2026	Eurex	18 December 2026	29 December 2026	100
CH1507557721	10,000,000	10,000,000	1	CHF 8.96	Put	CHF 13,600	December 2026	Eurex	18 December 2026	29 December 2026	100
CH1507557739	10,000,000	10,000,000	1	CHF 10.12	Put	CHF 13,800	December 2026	Eurex	18 December 2026	29 December 2026	100
CH1517300252	10,000,000	10,000,000	1	CHF 5.19	Put	CHF 12,400	March 2027	Eurex	19 March 2027	30 March 2027	100
CH1517300260	10,000,000	10,000,000	1	CHF 5.83	Put	CHF 12,600	March 2027	Eurex	19 March 2027	30 March 2027	100
CH1517300278	10,000,000	10,000,000	1	CHF 6.55	Put	CHF 12,800	March 2027	Eurex	19 March 2027	30 March 2027	100
CH1517300286	10,000,000	10,000,000	1	CHF 7.36	Put	CHF 13,000	March 2027	Eurex	19 March 2027	30 March 2027	100
CH1517300294	10,000,000	10,000,000	1	CHF 8.25	Put	CHF 13,200	March 2027	Eurex	19 March 2027	30 March 2027	100
CH1517300302	10,000,000	10,000,000	1	CHF 8.73	Put	CHF 13,300	March 2027	Eurex	19 March 2027	30 March 2027	100
CH1517300310	10,000,000	10,000,000	1	CHF 9.23	Put	CHF 13,400	March 2027	Eurex	19 March 2027	30 March 2027	100
CH1517300328	10,000,000	10,000,000	1	CHF 9.75	Put	CHF 13,500	March 2027	Eurex	19 March 2027	30 March 2027	100
CH1517300336	10,000,000	10,000,000	1	CHF 10.30	Put	CHF 13,600	March 2027	Eurex	19 March 2027	30 March 2027	100
CH1517300344	10,000,000	10,000,000	1	CHF 11.47	Put	CHF 13,800	March 2027	Eurex	19 March 2027	30 March 2027	100
CH1517300351	10,000,000	10,000,000	1	CHF 12.73	Put	CHF 14,000	March 2027	Eurex	19 March 2027	30 March 2027	100
CH1517300369	10,000,000	10,000,000	1	CHF 5.79	Put	CHF 12,200	June 2027	Eurex	18 June 2027	25 June 2027	100
CH1517300377	10,000,000	10,000,000	1	CHF 6.45	Put	CHF 12,400	June 2027	Eurex	18 June 2027	25 June 2027	100
CH1517300385	10,000,000	10,000,000	1	CHF 7.18	Put	CHF 12,600	June 2027	Eurex	18 June 2027	25 June 2027	100
CH1517300393	10,000,000	10,000,000	1	CHF 7.98	Put	CHF 12,800	June 2027	Eurex	18 June 2027	25 June 2027	100
CH1517300401	10,000,000	10,000,000	1	CHF 8.85	Put	CHF 13,000	June 2027	Eurex	18 June 2027	25 June 2027	100
CH1517300419	10,000,000	10,000,000	1	CHF 9.81	Put	CHF 13,200	June 2027	Eurex	18 June 2027	25 June 2027	100
CH1517300427	10,000,000	10,000,000	1	CHF 10.32	Put	CHF 13,300	June 2027	Eurex	18 June 2027	25 June 2027	100
CH1517300435	10,000,000	10,000,000	1	CHF 10.85	Put	CHF 13,400	June 2027	Eurex	18 June 2027	25 June 2027	100
CH1517300443	10,000,000	10,000,000	1	CHF 11.41	Put	CHF 13,500	June 2027	Eurex	18 June 2027	25 June 2027	100
CH1517300450	10,000,000	10,000,000	1	CHF 11.98	Put	CHF 13,600	June 2027	Eurex	18 June 2027	25 June 2027	100
CH1517300468	10,000,000	10,000,000	1	CHF 13.18	Put	CHF 13,800	June 2027	Eurex	18 June 2027	25 June 2027	100
CH1517300476	10,000,000	10,000,000	1	CHF 14.47	Put	CHF 14,000	June 2027	Eurex	18 June 2027	25 June 2027	100

Series Number / ISIN Code	Valoren Code	Index	Index Currency	ISIN of Index	Reuters Code of Index / Reuters Screen Page	Index Sponsor	Index Sponsor Website	Exchange	Exchange Website	Business Day Centre	Settlement Currency
CH1507556459	150755645	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1507556467	150755646	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1507556475	150755647	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1507556483	150755648	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1507556491	150755649	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1507556509	150755650	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1507556517	150755651	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1507556525	150755652	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1507556533	150755653	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1507556541	150755654	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1507556558	150755655	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1507556566	150755656	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1507556574	150755657	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1507556582	150755658	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1507556590	150755659	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1507556608	150755660	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1507556616	150755661	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1507556624	150755662	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse	www.dax-indices.com	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF

Series Number / ISIN Code	Valoren Code	Index	Index Currency	ISIN of Index	Reuters Code of Index / Reuters Screen Page	Index Sponsor	Index Sponsor Website	Exchange	Exchange Website	Business Day Centre	Settlement Currency
	2			8		AG		(XETRA)	boerse.com		
CH1507556632	150755663	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1507556640	150755664	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1507556657	150755665	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1507556665	150755666	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1507556673	150755667	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1507556681	150755668	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1507556699	150755669	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1507556707	150755670	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1507556715	150755671	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1507556723	150755672	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1507556731	150755673	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1507556749	150755674	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1507556756	150755675	Dow Jones Industrial Average®	USD	US2605661048	.DJI	S&P Dow Jones Indices LLC ("SPDJI")	www.spglobal.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	=	Zurich	CHF
CH1507556764	150755676	Dow Jones Industrial Average®	USD	US2605661048	.DJI	S&P Dow Jones Indices LLC ("SPDJI")	www.spglobal.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	=	Zurich	CHF
CH1507556772	150755677	Dow Jones Industrial Average®	USD	US2605661048	.DJI	S&P Dow Jones Indices LLC ("SPDJI")	www.spglobal.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	=	Zurich	CHF
CH1507556780	150755678	Dow Jones Industrial	USD	US2605661048	.DJI	S&P Dow Jones Indices LLC	www.spglobal.com	As set out in Annex 1 for a Composite Index (Multi-	=	Zurich	CHF

Series Number / ISIN Code	Valoren Code	Index	Index Currency	ISIN of Index	Reuters Code of Index / Reuters Screen Page	Index Sponsor	Index Sponsor Website	Exchange	Exchange Website	Business Day Centre	Settlement Currency
		Average®				("SPDJI")		Exchange Index)			
CH1507556798	150755679	Dow Jones Industrial Average®	USD	US2605661048	.DJI	S&P Dow Jones Indices LLC ("SPDJI")	www.spglobal.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	=	Zurich	CHF
CH1507556806	150755680	Dow Jones Industrial Average®	USD	US2605661048	.DJI	S&P Dow Jones Indices LLC ("SPDJI")	www.spglobal.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	=	Zurich	CHF
CH1507556814	150755681	Dow Jones Industrial Average®	USD	US2605661048	.DJI	S&P Dow Jones Indices LLC ("SPDJI")	www.spglobal.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	=	Zurich	CHF
CH1507556822	150755682	Dow Jones Industrial Average®	USD	US2605661048	.DJI	S&P Dow Jones Indices LLC ("SPDJI")	www.spglobal.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	=	Zurich	CHF
CH1507556830	150755683	Dow Jones Industrial Average®	USD	US2605661048	.DJI	S&P Dow Jones Indices LLC ("SPDJI")	www.spglobal.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	=	Zurich	CHF
CH1507556848	150755684	Dow Jones Industrial Average®	USD	US2605661048	.DJI	S&P Dow Jones Indices LLC ("SPDJI")	www.spglobal.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	=	Zurich	CHF
CH1507556855	150755685	Dow Jones Industrial Average®	USD	US2605661048	.DJI	S&P Dow Jones Indices LLC ("SPDJI")	www.spglobal.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	=	Zurich	CHF
CH1507556863	150755686	Dow Jones Industrial Average®	USD	US2605661048	.DJI	S&P Dow Jones Indices LLC ("SPDJI")	www.spglobal.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	=	Zurich	CHF
CH1507556871	150755687	Dow Jones Industrial Average®	USD	US2605661048	.DJI	S&P Dow Jones Indices LLC ("SPDJI")	www.spglobal.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	=	Zurich	CHF
CH1507556889	150755688	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1507556897	150755689	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1507556905	150755690	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1507556913	150755691	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1507556921	15075569	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF

Series Number / ISIN Code	Valoren Code	Index	Index Currency	ISIN of Index	Reuters Code of Index / Reuters Screen Page	Index Sponsor	Index Sponsor Website	Exchange	Exchange Website	Business Day Centre	Settlement Currency
	2			6		Inc	omx.com				
CH1507556939	150755693	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1507556947	150755694	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1507556954	150755695	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1507556962	150755696	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1507556970	150755697	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1507556988	150755698	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1507556996	150755699	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1507557002	150755700	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1507557010	150755701	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1507557028	150755702	S&P 500®	USD	US78378X1072	.SPX	S&P Dow Jones Indices LLC ("SPDJ")	www.spglobal.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	=	Zurich	CHF
CH1507557036	150755703	S&P 500®	USD	US78378X1072	.SPX	S&P Dow Jones Indices LLC ("SPDJ")	www.spglobal.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	=	Zurich	CHF
CH1507557044	150755704	S&P 500®	USD	US78378X1072	.SPX	S&P Dow Jones Indices LLC ("SPDJ")	www.spglobal.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	=	Zurich	CHF
CH1507557051	150755705	S&P 500®	USD	US78378X1072	.SPX	S&P Dow Jones Indices LLC ("SPDJ")	www.spglobal.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	=	Zurich	CHF
CH1507557069	150755706	S&P 500®	USD	US78378X1072	.SPX	S&P Dow Jones Indices LLC ("SPDJ")	www.spglobal.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	=	Zurich	CHF
CH1507557077	150755707	S&P 500®	USD	US78378X1072	.SPX	S&P Dow Jones Indices LLC ("SPDJ")	www.spglobal.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	=	Zurich	CHF

Series Number / ISIN Code	Valoren Code	Index	Index Currency	ISIN of Index	Reuters Code of Index / Reuters Screen Page	Index Sponsor	Index Sponsor Website	Exchange	Exchange Website	Business Day Centre	Settlement Currency
CH1507557085	150755708	S&P 500®	USD	US78378X1072	.SPX	S&P Dow Jones Indices LLC ("SPDJI")	www.spglobal.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	-	Zurich	CHF
CH1507557093	150755709	S&P 500®	USD	US78378X1072	.SPX	S&P Dow Jones Indices LLC ("SPDJI")	www.spglobal.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	-	Zurich	CHF
CH1507557101	150755710	S&P 500®	USD	US78378X1072	.SPX	S&P Dow Jones Indices LLC ("SPDJI")	www.spglobal.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	-	Zurich	CHF
CH1507557119	150755711	S&P 500®	USD	US78378X1072	.SPX	S&P Dow Jones Indices LLC ("SPDJI")	www.spglobal.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	-	Zurich	CHF
CH1507557127	150755712	S&P 500®	USD	US78378X1072	.SPX	S&P Dow Jones Indices LLC ("SPDJI")	www.spglobal.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	-	Zurich	CHF
CH1507557135	150755713	S&P 500®	USD	US78378X1072	.SPX	S&P Dow Jones Indices LLC ("SPDJI")	www.spglobal.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	-	Zurich	CHF
CH1507557143	150755714	S&P 500®	USD	US78378X1072	.SPX	S&P Dow Jones Indices LLC ("SPDJI")	www.spglobal.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	-	Zurich	CHF
CH1507557150	150755715	S&P 500®	USD	US78378X1072	.SPX	S&P Dow Jones Indices LLC ("SPDJI")	www.spglobal.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	-	Zurich	CHF
CH1507557168	150755716	S&P 500®	USD	US78378X1072	.SPX	S&P Dow Jones Indices LLC ("SPDJI")	www.spglobal.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	-	Zurich	CHF
CH1507557176	150755717	S&P 500®	USD	US78378X1072	.SPX	S&P Dow Jones Indices LLC ("SPDJI")	www.spglobal.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	-	Zurich	CHF
CH1507557184	150755718	S&P 500®	USD	US78378X1072	.SPX	S&P Dow Jones Indices LLC ("SPDJI")	www.spglobal.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	-	Zurich	CHF
CH1507557192	150755719	Swiss Market Index®	CHF	CH0009980894	.SSMI	SIX Swiss Exchange AG	www.six-swiss-exchange.com	SIX Swiss Exchange AG	www.six-swiss-exchange.com	Zurich	CHF
CH1507557200	150755720	Swiss Market Index®	CHF	CH0009980894	.SSMI	SIX Swiss Exchange AG	www.six-swiss-exchange.com	SIX Swiss Exchange AG	www.six-swiss-exchange.com	Zurich	CHF
CH1507557218	150755721	Swiss Market	CHF	CH000998089	.SSMI	SIX Swiss	www.six-swiss-exchange.com	SIX Swiss Exchange AG	www.six-swiss-exchange.com	Zurich	CHF

Series Number / ISIN Code	Valoren Code	Index	Index Currency	ISIN of Index	Reuters Code of Index / Reuters Screen Page	Index Sponsor	Index Sponsor Website	Exchange	Exchange Website	Business Day Centre	Settlement Currency
	1	Index®		4		Exchange AG	exchange.com		exchange.com		
CH1507557226	150755722	Swiss Market Index®	CHF	CH0009980894	.SSMI	SIX Swiss Exchange AG	www.six-swiss-exchange.com	SIX Swiss Exchange AG	www.six-swiss-exchange.com	Zurich	CHF
CH1507557234	150755723	Swiss Market Index®	CHF	CH0009980894	.SSMI	SIX Swiss Exchange AG	www.six-swiss-exchange.com	SIX Swiss Exchange AG	www.six-swiss-exchange.com	Zurich	CHF
CH1507557242	150755724	Swiss Market Index®	CHF	CH0009980894	.SSMI	SIX Swiss Exchange AG	www.six-swiss-exchange.com	SIX Swiss Exchange AG	www.six-swiss-exchange.com	Zurich	CHF
CH1507557259	150755725	Swiss Market Index®	CHF	CH0009980894	.SSMI	SIX Swiss Exchange AG	www.six-swiss-exchange.com	SIX Swiss Exchange AG	www.six-swiss-exchange.com	Zurich	CHF
CH1507557267	150755726	Swiss Market Index®	CHF	CH0009980894	.SSMI	SIX Swiss Exchange AG	www.six-swiss-exchange.com	SIX Swiss Exchange AG	www.six-swiss-exchange.com	Zurich	CHF
CH1507557275	150755727	Swiss Market Index®	CHF	CH0009980894	.SSMI	SIX Swiss Exchange AG	www.six-swiss-exchange.com	SIX Swiss Exchange AG	www.six-swiss-exchange.com	Zurich	CHF
CH1507557283	150755728	Swiss Market Index®	CHF	CH0009980894	.SSMI	SIX Swiss Exchange AG	www.six-swiss-exchange.com	SIX Swiss Exchange AG	www.six-swiss-exchange.com	Zurich	CHF
CH1507557291	150755729	Swiss Market Index®	CHF	CH0009980894	.SSMI	SIX Swiss Exchange AG	www.six-swiss-exchange.com	SIX Swiss Exchange AG	www.six-swiss-exchange.com	Zurich	CHF
CH1507557309	150755730	Swiss Market Index®	CHF	CH0009980894	.SSMI	SIX Swiss Exchange AG	www.six-swiss-exchange.com	SIX Swiss Exchange AG	www.six-swiss-exchange.com	Zurich	CHF
CH1507557317	150755731	Swiss Market Index®	CHF	CH0009980894	.SSMI	SIX Swiss Exchange AG	www.six-swiss-exchange.com	SIX Swiss Exchange AG	www.six-swiss-exchange.com	Zurich	CHF
CH1507557325	150755732	Swiss Market Index®	CHF	CH0009980894	.SSMI	SIX Swiss Exchange AG	www.six-swiss-exchange.com	SIX Swiss Exchange AG	www.six-swiss-exchange.com	Zurich	CHF
CH1507557333	150755733	Swiss Market Index®	CHF	CH0009980894	.SSMI	SIX Swiss Exchange AG	www.six-swiss-exchange.com	SIX Swiss Exchange AG	www.six-swiss-exchange.com	Zurich	CHF
CH1507557341	150755734	Swiss Market Index®	CHF	CH0009980894	.SSMI	SIX Swiss Exchange AG	www.six-swiss-exchange.com	SIX Swiss Exchange AG	www.six-swiss-exchange.com	Zurich	CHF
CH1507557358	150755735	Swiss Market Index®	CHF	CH0009980894	.SSMI	SIX Swiss Exchange AG	www.six-swiss-exchange.com	SIX Swiss Exchange AG	www.six-swiss-exchange.com	Zurich	CHF
CH1507557366	150755736	Swiss Market Index®	CHF	CH0009980894	.SSMI	SIX Swiss Exchange AG	www.six-swiss-exchange.com	SIX Swiss Exchange AG	www.six-swiss-exchange.com	Zurich	CHF
CH1507557374	150755737	Swiss Market Index®	CHF	CH0009980894	.SSMI	SIX Swiss Exchange AG	www.six-swiss-exchange.com	SIX Swiss Exchange AG	www.six-swiss-exchange.com	Zurich	CHF
CH1507557382	150755738	Swiss Market Index®	CHF	CH0009980894	.SSMI	SIX Swiss Exchange AG	www.six-swiss-exchange.com	SIX Swiss Exchange AG	www.six-swiss-exchange.com	Zurich	CHF

Series Number / ISIN Code	Valoren Code	Index	Index Currency	ISIN of Index	Reuters Code of Index / Reuters Screen Page	Index Sponsor	Index Sponsor Website	Exchange	Exchange Website	Business Day Centre	Settlement Currency
CH1507557390	150755739	Swiss Market Index®	CHF	CH0009980894	.SSMI	SIX Swiss Exchange AG	www.six-swiss-exchange.com	SIX Swiss Exchange AG	www.six-swiss-exchange.com	Zurich	CHF
CH1507557408	150755740	Swiss Market Index®	CHF	CH0009980894	.SSMI	SIX Swiss Exchange AG	www.six-swiss-exchange.com	SIX Swiss Exchange AG	www.six-swiss-exchange.com	Zurich	CHF
CH1507557416	150755741	Swiss Market Index®	CHF	CH0009980894	.SSMI	SIX Swiss Exchange AG	www.six-swiss-exchange.com	SIX Swiss Exchange AG	www.six-swiss-exchange.com	Zurich	CHF
CH1507557424	150755742	Swiss Market Index®	CHF	CH0009980894	.SSMI	SIX Swiss Exchange AG	www.six-swiss-exchange.com	SIX Swiss Exchange AG	www.six-swiss-exchange.com	Zurich	CHF
CH1507557432	150755743	Swiss Market Index®	CHF	CH0009980894	.SSMI	SIX Swiss Exchange AG	www.six-swiss-exchange.com	SIX Swiss Exchange AG	www.six-swiss-exchange.com	Zurich	CHF
CH1507557440	150755744	Swiss Market Index®	CHF	CH0009980894	.SSMI	SIX Swiss Exchange AG	www.six-swiss-exchange.com	SIX Swiss Exchange AG	www.six-swiss-exchange.com	Zurich	CHF
CH1507557457	150755745	Swiss Market Index®	CHF	CH0009980894	.SSMI	SIX Swiss Exchange AG	www.six-swiss-exchange.com	SIX Swiss Exchange AG	www.six-swiss-exchange.com	Zurich	CHF
CH1507557465	150755746	Swiss Market Index®	CHF	CH0009980894	.SSMI	SIX Swiss Exchange AG	www.six-swiss-exchange.com	SIX Swiss Exchange AG	www.six-swiss-exchange.com	Zurich	CHF
CH1507557473	150755747	Swiss Market Index®	CHF	CH0009980894	.SSMI	SIX Swiss Exchange AG	www.six-swiss-exchange.com	SIX Swiss Exchange AG	www.six-swiss-exchange.com	Zurich	CHF
CH1507557481	150755748	Swiss Market Index®	CHF	CH0009980894	.SSMI	SIX Swiss Exchange AG	www.six-swiss-exchange.com	SIX Swiss Exchange AG	www.six-swiss-exchange.com	Zurich	CHF
CH1507557499	150755749	Swiss Market Index®	CHF	CH0009980894	.SSMI	SIX Swiss Exchange AG	www.six-swiss-exchange.com	SIX Swiss Exchange AG	www.six-swiss-exchange.com	Zurich	CHF
CH1507557507	150755750	Swiss Market Index®	CHF	CH0009980894	.SSMI	SIX Swiss Exchange AG	www.six-swiss-exchange.com	SIX Swiss Exchange AG	www.six-swiss-exchange.com	Zurich	CHF
CH1507557515	150755751	Swiss Market Index®	CHF	CH0009980894	.SSMI	SIX Swiss Exchange AG	www.six-swiss-exchange.com	SIX Swiss Exchange AG	www.six-swiss-exchange.com	Zurich	CHF
CH1507557523	150755752	Swiss Market Index®	CHF	CH0009980894	.SSMI	SIX Swiss Exchange AG	www.six-swiss-exchange.com	SIX Swiss Exchange AG	www.six-swiss-exchange.com	Zurich	CHF
CH1507557531	150755753	Swiss Market Index®	CHF	CH0009980894	.SSMI	SIX Swiss Exchange AG	www.six-swiss-exchange.com	SIX Swiss Exchange AG	www.six-swiss-exchange.com	Zurich	CHF
CH1507557549	150755754	Swiss Market Index®	CHF	CH0009980894	.SSMI	SIX Swiss Exchange AG	www.six-swiss-exchange.com	SIX Swiss Exchange AG	www.six-swiss-exchange.com	Zurich	CHF
CH1507557556	150755755	Swiss Market Index®	CHF	CH0009980894	.SSMI	SIX Swiss Exchange AG	www.six-swiss-exchange.com	SIX Swiss Exchange AG	www.six-swiss-exchange.com	Zurich	CHF
CH1507557564	150755756	Swiss Market Index®	CHF	CH0009980894	.SSMI	SIX Swiss Exchange AG	www.six-swiss-exchange.com	SIX Swiss Exchange AG	www.six-swiss-exchange.com	Zurich	CHF

Series Number / ISIN Code	Valoren Code	Index	Index Currency	ISIN of Index	Reuters Code of Index / Reuters Screen Page	Index Sponsor	Index Sponsor Website	Exchange	Exchange Website	Business Day Centre	Settlement Currency
CH1507557572	150755757	Swiss Market Index®	CHF	CH0009980894	.SSMI	SIX Swiss Exchange AG	www.six-swiss-exchange.com	SIX Swiss Exchange AG	www.six-swiss-exchange.com	Zurich	CHF
CH1507557580	150755758	Swiss Market Index®	CHF	CH0009980894	.SSMI	SIX Swiss Exchange AG	www.six-swiss-exchange.com	SIX Swiss Exchange AG	www.six-swiss-exchange.com	Zurich	CHF
CH1507557598	150755759	Swiss Market Index®	CHF	CH0009980894	.SSMI	SIX Swiss Exchange AG	www.six-swiss-exchange.com	SIX Swiss Exchange AG	www.six-swiss-exchange.com	Zurich	CHF
CH1507557606	150755760	Swiss Market Index®	CHF	CH0009980894	.SSMI	SIX Swiss Exchange AG	www.six-swiss-exchange.com	SIX Swiss Exchange AG	www.six-swiss-exchange.com	Zurich	CHF
CH1507557614	150755761	Swiss Market Index®	CHF	CH0009980894	.SSMI	SIX Swiss Exchange AG	www.six-swiss-exchange.com	SIX Swiss Exchange AG	www.six-swiss-exchange.com	Zurich	CHF
CH1507557622	150755762	Swiss Market Index®	CHF	CH0009980894	.SSMI	SIX Swiss Exchange AG	www.six-swiss-exchange.com	SIX Swiss Exchange AG	www.six-swiss-exchange.com	Zurich	CHF
CH1507557630	150755763	Swiss Market Index®	CHF	CH0009980894	.SSMI	SIX Swiss Exchange AG	www.six-swiss-exchange.com	SIX Swiss Exchange AG	www.six-swiss-exchange.com	Zurich	CHF
CH1507557648	150755764	Swiss Market Index®	CHF	CH0009980894	.SSMI	SIX Swiss Exchange AG	www.six-swiss-exchange.com	SIX Swiss Exchange AG	www.six-swiss-exchange.com	Zurich	CHF
CH1507557655	150755765	Swiss Market Index®	CHF	CH0009980894	.SSMI	SIX Swiss Exchange AG	www.six-swiss-exchange.com	SIX Swiss Exchange AG	www.six-swiss-exchange.com	Zurich	CHF
CH1507557663	150755766	Swiss Market Index®	CHF	CH0009980894	.SSMI	SIX Swiss Exchange AG	www.six-swiss-exchange.com	SIX Swiss Exchange AG	www.six-swiss-exchange.com	Zurich	CHF
CH1507557671	150755767	Swiss Market Index®	CHF	CH0009980894	.SSMI	SIX Swiss Exchange AG	www.six-swiss-exchange.com	SIX Swiss Exchange AG	www.six-swiss-exchange.com	Zurich	CHF
CH1507557689	150755768	Swiss Market Index®	CHF	CH0009980894	.SSMI	SIX Swiss Exchange AG	www.six-swiss-exchange.com	SIX Swiss Exchange AG	www.six-swiss-exchange.com	Zurich	CHF
CH1507557697	150755769	Swiss Market Index®	CHF	CH0009980894	.SSMI	SIX Swiss Exchange AG	www.six-swiss-exchange.com	SIX Swiss Exchange AG	www.six-swiss-exchange.com	Zurich	CHF
CH1507557705	150755770	Swiss Market Index®	CHF	CH0009980894	.SSMI	SIX Swiss Exchange AG	www.six-swiss-exchange.com	SIX Swiss Exchange AG	www.six-swiss-exchange.com	Zurich	CHF
CH1507557713	150755771	Swiss Market Index®	CHF	CH0009980894	.SSMI	SIX Swiss Exchange AG	www.six-swiss-exchange.com	SIX Swiss Exchange AG	www.six-swiss-exchange.com	Zurich	CHF
CH1507557721	150755772	Swiss Market Index®	CHF	CH0009980894	.SSMI	SIX Swiss Exchange AG	www.six-swiss-exchange.com	SIX Swiss Exchange AG	www.six-swiss-exchange.com	Zurich	CHF
CH1507557739	150755773	Swiss Market Index®	CHF	CH0009980894	.SSMI	SIX Swiss Exchange AG	www.six-swiss-exchange.com	SIX Swiss Exchange AG	www.six-swiss-exchange.com	Zurich	CHF
CH1517300252	151730025	Swiss Market Index®	CHF	CH0009980894	.SSMI	SIX Swiss Exchange AG	www.six-swiss-exchange.com	SIX Swiss Exchange AG	www.six-swiss-exchange.com	Zurich	CHF

Series Number / ISIN Code	Valoren Code	Index	Index Currency	ISIN of Index	Reuters Code of Index / Reuters Screen Page	Index Sponsor	Index Sponsor Website	Exchange	Exchange Website	Business Day Centre	Settlement Currency
CH1517300260	151730026	Swiss Market Index®	CHF	CH0009980894	.SSMI	SIX Swiss Exchange AG	www.six-swiss-exchange.com	SIX Swiss Exchange AG	www.six-swiss-exchange.com	Zurich	CHF
CH1517300278	151730027	Swiss Market Index®	CHF	CH0009980894	.SSMI	SIX Swiss Exchange AG	www.six-swiss-exchange.com	SIX Swiss Exchange AG	www.six-swiss-exchange.com	Zurich	CHF
CH1517300286	151730028	Swiss Market Index®	CHF	CH0009980894	.SSMI	SIX Swiss Exchange AG	www.six-swiss-exchange.com	SIX Swiss Exchange AG	www.six-swiss-exchange.com	Zurich	CHF
CH1517300294	151730029	Swiss Market Index®	CHF	CH0009980894	.SSMI	SIX Swiss Exchange AG	www.six-swiss-exchange.com	SIX Swiss Exchange AG	www.six-swiss-exchange.com	Zurich	CHF
CH1517300302	151730030	Swiss Market Index®	CHF	CH0009980894	.SSMI	SIX Swiss Exchange AG	www.six-swiss-exchange.com	SIX Swiss Exchange AG	www.six-swiss-exchange.com	Zurich	CHF
CH1517300310	151730031	Swiss Market Index®	CHF	CH0009980894	.SSMI	SIX Swiss Exchange AG	www.six-swiss-exchange.com	SIX Swiss Exchange AG	www.six-swiss-exchange.com	Zurich	CHF
CH1517300328	151730032	Swiss Market Index®	CHF	CH0009980894	.SSMI	SIX Swiss Exchange AG	www.six-swiss-exchange.com	SIX Swiss Exchange AG	www.six-swiss-exchange.com	Zurich	CHF
CH1517300336	151730033	Swiss Market Index®	CHF	CH0009980894	.SSMI	SIX Swiss Exchange AG	www.six-swiss-exchange.com	SIX Swiss Exchange AG	www.six-swiss-exchange.com	Zurich	CHF
CH1517300344	151730034	Swiss Market Index®	CHF	CH0009980894	.SSMI	SIX Swiss Exchange AG	www.six-swiss-exchange.com	SIX Swiss Exchange AG	www.six-swiss-exchange.com	Zurich	CHF
CH1517300351	151730035	Swiss Market Index®	CHF	CH0009980894	.SSMI	SIX Swiss Exchange AG	www.six-swiss-exchange.com	SIX Swiss Exchange AG	www.six-swiss-exchange.com	Zurich	CHF
CH1517300369	151730036	Swiss Market Index®	CHF	CH0009980894	.SSMI	SIX Swiss Exchange AG	www.six-swiss-exchange.com	SIX Swiss Exchange AG	www.six-swiss-exchange.com	Zurich	CHF
CH1517300377	151730037	Swiss Market Index®	CHF	CH0009980894	.SSMI	SIX Swiss Exchange AG	www.six-swiss-exchange.com	SIX Swiss Exchange AG	www.six-swiss-exchange.com	Zurich	CHF
CH1517300385	151730038	Swiss Market Index®	CHF	CH0009980894	.SSMI	SIX Swiss Exchange AG	www.six-swiss-exchange.com	SIX Swiss Exchange AG	www.six-swiss-exchange.com	Zurich	CHF
CH1517300393	151730039	Swiss Market Index®	CHF	CH0009980894	.SSMI	SIX Swiss Exchange AG	www.six-swiss-exchange.com	SIX Swiss Exchange AG	www.six-swiss-exchange.com	Zurich	CHF
CH1517300401	151730040	Swiss Market Index®	CHF	CH0009980894	.SSMI	SIX Swiss Exchange AG	www.six-swiss-exchange.com	SIX Swiss Exchange AG	www.six-swiss-exchange.com	Zurich	CHF
CH1517300419	151730041	Swiss Market Index®	CHF	CH0009980894	.SSMI	SIX Swiss Exchange AG	www.six-swiss-exchange.com	SIX Swiss Exchange AG	www.six-swiss-exchange.com	Zurich	CHF
CH1517300427	151730042	Swiss Market Index®	CHF	CH0009980894	.SSMI	SIX Swiss Exchange AG	www.six-swiss-exchange.com	SIX Swiss Exchange AG	www.six-swiss-exchange.com	Zurich	CHF
CH1517300435	151730043	Swiss Market Index®	CHF	CH0009980894	.SSMI	SIX Swiss Exchange AG	www.six-swiss-exchange.com	SIX Swiss Exchange AG	www.six-swiss-exchange.com	Zurich	CHF

Series Number / ISIN Code	Valoren Code	Index	Index Currency	ISIN of Index	Reuters Code of Index / Reuters Screen Page	Index Sponsor	Index Sponsor Website	Exchange	Exchange Website	Business Day Centre	Settlement Currency
CH1517300443	151730044	Swiss Market Index®	CHF	CH0009980894	.SSMI	SIX Swiss Exchange AG	www.six-swiss-exchange.com	SIX Swiss Exchange AG	www.six-swiss-exchange.com	Zurich	CHF
CH1517300450	151730045	Swiss Market Index®	CHF	CH0009980894	.SSMI	SIX Swiss Exchange AG	www.six-swiss-exchange.com	SIX Swiss Exchange AG	www.six-swiss-exchange.com	Zurich	CHF
CH1517300468	151730046	Swiss Market Index®	CHF	CH0009980894	.SSMI	SIX Swiss Exchange AG	www.six-swiss-exchange.com	SIX Swiss Exchange AG	www.six-swiss-exchange.com	Zurich	CHF
CH1517300476	151730047	Swiss Market Index®	CHF	CH0009980894	.SSMI	SIX Swiss Exchange AG	www.six-swiss-exchange.com	SIX Swiss Exchange AG	www.six-swiss-exchange.com	Zurich	CHF

GENERAL PROVISIONS

The following terms apply to each series of Securities:

1. **Issuer:** BNP Paribas Issuance B.V.
2. **Guarantor:** BNP Paribas
3. **Trade Date:** 14 January 2026.
4. **Issue Date:** 15 January 2026.
5. **Consolidation:** Not applicable.
6. **Type of Securities:**
 - (a) Warrants.
 - (b) The Securities are Index Securities.

The Securities are "European Style" Warrants.

Automatic Exercise applies.

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

PRODUCT SPECIFIC PROVISIONS (ALL SECURITIES)

22. **Index Securities:** Applicable.
 - (a) **Index/Basket of** See the "Specific Provisions for each Series" above.

Indices/Index Sponsor(s):

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

- | | |
|---|---|
| 26. Commodity Securities: | Not applicable. |
| 27. Inflation Index Securities: | Not applicable. |
| 28. Currency Securities: | Not applicable. |
| 29. Fund Securities: | Not applicable. |
| 30. Futures Securities: | Not applicable. |
| 31. OET Certificates: | Not applicable. |
| 32. Constant Leverage Securities: | Not applicable. |
| 33. Additional Disruption Events: | Applicable. |
| 34. Optional Additional Disruption Events: | <p>(a) The following Optional Additional Disruption Events apply to the Securities:</p> <p>Administrator/Benchmark Event</p> <p>Increased Cost of Hedging</p> <p>Currency Event</p> <p>Loss of Stock Borrow</p> <p>Increased Cost of Stock Borrow</p> <p>(b) The Maximum Stock Loan Rate is 25%.</p> <p>The Initial Stock Loan Rate is 25%.</p> |
| 35. Knock-in Event: | Not applicable. |
| 36. Knock-out Event: | Not applicable. |

PROVISIONS RELATING TO WARRANTS

- | | |
|---|--|
| 37. Provisions relating to Warrants: | Applicable. |
| (a) Units: | Warrants must be exercised in Units. Each Unit consists of the number of Warrants set out in "Specific Provisions for each Series" above. |
| (b) Minimum Exercise Number: | The minimum number of Warrants that may be exercised (including automatic exercise) on any day by any Holder is one (1) Warrant, and Warrants may only be exercised (including automatic exercise) in integral multiples of one (1) Warrant in excess thereof. |
| (c) Maximum Exercise Number: | Not applicable. |
| (d) Exercise Price(s): | The exercise price(s) per Warrant (which may be subject to adjustment in accordance with Annex 1) is set out in "Specific Provisions for each Series" above. |
| (e) Exercise Date: | The exercise date of the Warrants is set out in "Specific Provisions for each Series" above, provided that, if such date is not an Exercise Business Day, the Exercise Date shall be the immediately succeeding Exercise Business Day. |
| (f) Exercise Period: | Not applicable. |
| (g) Valuation Date: | The Valuation Date shall be the Actual Exercise Date of the relevant Warrant, subject to adjustments in accordance with Condition 20. |
| (h) Strike Date: | Not applicable. |
| (i) Averaging: | Averaging does not apply to the Warrants. |
| (j) Observation Dates: | Not applicable. |

- (k) **Observation Period:** Not applicable.
- (l) **Cash Settlement Amount:** A Holder, upon due exercise, will receive from the Issuer on the Settlement Date, in respect of each Warrant, a Cash Settlement Amount calculated by the Calculation Agent (which shall not be less than zero) equal to:
- in respect of *Call* Warrants:
- $\text{Max} [0 ; \text{Settlement Price Final} - \text{Exercise Price}] / [\text{Parity} \times \text{Exchange Rate Final}]$
- in respect of *Put* warrants:
- $\text{Max} [0 ; \text{Exercise Price} - \text{Settlement Price Final}] / [\text{Parity} \times \text{Exchange Rate Final}]$
- Where:
- Settlement Price Final** means the Settlement Price on the Valuation Date.
- Exercise Price** means as set out in "Specific Provisions for each Series" above.
- Parity** means as set out in "Specific Provisions for each Series" above.
- Exchange Rate Final** means the Exchange Rate on the relevant Valuation Date.
- (m) **Settlement Date:** See the "Specific Provisions for each Series" above.

PROVISIONS RELATING TO CERTIFICATES

38. **Provisions relating to Certificates:** Not applicable.
39. **Identification information of Holders:** Not applicable.

DISTRIBUTION AND US SALES ELIGIBILITY (ALL SECURITIES)

40. **Selling Restrictions:**
- (a) **Eligibility for sale of Securities in the United States:** The Securities are not eligible for sale in the United States.
Reg. S Compliance Category 2; TEFRA Not applicable
- (b) **Other Selling Restrictions:** Not applicable.
41. **Additional U.S. Federal income tax considerations:** The Securities are not Specified Securities for purposes of Section 871(m) of the U.S. Internal Revenue Code of 1986.

Responsibility

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

Signed on behalf of BNP Paribas Issuance B.V.

As Issuer:

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

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 Call or Put Warrant is a leveraged Warrant with a fixed term, which gives investors a level of exposure from moderate to high to the price and performance of the relevant Index as described in Part A "Specific Provisions for each Series" (the "Underlying Index") that is greater than the capital invested. The leveraged nature of the Warrants means that any movement in the value of the Underlying Index will have a magnified effect on the value of the Warrants, both positively and negatively.

The Warrants are "Call" and "Put" Warrants.

With a Call Warrant Holders benefit from excess (if any) of the Settlement Price on the Valuation Date over the Exercise Price (divided by the product of the Exchange Rate Final, if any, and Parity).

With a Put Warrant Holders benefit from excess (if any) of the Exercise Price on the Valuation Date over the Settlement Price (divided by the product of the Exchange Rate Final, if any, and Parity).

On the Settlement Date, Holders will receive an amount, which may be zero, determined by reference to the performance of the Underlying Index and, if applicable, the performance of the Exchange Rate between the Index Currency and the Settlement Currency.

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

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

Index Disclaimer

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

DAX INDEX

This financial instrument is neither sponsored nor promoted, distributed or in any other manner supported by Deutsche Börse AG (the "Licensor"). The Licensor does not give any explicit or implicit warranty or representation, neither regarding the results deriving from the use of the Index and/or the Index Trademark nor regarding the Index value at a certain point in time or on a certain date nor in any other respect. The Index is calculated and published by the Licensor. Nevertheless, as far as admissible under statutory law the Licensor will not be liable vis-à-vis third parties for potential errors in the Index. Moreover, there is no obligation for the Licensor vis-à-vis third parties, including investors, to point out potential errors in the Index.

Neither the publication of the Index by the Licensor nor the granting of a license regarding the Index as well as the Index Trademark for the utilization in connection with the financial instrument or other securities or financial products, which one derived from the Index, represents a recommendation by the Licensor for a capital investment or contains in any manner a warranty or opinion by the Licensor with respect to the attractiveness of an investment in this product.

In its capacity as sole owner of all rights to the Index and the Index Trademark the Licensor has solely licensed to the issuer of the financial instrument and its affiliates the utilization of the Index and the Index Trademark as well as any reference to the Index and the Index Trademark in connection with the financial instrument.

Dow Jones Industrial Average® Index

The Dow Jones Industrial Average® Index (the "INDEX") is a product of S&P Dow Jones Indices LLC, a division of S&P Global, or its affiliates ("SPDJI"), and has been licensed for use by BNP Paribas (the "Licensee"). Standard & Poor's® and S&P® are registered trademarks of Standard & Poor's Financial Services LLC, a division of S&P Global ("S&P"); Dow Jones® is a registered trademark of Dow Jones Trademark Holdings LLC ("Dow Jones"); It is not possible to invest directly in an index. The issue of Securities (the "Licensee's Product(s)") are not sponsored, endorsed, sold or promoted by SPDJI, Dow Jones, S&P, any of their respective affiliates (collectively, "S&P Dow Jones Indices"). S&P Dow Jones Indices make any representation or warranty, express or implied, to the owners of the Licensee's Product(s) or any member of the public regarding the advisability of investing in securities generally or in Licensee's Product(s) particularly or the ability of the INDEX to track general market performance. Past performance of an index is not an indication or guarantee of future results. S&P Dow Jones Indices only relationship to Licensee with respect to the INDEX is the licensing of the Index and certain trademarks, service marks and/or trade names of S&P Dow Jones Indices and/or its licensors. The INDEX is determined, composed and calculated by S&P Dow Jones Indices without regard to Licensee or the Licensee's Product(s). S&P Dow Jones Indices have no obligation to take the needs of Licensee or the owners of Licensee's Product(s) into consideration in determining, composing or calculating the INDEX. S&P Dow Jones Indices are responsible for and have not participated in the determination of the prices, and amount of Licensee's Product(s) or the timing of the issuance or sale of Licensee's Product(s) or in the determination or calculation of the equation by which Licensee's Product(s) is to be converted into cash, surrendered or redeemed, as the case may be. S&P Dow Jones Indices have no obligation or liability in connection with the administration, marketing or trading of Licensee's Product(s). There is no assurance that investment products based on the INDEX will accurately track index performance or provide positive investment returns. S&P Dow Jones Indices LLC is not an investment or tax advisor. A tax advisor should be consulted to evaluate the impact of any tax-exempt securities on portfolios and the tax consequences of making any particular investment decision. Inclusion of a security within an index is not a recommendation by S&P Dow Jones Indices to buy, sell, or hold such security, nor is it considered to be investment advice.

S&P DOW JONES INDICES DOES NOT GUARANTEE THE ADEQUACY, ACCURACY, TIMELINESS AND/OR THE COMPLETENESS OF THE INDEX OR ANY DATA RELATED THERETO OR ANY COMMUNICATION, INCLUDING BUT NOT LIMITED TO, ORAL OR WRITTEN COMMUNICATION (INCLUDING ELECTRONIC COMMUNICATIONS) WITH RESPECT THERETO. S&P DOW JONES INDICES SHALL NOT BE SUBJECT TO ANY DAMAGES OR LIABILITY FOR ANY ERRORS, OMISSIONS, OR DELAYS THEREIN. S&P DOW JONES INDICES MAKES NO EXPRESS OR IMPLIED WARRANTIES, AND EXPRESSLY DISCLAIMS ALL WARRANTIES, OF MERCHANTABILITY OR FITNESS FOR A PARTICULAR PURPOSE OR USE OR AS TO RESULTS TO BE OBTAINED BY THE LICENSEE, OWNERS OF THE LICENSEE'S PRODUCTS, OR ANY OTHER PERSON OR ENTITY FROM THE USE OF THE INDEX OR WITH RESPECT TO ANY DATA RELATED THERETO. WITHOUT LIMITING ANY OF THE FOREGOING, IN NO EVENT WHATSOEVER SHALL S&P DOW JONES INDICES BE LIABLE FOR ANY INDIRECT, SPECIAL, INCIDENTAL, PUNITIVE, OR CONSEQUENTIAL DAMAGES INCLUDING BUT NOT LIMITED TO, LOSS OF PROFITS, TRADING LOSSES, LOST TIME OR GOODWILL, EVEN IF THEY HAVE BEEN ADVISED OF THE POSSIBILITY OF SUCH DAMAGES, WHETHER IN CONTRACT, TORT, STRICT LIABILITY, OR OTHERWISE. THERE ARE NO THIRD PARTY BENEFICIARIES OF ANY AGREEMENTS OR ARRANGEMENTS BETWEEN S&P DOW JONES INDICES AND THE LICENSEE, OTHER THAN THE LICENSORS OF S&P DOW JONES INDICES.

NASDAQ 100® Index

The Product(s) is not sponsored, endorsed, sold or promoted by Nasdaq, Inc. or its affiliates (NASDAQ, with its affiliates, are referred to as the "Corporations"). The Corporations have not passed on the legality or suitability of, or the accuracy or adequacy of descriptions and disclosures relating to, the Product(s). The Corporations make no representation or warranty, express or implied to the owners of the Product(s) or any member of the public regarding the advisability of investing in securities generally or in the Product(s) particularly, or the ability of the Nasdaq-100 Index® to track general stock market performance. The Corporations' only relationship to BNP PARIBAS ("Licensee") is in the licensing of the Nasdaq®, Nasdaq-100®, and Nasdaq-100 Index® registered trademarks, and certain trade names of the Corporations and the use of the Nasdaq-100 Index® which is determined, composed and calculated by NASDAQ without regard to Licensee or the Product(s). NASDAQ has no obligation to take the needs of the Licensee or the owners of the Product(s) into consideration in determining, composing or calculating the Nasdaq-100 Index®. The Corporations are not responsible for and have not participated in the determination of the timing of, prices at, or quantities of the Product(s) to be issued or in the determination or calculation of the equation by which the Product(s) is to be converted into cash. The Corporations have no liability in connection with the administration, marketing or trading of the Product(s).

The Corporations do not guarantee the accuracy and/or uninterrupted calculation of the Nasdaq-100 index® or any data included therein. The Corporations make no warranty, express or implied, as to results to be obtained by Licensee, owners of the product(s), or any other person or entity from the use of the Nasdaq-100 Index® or any data included therein. The Corporations make no express or implied warranties, and expressly disclaim all warranties of merchantability or fitness for a particular purpose or use with respect to the Nasdaq-100 Index® or any data included therein. Without limiting any of the foregoing, in no event shall the Corporations have any liability for any lost profits or special, incidental, punitive, indirect, or consequential damages, even if notified of the possibility of such damages.

S&P 500® Index

The S&P 500® Index (the "INDEX") is a product of S&P Dow Jones Indices LLC, a division of S&P Global, or its affiliates ("SPDJI"), and has been licensed for use by BNP Paribas (the "Licensee"). Standard & Poor's® and S&P® are registered trademarks of Standard & Poor's Financial Services LLC, a division of S&P Global ("S&P"); Dow Jones® is a registered trademark of Dow Jones Trademark Holdings LLC ("Dow Jones"); It is not possible to invest directly in an index. The issue of Securities (the "Licensee's Product(s)") are not sponsored, endorsed, sold or promoted by SPDJI, Dow Jones, S&P, any of their respective affiliates (collectively, "S&P Dow Jones Indices"). S&P Dow Jones Indices make any representation or warranty, express or implied, to the owners of the Licensee's Product(s) or any member of the public regarding the advisability of investing in securities generally or in Licensee's Product(s) particularly or the ability of the INDEX to track general market performance. Past performance of an index is not an indication or guarantee of future results. S&P Dow Jones Indices only relationship to Licensee with respect to the INDEX is the licensing of the Index and certain trademarks, service marks and/or trade names of S&P Dow Jones Indices and/or its licensors. The INDEX is determined, composed and calculated by S&P Dow Jones Indices without regard to Licensee or the Licensee's Product(s). S&P Dow Jones Indices have no obligation to take the needs of Licensee or the owners of Licensee's Product(s) into consideration in determining, composing or calculating the INDEX. S&P Dow Jones Indices are responsible for and have not participated in the determination of the prices, and amount of Licensee's Product(s) or the timing of the issuance or sale of Licensee's Product(s) or in the determination or calculation of the equation by which Licensee's Product(s) is to be converted into cash, surrendered or redeemed, as the case may be. S&P Dow Jones Indices have no obligation or liability in connection with the administration, marketing or trading of Licensee's Product(s). There is no assurance that investment products based on the INDEX will accurately track index performance or provide positive investment returns. S&P Dow Jones Indices LLC is not an investment or tax advisor. A tax advisor should be consulted to evaluate the impact of any tax-exempt securities on portfolios and the tax consequences of making any particular investment decision. Inclusion of a security within an index is not a recommendation by S&P Dow Jones Indices to buy, sell, or hold such security, nor is it considered to be investment advice.

S&P DOW JONES INDICES DOES NOT GUARANTEE THE ADEQUACY, ACCURACY, TIMELINESS AND/OR THE COMPLETENESS OF THE INDEX OR ANY DATA RELATED THERETO OR ANY COMMUNICATION, INCLUDING BUT NOT LIMITED TO, ORAL OR WRITTEN COMMUNICATION (INCLUDING ELECTRONIC COMMUNICATIONS) WITH RESPECT THERETO. S&P DOW JONES INDICES SHALL NOT BE SUBJECT TO ANY DAMAGES OR LIABILITY FOR ANY ERRORS, OMISSIONS, OR DELAYS THEREIN. S&P DOW JONES INDICES MAKES NO EXPRESS OR IMPLIED WARRANTIES, AND EXPRESSLY DISCLAIMS ALL WARRANTIES, OF MERCHANTABILITY OR FITNESS FOR A PARTICULAR PURPOSE OR USE OR AS TO RESULTS TO BE OBTAINED BY THE LICENSEE, OWNERS OF THE LICENSEE'S PRODUCTS, OR ANY OTHER PERSON OR ENTITY FROM THE USE OF THE INDEX OR WITH RESPECT TO ANY DATA RELATED THERETO. WITHOUT LIMITING ANY OF THE FOREGOING, IN NO EVENT WHATSOEVER SHALL S&P DOW JONES INDICES BE LIABLE FOR ANY INDIRECT, SPECIAL, INCIDENTAL, PUNITIVE, OR CONSEQUENTIAL DAMAGES INCLUDING BUT NOT LIMITED TO, LOSS OF PROFITS, TRADING LOSSES, LOST TIME OR GOODWILL, EVEN IF THEY HAVE BEEN ADVISED OF THE POSSIBILITY OF SUCH DAMAGES, WHETHER IN CONTRACT, TORT, STRICT LIABILITY, OR OTHERWISE. THERE ARE NO THIRD PARTY BENEFICIARIES OF ANY AGREEMENTS OR ARRANGEMENTS BETWEEN S&P DOW JONES INDICES AND THE LICENSEE, OTHER THAN THE LICENSORS OF S&P DOW JONES INDICES.

Swiss Market Index®

These Securities are not in any way sponsored, endorsed, sold or promoted by the SIX Swiss Exchange Ltd and the SIX Swiss Exchange Ltd makes no warranty or representation whatsoever, express or implied, either as to the results to be obtained from the use of the SMI® index (the "Index") and/or the figure at which the said Index stands at any particular time on any particular day or otherwise. However, the SIX Swiss Exchange Ltd shall not be liable (whether in negligence or otherwise) to any person for any error in the Index and the SIX Swiss Exchange Ltd shall not be under any obligation to advise any person of any error therein.

® SIX Group, SIX Swiss Exchange, SPI, Swiss Performance Index (SPI), SPI EXTRA, SPI ex SLI, SMI, Swiss Market Index (SMI), SMI MID (SMIM), SMI Expanded, SXI, SXI Real Estate, SXI Swiss Real Estate, SXI Life Sciences, SXI Bio+Medtech, SLI, SLI Swiss Leader Index, SBI, SBI Swiss Bond Index, SAR, SAR SWISS AVERAGE RATE, SARON, SCR, SCR SWISS CURRENT RATE, SCRON, SAION, SCION, VSMI, SWX Immobilienfonds Index, MQM, MQM Market Quality Metrics, QQM, QQM Quotes Quality Metrics and COSI are trademarks that have been registered in Switzerland and/or abroad by SIX Group Ltd respectively SIX Swiss Exchange Ltd. Their use is subject to a licence.

6. Operational Information

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

SUMMARY OF FINAL TERMS

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

Part A – Introduction					
A.1	Introduction and Warnings	<p>The Securities may only be offered, sold or advertised, directly or indirectly, in Switzerland in accordance with the requirements of the FinSA, as further set out in the Base Prospectus approved by the SIX Exchange Regulation AG in its capacity as Swiss Prospectus Office as of 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>			
A.2	Investment Decision	Any decision to invest in any Securities should be based on a consideration of the Base Prospectus and the Final Terms as a whole, including any documents incorporated by reference.			
A.3	Liability	The Issuer or the Guarantor may be liable for the content of this Summary solely when read together with the other parts of the Base Prospectus and the Final Terms or where it does not provide, when read together with the other parts of the Base Prospectus and the Final Terms, key information in order to aid investors when considering whether to invest in the Securities.			
Part B – Securities					
B.1	Issuer/Guarantor	<p>Issuer</p> <p>The legal company name of the Issuer is BNP Paribas Issuance B.V. (the "Issuer"). The domicile of the Issuer is Amsterdam, Netherlands. The registered office of the Issuer is Herengracht 595, 1017 CE Amsterdam, the Netherlands.</p> <p>Guarantor</p> <p>The legal company name of the Guarantor is BNP Paribas (the "Guarantor"). The domicile of the Guarantor is Paris, France. The head office of the Guarantor is 16, boulevard des Italiens – 75009 Paris, France.</p>			
B.2	ISIN	As set out in table below.			
B.3	Nature of Securities	Warrants.			
B.4	Product Name	"European Style" Warrants relating to an Index			
B.5	Issue Date	15 January 2026			
B.6	Settlement Date	As set out in table below.			
B.7	Issue Price	As set out in table below.			
B.8	Underlyings	As set out in table below.			
B.9	Settlement	Settlement type: cash settlement. Settlement currency: As set out in table below.			
Part C – Offer and Admission to Trading					
C.1	Public Offer	The Securities may be offered, sold or advertised, directly or indirectly, in Switzerland to retail clients (<i>Privatkundinnen und -kunden</i>) within the meaning of FinSA (" Retail Clients ") in accordance with FinSA starting from the Issue Date.			
C.2	Admission to Trading/listing	Not applicable. The Securities will be provisionally admitted to trading on the Issue Date.			
C.3	Clearing System	SIX SIS Ltd., Olten, Switzerland			
C.4	Intermediary	SIX SIS Ltd., Olten, Switzerland			
C.5	Selling restrictions	As per the Base Prospectus.			
Series Number / ISIN Code		Index	Issue Price per Security	Settlement Currency	Redemption Date
CH1507556459		DAX®	CHF 10.83	CHF	30 March 2027
CH1507556467		DAX®	CHF 12.91	CHF	30 March 2027

Series Number / ISIN Code	Index	Issue Price per Security	Settlement Currency	Redemption Date
CH1507556475	DAX®	CHF 15.22	CHF	30 March 2027
CH1507556483	DAX®	CHF 17.75	CHF	30 March 2027
CH1507556491	DAX®	CHF 18.82	CHF	30 March 2027
CH1507556509	DAX®	CHF 20.49	CHF	30 March 2027
CH1507556517	DAX®	CHF 23.42	CHF	30 March 2027
CH1507556525	DAX®	CHF 29.82	CHF	30 March 2027
CH1507556533	DAX®	CHF 13.60	CHF	25 June 2027
CH1507556541	DAX®	CHF 15.79	CHF	25 June 2027
CH1507556558	DAX®	CHF 18.18	CHF	25 June 2027
CH1507556566	DAX®	CHF 20.77	CHF	25 June 2027
CH1507556574	DAX®	CHF 21.85	CHF	25 June 2027
CH1507556582	DAX®	CHF 23.53	CHF	25 June 2027
CH1507556590	DAX®	CHF 26.47	CHF	25 June 2027
CH1507556608	DAX®	CHF 32.80	CHF	25 June 2027
CH1507556616	DAX®	CHF 10.36	CHF	30 March 2027
CH1507556624	DAX®	CHF 13.06	CHF	30 March 2027
CH1507556632	DAX®	CHF 14.67	CHF	30 March 2027
CH1507556640	DAX®	CHF 16.48	CHF	30 March 2027
CH1507556657	DAX®	CHF 18.50	CHF	30 March 2027
CH1507556665	DAX®	CHF 20.74	CHF	30 March 2027
CH1507556673	DAX®	CHF 23.21	CHF	30 March 2027
CH1507556681	DAX®	CHF 11.39	CHF	25 June 2027
CH1507556699	DAX®	CHF 14.09	CHF	25 June 2027
CH1507556707	DAX®	CHF 15.67	CHF	25 June 2027
CH1507556715	DAX®	CHF 17.42	CHF	25 June 2027
CH1507556723	DAX®	CHF 19.35	CHF	25 June 2027
CH1507556731	DAX®	CHF 21.48	CHF	25 June 2027
CH1507556749	DAX®	CHF 23.80	CHF	25 June 2027
CH1507556756	Dow Jones Industrial Average®	CHF 1.57	CHF	30 March 2027
CH1507556764	Dow Jones Industrial Average®	CHF 1.92	CHF	30 March 2027
CH1507556772	Dow Jones Industrial Average®	CHF 2.33	CHF	30 March 2027
CH1507556780	Dow Jones Industrial Average®	CHF 2.77	CHF	30 March 2027
CH1507556798	Dow Jones Industrial Average®	CHF 3	CHF	30 March 2027
CH1507556806	Dow Jones Industrial Average®	CHF 3.25	CHF	30 March 2027
CH1507556814	Dow Jones Industrial Average®	CHF 3.76	CHF	30 March 2027
CH1507556822	Dow Jones Industrial Average®	CHF 4.30	CHF	30 March 2027
CH1507556830	Dow Jones Industrial Average®	CHF 1.65	CHF	30 March 2027
CH1507556848	Dow Jones Industrial Average®	CHF 1.87	CHF	30 March 2027
CH1507556855	Dow Jones Industrial Average®	CHF 2.13	CHF	30 March 2027
CH1507556863	Dow Jones Industrial Average®	CHF 2.42	CHF	30 March 2027
CH1507556871	Dow Jones Industrial Average®	CHF 3.11	CHF	30 March 2027
CH1507556889	Nasdaq-100 ®	CHF 13.23	CHF	30 March 2027
CH1507556897	Nasdaq-100 ®	CHF 15.04	CHF	30 March 2027
CH1507556905	Nasdaq-100 ®	CHF 17	CHF	30 March 2027
CH1507556913	Nasdaq-100 ®	CHF 19.09	CHF	30 March 2027
CH1507556921	Nasdaq-100 ®	CHF 21.31	CHF	30 March 2027
CH1507556939	Nasdaq-100 ®	CHF 22.23	CHF	30 March 2027
CH1507556947	Nasdaq-100 ®	CHF 23.66	CHF	30 March 2027
CH1507556954	Nasdaq-100 ®	CHF 26.12	CHF	30 March 2027

Series Number / ISIN Code	Index	Issue Price per Security	Settlement Currency	Redemption Date
CH1507556962	Nasdaq-100 ®	CHF 12.69	CHF	30 March 2027
CH1507556970	Nasdaq-100 ®	CHF 13.96	CHF	30 March 2027
CH1507556988	Nasdaq-100 ®	CHF 15.33	CHF	30 March 2027
CH1507556996	Nasdaq-100 ®	CHF 16.82	CHF	30 March 2027
CH1507557002	Nasdaq-100 ®	CHF 20.19	CHF	30 March 2027
CH1507557010	Nasdaq-100 ®	CHF 24.10	CHF	30 March 2027
CH1507557028	S&P 500®	CHF 2.28	CHF	30 March 2027
CH1507557036	S&P 500®	CHF 2.64	CHF	30 March 2027
CH1507557044	S&P 500®	CHF 3.04	CHF	30 March 2027
CH1507557051	S&P 500®	CHF 3.46	CHF	30 March 2027
CH1507557069	S&P 500®	CHF 3.90	CHF	30 March 2027
CH1507557077	S&P 500®	CHF 4.38	CHF	30 March 2027
CH1507557085	S&P 500®	CHF 4.87	CHF	30 March 2027
CH1507557093	S&P 500®	CHF 5.38	CHF	30 March 2027
CH1507557101	S&P 500®	CHF 5.91	CHF	30 March 2027
CH1507557119	S&P 500®	CHF 6.46	CHF	30 March 2027
CH1507557127	S&P 500®	CHF 7.02	CHF	30 March 2027
CH1507557135	S&P 500®	CHF 2.66	CHF	30 March 2027
CH1507557143	S&P 500®	CHF 3.09	CHF	30 March 2027
CH1507557150	S&P 500®	CHF 3.58	CHF	30 March 2027
CH1507557168	S&P 500®	CHF 4.15	CHF	30 March 2027
CH1507557176	S&P 500®	CHF 4.81	CHF	30 March 2027
CH1507557184	S&P 500®	CHF 5.60	CHF	30 March 2027
CH1507557192	Swiss Market Index®	CHF 1.59	CHF	27 March 2026
CH1507557200	Swiss Market Index®	CHF 2.01	CHF	27 March 2026
CH1507557218	Swiss Market Index®	CHF 2.50	CHF	27 March 2026
CH1507557226	Swiss Market Index®	CHF 3.67	CHF	27 March 2026
CH1507557234	Swiss Market Index®	CHF 2.11	CHF	26 June 2026
CH1507557242	Swiss Market Index®	CHF 2.48	CHF	26 June 2026
CH1507557259	Swiss Market Index®	CHF 2.88	CHF	26 June 2026
CH1507557267	Swiss Market Index®	CHF 3.33	CHF	26 June 2026
CH1507557275	Swiss Market Index®	CHF 4.36	CHF	26 June 2026
CH1507557283	Swiss Market Index®	CHF 5.55	CHF	26 June 2026
CH1507557291	Swiss Market Index®	CHF 3.27	CHF	25 September 2026
CH1507557309	Swiss Market Index®	CHF 3.68	CHF	25 September 2026
CH1507557317	Swiss Market Index®	CHF 4.12	CHF	25 September 2026
CH1507557325	Swiss Market Index®	CHF 4.60	CHF	25 September 2026
CH1507557333	Swiss Market Index®	CHF 5.64	CHF	25 September 2026
CH1507557341	Swiss Market Index®	CHF 4.01	CHF	29 December 2026
CH1507557358	Swiss Market Index®	CHF 4.42	CHF	29 December 2026
CH1507557366	Swiss Market Index®	CHF 4.85	CHF	29 December 2026
CH1507557374	Swiss Market Index®	CHF 5.32	CHF	29 December 2026
CH1507557382	Swiss Market Index®	CHF 5.80	CHF	29 December

Series Number / ISIN Code	Index	Issue Price per Security	Settlement Currency	Redemption Date
				2026
CH1507557390	Swiss Market Index®	CHF 3.89	CHF	30 March 2027
CH1507557408	Swiss Market Index®	CHF 4.63	CHF	30 March 2027
CH1507557416	Swiss Market Index®	CHF 5.46	CHF	30 March 2027
CH1507557424	Swiss Market Index®	CHF 5.91	CHF	30 March 2027
CH1507557432	Swiss Market Index®	CHF 6.39	CHF	30 March 2027
CH1507557440	Swiss Market Index®	CHF 7.40	CHF	30 March 2027
CH1507557457	Swiss Market Index®	CHF 8.51	CHF	30 March 2027
CH1507557465	Swiss Market Index®	CHF 9.71	CHF	30 March 2027
CH1507557473	Swiss Market Index®	CHF 10.99	CHF	30 March 2027
CH1507557481	Swiss Market Index®	CHF 12.34	CHF	30 March 2027
CH1507557499	Swiss Market Index®	CHF 4.11	CHF	25 June 2027
CH1507557507	Swiss Market Index®	CHF 4.82	CHF	25 June 2027
CH1507557515	Swiss Market Index®	CHF 5.61	CHF	25 June 2027
CH1507557523	Swiss Market Index®	CHF 6.03	CHF	25 June 2027
CH1507557531	Swiss Market Index®	CHF 6.48	CHF	25 June 2027
CH1507557549	Swiss Market Index®	CHF 7.43	CHF	25 June 2027
CH1507557556	Swiss Market Index®	CHF 8.47	CHF	25 June 2027
CH1507557564	Swiss Market Index®	CHF 9.59	CHF	25 June 2027
CH1507557572	Swiss Market Index®	CHF 10.78	CHF	25 June 2027
CH1507557580	Swiss Market Index®	CHF 12.05	CHF	25 June 2027
CH1507557598	Swiss Market Index®	CHF 13.39	CHF	25 June 2027
CH1507557606	Swiss Market Index®	CHF 1.94	CHF	27 March 2026
CH1507557614	Swiss Market Index®	CHF 2.27	CHF	27 March 2026
CH1507557622	Swiss Market Index®	CHF 3.10	CHF	27 March 2026
CH1507557630	Swiss Market Index®	CHF 4.19	CHF	27 March 2026
CH1507557648	Swiss Market Index®	CHF 3.75	CHF	26 June 2026
CH1507557655	Swiss Market Index®	CHF 4.57	CHF	26 June 2026
CH1507557663	Swiss Market Index®	CHF 5.54	CHF	26 June 2026
CH1507557671	Swiss Market Index®	CHF 6.69	CHF	26 June 2026
CH1507557689	Swiss Market Index®	CHF 5.85	CHF	25 September 2026
CH1507557697	Swiss Market Index®	CHF 6.81	CHF	25 September 2026
CH1507557705	Swiss Market Index®	CHF 7.89	CHF	25 September 2026
CH1507557713	Swiss Market Index®	CHF 7.91	CHF	29 December 2026
CH1507557721	Swiss Market Index®	CHF 8.96	CHF	29 December 2026
CH1507557739	Swiss Market Index®	CHF 10.12	CHF	29 December 2026
CH1517300252	Swiss Market Index®	CHF 5.19	CHF	30 March 2027
CH1517300260	Swiss Market Index®	CHF 5.83	CHF	30 March 2027
CH1517300278	Swiss Market Index®	CHF 6.55	CHF	30 March 2027
CH1517300286	Swiss Market Index®	CHF 7.36	CHF	30 March 2027
CH1517300294	Swiss Market Index®	CHF 8.25	CHF	30 March 2027
CH1517300302	Swiss Market Index®	CHF 8.73	CHF	30 March 2027
CH1517300310	Swiss Market Index®	CHF 9.23	CHF	30 March 2027
CH1517300328	Swiss Market Index®	CHF 9.75	CHF	30 March 2027
CH1517300336	Swiss Market Index®	CHF 10.30	CHF	30 March 2027

Series Number / ISIN Code	Index	Issue Price per Security	Settlement Currency	Redemption Date
CH1517300344	Swiss Market Index®	CHF 11.47	CHF	30 March 2027
CH1517300351	Swiss Market Index®	CHF 12.73	CHF	30 March 2027
CH1517300369	Swiss Market Index®	CHF 5.79	CHF	25 June 2027
CH1517300377	Swiss Market Index®	CHF 6.45	CHF	25 June 2027
CH1517300385	Swiss Market Index®	CHF 7.18	CHF	25 June 2027
CH1517300393	Swiss Market Index®	CHF 7.98	CHF	25 June 2027
CH1517300401	Swiss Market Index®	CHF 8.85	CHF	25 June 2027
CH1517300419	Swiss Market Index®	CHF 9.81	CHF	25 June 2027
CH1517300427	Swiss Market Index®	CHF 10.32	CHF	25 June 2027
CH1517300435	Swiss Market Index®	CHF 10.85	CHF	25 June 2027
CH1517300443	Swiss Market Index®	CHF 11.41	CHF	25 June 2027
CH1517300450	Swiss Market Index®	CHF 11.98	CHF	25 June 2027
CH1517300468	Swiss Market Index®	CHF 13.18	CHF	25 June 2027
CH1517300476	Swiss Market Index®	CHF 14.47	CHF	25 June 2027