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2014/65/EU (as amended, "**MiFID II**"); or (ii) a customer within the meaning of Directive (EU) 2016/97 (as amended or superseded, the "**Insurance Distribution Directive**"), where that customer would not qualify as a professional client as defined in point (10) of Article 4(1) of MiFID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 18 AUGUST 2026

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

Legal entity identifier (LEI): 7245009UXRIGIRYOBR48

BNP Paribas
(incorporated in France)
(as Guarantor)

Legal entity identifier (LEI): R0MUWSFPU8MPRO8K5P83

(Note, Warrant and Certificate Programme)

"Factor Long" and "Factor Short" Certificates relating to a Share

SSPA product type: Constant Leverage (2300)

BNP Paribas Financial Markets S.N.C.
(as Manager)

PART A - CONTRACTUAL TERMS

Terms used herein shall be deemed to be defined as such for the purposes of the Conditions set forth in the Base Prospectus dated 19 September 2025, each Supplement to the Base Prospectus published and approved on or before the date of these Final Terms and any other Supplement to the Base Prospectus which may have been published and approved before the issue of any additional amount of Securities (the "**Supplements**") (provided that to the extent any such Supplement (i) is published and approved after the date of these Final Terms and (ii) provide for any change to the Conditions of the Securities such changes shall have no effect with respect to the Conditions of the Securities to which these Final Terms relate) (the Base Prospectus and the Supplements, together the "**Base Prospectus**").

The Base Prospectus has been approved by SIX Exchange Regulation AG ("**SIX Exchange Regulation**") in its capacity as Swiss Prospectus Office (the "**Swiss Prospectus Office**") as of 19 September 2025 and constitutes a base prospectus pursuant to article 45 of the Swiss Financial Services Act ("**FinSA**").

This document constitutes the Final Terms of the Securities described herein and must be read in conjunction with such Base Prospectus.

For the purpose of public offering in Switzerland and/or the admission to trading on SIX Swiss Exchange, these Final Terms will be or have been registered with the Swiss Prospectus Office and are or will be published pursuant to FinSA prior to the public offering of the Securities in Switzerland or the admission to trading of the Securities on SIX Swiss Exchange and the Base Prospectus and these Final Terms together will constitute the prospectus pursuant to FinSA.

Full information on BNP Paribas Issuance B.V. (the "**Issuer**"), BNP Paribas (the "**Guarantor**") and the offer of the Securities is only available on the basis of the combination of these Final Terms and the Base Prospectus. **The Base Prospectus, any Supplement(s) to the Base Prospectus and these Final Terms are available for viewing at the following address: www.bnpparibasmarkets.ch. In addition, copies of any documents incorporated by reference will be made available, along with this Base Prospectus, for viewing on the website of BNPP at the following address www.bnpparibasmarkets.ch or any other website specified in the applicable Final Terms.**

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

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

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

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

SPECIFIC PROVISIONS FOR EACH SERIES

Series Number / ISIN Code	Number of Securities issued	Number of Securities	Issue Price per Security	Long CV_0 / Short CV_0	Long / Short	Leverage Factor	Reset Threshold Percentage	Dividend Percentage	Fee / Fee Range	Interest Margin / Minimum Interest Margin / Maximum Interest Margin	Hedging Cost / Minimum Hedging Cost / Maximum Hedging Cost	Reference Floating Rate Option	Reference Floating Rate Option Page	Redemption Date	SPECIFIED SECURITIES PURSUANT TO SECTION 871(m)
CH1595933883	100,000	100,000	CHF 10	CHF 10	Short	8	10%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	SARON	SARON.S	Open-end	No
CH1595933891	100,000	100,000	CHF 9.39	EUR 10	Short	6	14%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	EURIBOR 1M	EURIBOR1MD=	Open-end	No
CH1595933909	100,000	100,000	CHF 8.10	USD 10	Short	6	14%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	SOFR	USDSOFR=	Open-end	No
CH1595933917	100,000	100,000	CHF 10	CHF 10	Short	12	6%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	SARON	SARON.S	Open-end	No
CH1595933925	100,000	100,000	CHF 10	CHF 10	Short	10	8.50%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	SARON	SARON.S	Open-end	No
CH1595933933	100,000	100,000	CHF 10	CHF 10	Short	8	10%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	SARON	SARON.S	Open-end	No
CH1595933941	100,000	100,000	CHF 10	CHF 10	Short	6	14%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	SARON	SARON.S	Open-end	No
CH1595933958	100,000	100,000	CHF 10	CHF 10	Short	10	8.50%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	SARON	SARON.S	Open-end	No
CH1595933966	100,000	100,000	CHF 10	CHF 10	Short	8	10%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	SARON	SARON.S	Open-end	No
CH1595933974	100,000	100,000	CHF 10	CHF 10	Long	10	8.50%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	SARON	SARON.S	Open-end	No
CH1595933982	100,000	100,000	CHF 10	CHF 10	Short	4	20%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	SARON	SARON.S	Open-end	No
CH1595933990	100,000	100,000	CHF 9.39	EUR 10	Long	10	8.50%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	EURIBOR 1M	EURIBOR1MD=	Open-end	No
CH1595934006	100,000	100,000	CHF 8.10	USD 10	Short	12	6%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	SOFR	USDSOFR=	Open-end	No
CH1595934014	100,000	100,000	CHF 8.10	USD 10	Short	10	8.50%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	SOFR	USDSOFR=	Open-end	No
CH1595934022	100,000	100,000	CHF 8.10	USD 10	Short	8	10%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	SOFR	USDSOFR=	Open-end	No
CH1595934030	100,000	100,000	CHF 8.10	USD 10	Short	6	14%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	SOFR	USDSOFR=	Open-end	No

Series Number / ISIN Code	Number of Securities issued	Number of Securities	Issue Price per Security	Long CV_0 / Short CV_0	Long / Short	Leverage Factor	Reset Threshold Percentage	Dividend Percentage	Fee / Fee Range	Interest Margin / Minimum Interest Margin / Maximum Interest Margin	Hedging Cost / Minimum Hedging Cost / Maximum Hedging Cost	Reference Floating Rate Option	Reference Floating Rate Option Page	Redemption Date	SPECIFIED SECURITIES PURSUANT TO SECTION 871(m)
CH1595934048	100,000	100,000	CHF 8.10	USD 10	Short	12	6%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	SOFR	USDSOFR=	Open-end	No
CH1595934055	100,000	100,000	CHF 8.10	USD 10	Short	10	8.50%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	SOFR	USDSOFR=	Open-end	No
CH1595934063	100,000	100,000	CHF 8.10	USD 10	Short	8	10%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	SOFR	USDSOFR=	Open-end	No
CH1595934071	100,000	100,000	CHF 8.10	USD 10	Long	8	10%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	SOFR	USDSOFR=	Open-end	Yes
CH1595934089	100,000	100,000	CHF 8.10	USD 10	Long	10	8.50%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	SOFR	USDSOFR=	Open-end	Yes
CH1595934097	100,000	100,000	CHF 8.10	USD 10	Long	12	6%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	SOFR	USDSOFR=	Open-end	Yes
CH1595934105	100,000	100,000	CHF 10	CHF 10	Short	12	6%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	SARON	SARON.S	Open-end	No
CH1595934113	100,000	100,000	CHF 9.39	EUR 10	Short	10	8.50%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	EURIBOR 1M	EURIBOR1MD=	Open-end	No
CH1595934121	100,000	100,000	CHF 9.39	EUR 10	Short	8	10%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	EURIBOR 1M	EURIBOR1MD=	Open-end	No
CH1595934139	100,000	100,000	CHF 9.39	EUR 10	Short	6	14%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	EURIBOR 1M	EURIBOR1MD=	Open-end	No
CH1595934147	100,000	100,000	CHF 9.39	EUR 10	Long	4	20%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	EURIBOR 1M	EURIBOR1MD=	Open-end	No
CH1595934154	100,000	100,000	CHF 9.39	EUR 10	Long	8	10%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	EURIBOR 1M	EURIBOR1MD=	Open-end	No
CH1595934162	100,000	100,000	CHF 9.39	EUR 10	Long	10	8.50%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	EURIBOR 1M	EURIBOR1MD=	Open-end	No
CH1595934170	100,000	100,000	CHF 9.39	EUR 10	Long	8	10%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	EURIBOR 1M	EURIBOR1MD=	Open-end	No
CH1595934188	100,000	100,000	CHF 8.10	USD 10	Short	8	10%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	SOFR	USDSOFR=	Open-end	No
CH1595934196	100,000	100,000	CHF 8.10	USD 10	Short	6	14%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	SOFR	USDSOFR=	Open-end	No
CH1595934204	100,000	100,000	CHF 8.10	USD 10	Short	10	8.50%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	SOFR	USDSOFR=	Open-end	No
CH1595934212	100,000	100,000	CHF 12.57	DKK 100	Short	6	14%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	CIBOR-1M	CIBOR1M=	Open-	No

Series Number / ISIN Code	Number of Securities issued	Number of Securities	Issue Price per Security	Long CV_0 / Short CV_0	Long / Short	Leverage Factor	Reset Threshold Percentage	Dividend Percentage	Fee / Fee Range	Interest Margin / Minimum Interest Margin / Maximum Interest Margin	Hedging Cost / Minimum Hedging Cost / Maximum Hedging Cost	Reference Floating Rate Option	Reference Floating Rate Option Page	Redemption Date	SPECIFIED SECURITIES PURSUANT TO SECTION 871(m)
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CH1595934220	100,000	100,000	CHF 12.57	DKK 100	Long	6	14%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	CIBOR-1M	CIBOR1M=	Open-end	No
CH1595934238	100,000	100,000	CHF 8.10	USD 10	Short	6	14%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	SOFR	USDSOFR=	Open-end	No
CH1595934246	100,000	100,000	CHF 8.10	USD 10	Long	4	20%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	SOFR	USDSOFR=	Open-end	Yes
CH1595934253	100,000	100,000	CHF 8.10	USD 10	Long	8	10%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	SOFR	USDSOFR=	Open-end	Yes
CH1595934261	100,000	100,000	CHF 8.10	USD 10	Short	10	8.50%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	SOFR	USDSOFR=	Open-end	No
CH1595934279	100,000	100,000	CHF 8.10	USD 10	Long	10	8.50%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	SOFR	USDSOFR=	Open-end	Yes
CH1595934287	100,000	100,000	CHF 8.10	USD 10	Short	8	10%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	SOFR	USDSOFR=	Open-end	No
CH1595934295	100,000	100,000	CHF 8.10	USD 10	Long	4	20%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	SOFR	USDSOFR=	Open-end	Yes
CH1595934303	100,000	100,000	CHF 9.39	EUR 10	Long	6	14%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	EURIBOR 1M	EURIBOR1MD=	Open-end	No
CH1595934311	100,000	100,000	CHF 8.10	USD 10	Short	6	14%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	SOFR	USDSOFR=	Open-end	No
CH1595934329	100,000	100,000	CHF 9.39	EUR 10	Short	12	6%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	EURIBOR 1M	EURIBOR1MD=	Open-end	No
CH1595934337	100,000	100,000	CHF 9.39	EUR 10	Short	8	10%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	EURIBOR 1M	EURIBOR1MD=	Open-end	No
CH1595934345	100,000	100,000	CHF 9.39	EUR 10	Long	6	14%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	EURIBOR 1M	EURIBOR1MD=	Open-end	No
CH1595934352	100,000	100,000	CHF 9.39	EUR 10	Long	8	10%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	EURIBOR 1M	EURIBOR1MD=	Open-end	No
CH1595934360	100,000	100,000	CHF 9.39	EUR 10	Long	12	6%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	EURIBOR 1M	EURIBOR1MD=	Open-end	No
CH1595934378	100,000	100,000	CHF 8.10	USD 10	Short	8	10%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	SOFR	USDSOFR=	Open-end	No
CH1595934386	100,000	100,000	CHF 8.10	USD 10	Short	6	14%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	SOFR	USDSOFR=	Open-end	No

Series Number / ISIN Code	Number of Securities issued	Number of Securities	Issue Price per Security	Long CV_0 / Short CV_0	Long / Short	Leverage Factor	Reset Threshold Percentage	Dividend Percentage	Fee / Fee Range	Interest Margin / Minimum Interest Margin / Maximum Interest Margin	Hedging Cost / Minimum Hedging Cost / Maximum Hedging Cost	Reference Floating Rate Option	Reference Floating Rate Option Page	Redemption Date	SPECIFIED SECURITIES PURSUANT TO SECTION 871(m)
CH1595934394	100,000	100,000	CHF 8.10	USD 10	Short	4	20%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	SOFR	USDSOFR=	Open-end	No
CH1595934402	100,000	100,000	CHF 8.10	USD 10	Long	8	10%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	SOFR	USDSOFR=	Open-end	Yes
CH1595934410	100,000	100,000	CHF 8.10	USD 10	Short	8	10%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	SOFR	USDSOFR=	Open-end	No
CH1595934428	100,000	100,000	CHF 8.10	USD 10	Short	6	14%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	SOFR	USDSOFR=	Open-end	No
CH1595934436	100,000	100,000	CHF 8.10	USD 10	Short	8	10%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	SOFR	USDSOFR=	Open-end	No
CH1595934444	100,000	100,000	CHF 8.10	USD 10	Long	10	8.50%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	SOFR	USDSOFR=	Open-end	Yes
CH1595934451	100,000	100,000	CHF 8.10	USD 10	Short	6	14%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	SOFR	USDSOFR=	Open-end	No
CH1595934469	100,000	100,000	CHF 8.10	USD 10	Long	6	14%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	SOFR	USDSOFR=	Open-end	Yes
CH1595934477	100,000	100,000	CHF 8.10	USD 10	Long	10	8.50%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	SOFR	USDSOFR=	Open-end	Yes
CH1595934485	100,000	100,000	CHF 10	CHF 10	Short	8	10%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	SARON	SARON.S	Open-end	No
CH1595934493	100,000	100,000	CHF 9.39	EUR 10	Short	4	20%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	EURIBOR 1M	EURIBOR1MD=	Open-end	No
CH1595934501	100,000	100,000	CHF 9.39	EUR 10	Long	4	20%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	EURIBOR 1M	EURIBOR1MD=	Open-end	No
CH1595934519	100,000	100,000	CHF 9.39	EUR 10	Short	6	14%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	EURIBOR 1M	EURIBOR1MD=	Open-end	No
CH1595934527	100,000	100,000	CHF 8.10	USD 10	Short	10	8.50%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	SOFR	USDSOFR=	Open-end	No
CH1595934535	100,000	100,000	CHF 8.10	USD 10	Short	8	10%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	SOFR	USDSOFR=	Open-end	No
CH1595934543	100,000	100,000	CHF 8.10	USD 10	Short	4	20%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	SOFR	USDSOFR=	Open-end	No
CH1595934550	100,000	100,000	CHF 8.10	USD 10	Long	8	10%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	SOFR	USDSOFR=	Open-end	Yes
CH1595934568	100,000	100,000	CHF 8.10	USD 10	Long	6	14%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	SOFR	USDSOFR=	Open-	Yes

Series Number / ISIN Code	Number of Securities issued	Number of Securities	Issue Price per Security	Long CV_0 / Short CV_0	Long / Short	Leverage Factor	Reset Threshold Percentage	Dividend Percentage	Fee / Fee Range	Interest Margin / Minimum Interest Margin / Maximum Interest Margin	Hedging Cost / Minimum Hedging Cost / Maximum Hedging Cost	Reference Floating Rate Option	Reference Floating Rate Option Page	Redemption Date	SPECIFIED SECURITIES PURSUANT TO SECTION 871(m)
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CH1595934576	100,000	100,000	CHF 8.10	USD 10	Long	8	10%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	SOFR	USDSOFR=	Open-end	Yes
CH1595934584	100,000	100,000	CHF 10	CHF 10	Short	6	14%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	SARON	SARON.S	Open-end	No
CH1595934592	100,000	100,000	CHF 10	CHF 10	Short	4	20%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	SARON	SARON.S	Open-end	No
CH1595934600	100,000	100,000	CHF 10	CHF 10	Short	4	20%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	SARON	SARON.S	Open-end	No
CH1595934618	100,000	100,000	CHF 10	CHF 10	Short	4	20%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	SARON	SARON.S	Open-end	No
CH1595934626	100,000	100,000	CHF 10	CHF 10	Short	12	6%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	SARON	SARON.S	Open-end	No
CH1595934634	100,000	100,000	CHF 10	CHF 10	Long	12	6%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	SARON	SARON.S	Open-end	No
CH1595934642	100,000	100,000	CHF 8.10	USD 10	Short	6	14%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	SOFR	USDSOFR=	Open-end	No
CH1595934659	100,000	100,000	CHF 8.10	USD 10	Long	6	14%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	SOFR	USDSOFR=	Open-end	Yes
CH1595934667	100,000	100,000	CHF 8.10	USD 10	Long	8	10%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	SOFR	USDSOFR=	Open-end	Yes
CH1595934675	100,000	100,000	CHF 9.39	EUR 10	Short	12	6%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	EURIBOR 1M	EURIBOR1MD=	Open-end	No
CH1595934683	100,000	100,000	CHF 9.39	EUR 10	Long	10	8.50%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	EURIBOR 1M	EURIBOR1MD=	Open-end	No
CH1595934691	100,000	100,000	CHF 9.39	EUR 10	Long	12	6%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	EURIBOR 1M	EURIBOR1MD=	Open-end	No
CH1595934709	100,000	100,000	CHF 9.39	EUR 10	Short	4	20%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	EURIBOR 1M	EURIBOR1MD=	Open-end	No
CH1595934717	100,000	100,000	CHF 9.39	EUR 10	Short	8	10%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	EURIBOR 1M	EURIBOR1MD=	Open-end	No
CH1595934725	100,000	100,000	CHF 9.39	EUR 10	Short	4	20%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	EURIBOR 1M	EURIBOR1MD=	Open-end	No
CH1595934733	100,000	100,000	CHF 9.39	EUR 10	Long	10	8.50%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	EURIBOR 1M	EURIBOR1MD=	Open-end	No

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CH1595934741	100,000	100,000	CHF 9.39	EUR 10	Long	8	10%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	EURIBOR 1M	EURIBOR1MD=	Open-end	No
CH1595934758	100,000	100,000	CHF 9.39	EUR 10	Long	10	8.50%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	EURIBOR 1M	EURIBOR1MD=	Open-end	No
CH1595934766	100,000	100,000	CHF 9.39	EUR 10	Long	8	10%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	EURIBOR 1M	EURIBOR1MD=	Open-end	No
CH1595934774	100,000	100,000	CHF 9.39	EUR 10	Short	8	10%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	EURIBOR 1M	EURIBOR1MD=	Open-end	No
CH1595934782	100,000	100,000	CHF 9.39	EUR 10	Short	4	20%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	EURIBOR 1M	EURIBOR1MD=	Open-end	No
CH1595934790	100,000	100,000	CHF 9.39	EUR 10	Short	10	8.50%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	EURIBOR 1M	EURIBOR1MD=	Open-end	No
CH1595934808	100,000	100,000	CHF 9.39	EUR 10	Short	8	10%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	EURIBOR 1M	EURIBOR1MD=	Open-end	No
CH1595934816	100,000	100,000	CHF 9.39	EUR 10	Short	6	14%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	EURIBOR 1M	EURIBOR1MD=	Open-end	No
CH1595934824	100,000	100,000	CHF 8.10	USD 10	Short	10	8.50%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	SOFR	USDSOFR=	Open-end	No
CH1595934832	100,000	100,000	CHF 8.10	USD 10	Short	8	10%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	SOFR	USDSOFR=	Open-end	No
CH1595934840	100,000	100,000	CHF 10	CHF 10	Short	8	10%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	SARON	SARON.S	Open-end	No
CH1595934857	100,000	100,000	CHF 10	CHF 10	Short	8	10%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	SARON	SARON.S	Open-end	No
CH1595934865	100,000	100,000	CHF 10	CHF 10	Long	10	8.50%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	SARON	SARON.S	Open-end	No
CH1595934873	100,000	100,000	CHF 10	CHF 10	Long	12	6%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	SARON	SARON.S	Open-end	No
CH1595934881	100,000	100,000	CHF 9.39	EUR 10	Short	8	10%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	EURIBOR 1M	EURIBOR1MD=	Open-end	No
CH1595934899	100,000	100,000	CHF 9.39	EUR 10	Short	4	20%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	EURIBOR 1M	EURIBOR1MD=	Open-end	No
CH1595934907	100,000	100,000	CHF 9.39	EUR 10	Long	8	10%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	EURIBOR 1M	EURIBOR1MD=	Open-end	No
CH1595934915	100,000	100,000	CHF 9.39	EUR 10	Short	10	8.50%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	EURIBOR 1M	EURIBOR1MD=	Open-	No

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CH1595934923	100,000	100,000	CHF 9.39	EUR 10	Long	6	14%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	EURIBOR 1M	EURIBOR1MD=	Open-end	No
CH1595934931	100,000	100,000	CHF 9.39	EUR 10	Long	8	10%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	EURIBOR 1M	EURIBOR1MD=	Open-end	No
CH1595934949	100,000	100,000	CHF 9.39	EUR 10	Short	10	8.50%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	EURIBOR 1M	EURIBOR1MD=	Open-end	No
CH1595934956	100,000	100,000	CHF 9.39	EUR 10	Short	8	10%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	EURIBOR 1M	EURIBOR1MD=	Open-end	No
CH1595934964	100,000	100,000	CHF 9.39	EUR 10	Long	10	8.50%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	EURIBOR 1M	EURIBOR1MD=	Open-end	No
CH1595934972	100,000	100,000	CHF 9.39	EUR 10	Short	8	10%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	EURIBOR 1M	EURIBOR1MD=	Open-end	No
CH1595934980	100,000	100,000	CHF 9.39	EUR 10	Short	6	14%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	EURIBOR 1M	EURIBOR1MD=	Open-end	No
CH1595934998	100,000	100,000	CHF 9.39	EUR 10	Long	8	10%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	EURIBOR 1M	EURIBOR1MD=	Open-end	No
CH1595935003	100,000	100,000	CHF 9.39	EUR 10	Short	8	10%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	EURIBOR 1M	EURIBOR1MD=	Open-end	No
CH1595935011	100,000	100,000	CHF 9.39	EUR 10	Short	6	14%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	EURIBOR 1M	EURIBOR1MD=	Open-end	No
CH1595935029	100,000	100,000	CHF 9.39	EUR 10	Short	4	20%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	EURIBOR 1M	EURIBOR1MD=	Open-end	No
CH1595935037	100,000	100,000	CHF 9.39	EUR 10	Short	4	20%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	EURIBOR 1M	EURIBOR1MD=	Open-end	No
CH1595935045	100,000	100,000	CHF 9.39	EUR 10	Long	4	20%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	EURIBOR 1M	EURIBOR1MD=	Open-end	No
CH1595935052	100,000	100,000	CHF 9.39	EUR 10	Long	6	14%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	EURIBOR 1M	EURIBOR1MD=	Open-end	No
CH1595935060	100,000	100,000	CHF 10	CHF 10	Short	10	8.50%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	SARON	SARON.S	Open-end	No
CH1595935078	100,000	100,000	CHF 10	CHF 10	Short	6	14%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	SARON	SARON.S	Open-end	No
CH1595935086	100,000	100,000	CHF 8.10	USD 10	Long	8	10%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	SOFR	USDSOFR=	Open-end	Yes

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CH1595935094	100,000	100,000	CHF 8.10	USD 10	Long	12	6%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	SOFR	USDSOFR=	Open-end	Yes
CH1595935102	100,000	100,000	CHF 10	CHF 10	Long	4	20%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	SARON	SARON.S	Open-end	No
CH1595935110	100,000	100,000	CHF 9.39	EUR 10	Short	4	20%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	EURIBOR 1M	EURIBOR1MD=	Open-end	No
CH1595935128	100,000	100,000	CHF 8.10	USD 10	Short	4	20%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	SOFR	USDSOFR=	Open-end	No
CH1595935136	100,000	100,000	CHF 8.10	USD 10	Short	8	10%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	SOFR	USDSOFR=	Open-end	No
CH1595935144	100,000	100,000	CHF 8.10	USD 10	Long	6	14%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	SOFR	USDSOFR=	Open-end	Yes
CH1595935151	100,000	100,000	CHF 8.10	USD 10	Short	6	14%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	SOFR	USDSOFR=	Open-end	No
CH1595935169	100,000	100,000	CHF 8.10	USD 10	Short	4	20%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	SOFR	USDSOFR=	Open-end	No
CH1595935177	100,000	100,000	CHF 8.10	USD 10	Long	4	20%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	SOFR	USDSOFR=	Open-end	Yes
CH1595935185	100,000	100,000	CHF 8.10	USD 10	Long	6	14%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	SOFR	USDSOFR=	Open-end	Yes
CH1595935193	100,000	100,000	CHF 8.10	USD 10	Short	6	14%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	SOFR	USDSOFR=	Open-end	No
CH1595935201	100,000	100,000	CHF 8.10	USD 10	Short	4	20%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	SOFR	USDSOFR=	Open-end	No
CH1595935219	100,000	100,000	CHF 8.10	USD 10	Long	4	20%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	SOFR	USDSOFR=	Open-end	Yes
CH1595935227	100,000	100,000	CHF 8.10	USD 10	Long	6	14%	100%	3% / (0%; 5%)	0% / -5% / 5%	0% / -40% / 40%	SOFR	USDSOFR=	Open-end	Yes

Series Number / ISIN Code	Valoren Code	Type of Share	Share Company / Share	Share Currency	ISIN of Share	Share Company Website	Exchange	Exchange Website	Business Day Centre	Settlement Currency	Observation Price	Observation Price Source
CH1595933883	159593388	Registered	EMS-Chemie Holding AG	CHF	CH0016440353	www.ems-group.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF	Traded price	Exchange
CH1595933891	159593389	Registered	Deutsche Post AG	EUR	DE0005552004	www.deutschepost.de	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF	Traded price	Exchange
CH1595933909	159593390	Ordinary	General Aerospace Co	USD	US3696043013	www.geaerospace.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF	Traded price	Exchange
CH1595933917	159593391	Participation Certificate	Roche Holding AG	CHF	CH1499059983	www.roche.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF	Traded price	Exchange
CH1595933925	159593392	Participation Certificate	Roche Holding AG	CHF	CH1499059983	www.roche.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF	Traded price	Exchange
CH1595933933	159593393	Participation Certificate	Roche Holding AG	CHF	CH1499059983	www.roche.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF	Traded price	Exchange
CH1595933941	159593394	Participation Certificate	Roche Holding AG	CHF	CH1499059983	www.roche.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF	Traded price	Exchange
CH1595933958	159593395	Ordinary	Sika AG	CHF	CH0418792922	www.sika.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF	Traded price	Exchange
CH1595933966	159593396	Ordinary	Sika AG	CHF	CH0418792922	www.sika.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF	Traded price	Exchange
CH1595933974	159593397	Ordinary	Sika AG	CHF	CH0418792922	www.sika.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF	Traded price	Exchange
CH1595933982	159593398	Registered	UBS Group AG	CHF	CH0244767585	www.ubs.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF	Traded price	Exchange
CH1595933990	159593399	Preferred	Volkswagen AG Vz.	EUR	DE0007664039	www.volkswagen.de	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF	Traded price	Exchange
CH1595934006	159593400	Ordinary	Apple Inc	USD	US0378331005	www.apple.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF	Traded price	Exchange
CH1595934014	159593401	Ordinary	Amazon.com Inc	USD	US0231351067	www.amazon.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF	Traded price	Exchange
CH1595934022	159593402	Ordinary	Amazon.com Inc	USD	US0231351067	www.amazon.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF	Traded price	Exchange
CH1595934030	159593403	Ordinary	Amazon.com Inc	USD	US0231351067	www.amazon.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF	Traded price	Exchange
CH1595934048	159593404	Ordinary	Microsoft Corp	USD	US5949181045	www.microsoft.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF	Traded price	Exchange
CH1595934055	159593405	Ordinary	Microsoft Corp	USD	US5949181045	www.microsoft.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF	Traded price	Exchange

Series Number / ISIN Code	Valoren Code	Type of Share	Share Company / Share	Share Currency	ISIN of Share	Share Company Website	Exchange	Exchange Website	Business Day Centre	Settlement Currency	Observation Price	Observation Price Source
CH1595934063	159593406	Ordinary	Microsoft Corp	USD	US5949181045	www.microsoft.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF	Traded price	Exchange
CH1595934071	159593407	Ordinary	Tesla Inc	USD	US88160R1014	www.tesla.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF	Traded price	Exchange
CH1595934089	159593408	Ordinary	Tesla Inc	USD	US88160R1014	www.tesla.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF	Traded price	Exchange
CH1595934097	159593409	Ordinary	Tesla Inc	USD	US88160R1014	www.tesla.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF	Traded price	Exchange
CH1595934105	159593410	Registered	Swiss Life Holding AG	CHF	CH0014852781	www.swisslife.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF	Traded price	Exchange
CH1595934113	159593411	Ordinary	adidas AG	EUR	DE000A1EWWW0	www.adidas-group.com	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF	Traded price	Exchange
CH1595934121	159593412	Ordinary	adidas AG	EUR	DE000A1EWWW0	www.adidas-group.com	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF	Traded price	Exchange
CH1595934139	159593413	Ordinary	adidas AG	EUR	DE000A1EWWW0	www.adidas-group.com	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF	Traded price	Exchange
CH1595934147	159593414	Ordinary	adidas AG	EUR	DE000A1EWWW0	www.adidas-group.com	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF	Traded price	Exchange
CH1595934154	159593415	Ordinary	adidas AG	EUR	DE000A1EWWW0	www.adidas-group.com	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF	Traded price	Exchange
CH1595934162	159593416	Ordinary	adidas AG	EUR	DE000A1EWWW0	www.adidas-group.com	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF	Traded price	Exchange
CH1595934170	159593417	Ordinary	Heidelberg Materials AG	EUR	DE0006047004	www.heidelbergmaterials.com	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF	Traded price	Exchange
CH1595934188	159593418	Ordinary	3M Company	USD	US88579Y1010	www.3m.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF	Traded price	Exchange
CH1595934196	159593419	Ordinary	3M Company	USD	US88579Y1010	www.3m.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF	Traded price	Exchange
CH1595934204	159593420	Ordinary	HP Inc	USD	US40434L1052	www.hp.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF	Traded price	Exchange
CH1595934212	159593421	Class B	Novo Nordisk A/S	DKK	DK0062498333	www.novonordisk.com	NASDAQ Copenhagen A/S	www.nasdaqomxnordic.com	Zurich	CHF	Traded price	Exchange
CH1595934220	159593422	Class B	Novo Nordisk A/S	DKK	DK0062498333	www.novonordisk.com	NASDAQ Copenhagen A/S	www.nasdaqomxnordic.com	Zurich	CHF	Traded price	Exchange
CH1595934238	159593423	Ordinary	Eli Lilly and Co	USD	US5324571083	www.lilly.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF	Traded price	Exchange

Series Number / ISIN Code	Valoren Code	Type of Share	Share Company / Share	Share Currency	ISIN of Share	Share Company Website	Exchange	Exchange Website	Business Day Centre	Settlement Currency	Observation Price	Observation Price Source
CH1595934246	159593424	Ordinary	Qualcomm Inc	USD	US7475251036	www.qualcomm.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF	Traded price	Exchange
CH1595934253	159593425	Ordinary	Qualcomm Inc	USD	US7475251036	www.qualcomm.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF	Traded price	Exchange
CH1595934261	159593426	Registered	Advanced Micro Devices Inc	USD	US0079031078	www.amd.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF	Traded price	Exchange
CH1595934279	159593427	Registered	Advanced Micro Devices Inc	USD	US0079031078	www.amd.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF	Traded price	Exchange
CH1595934287	159593428	Ordinary	Palo Alto Networks Inc	USD	US6974351057	www.paloaltonetworks.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF	Traded price	Exchange
CH1595934295	159593429	Ordinary	Palo Alto Networks Inc	USD	US6974351057	www.paloaltonetworks.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF	Traded price	Exchange
CH1595934303	159593430	Ordinary	Rheinmetall AG	EUR	DE0007030009	www.rheinmetall.de	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF	Traded price	Exchange
CH1595934311	159593431	Ordinary	UnitedHealth Group Inc	USD	US91324P1021	www.unitedhealthgroup.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF	Traded price	Exchange
CH1595934329	159593432	Registered	Mercedes-Benz Group AG	EUR	DE0007100000	group.mercedes-benz.com	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF	Traded price	Exchange
CH1595934337	159593433	Registered	Mercedes-Benz Group AG	EUR	DE0007100000	group.mercedes-benz.com	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF	Traded price	Exchange
CH1595934345	159593434	Registered	Mercedes-Benz Group AG	EUR	DE0007100000	group.mercedes-benz.com	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF	Traded price	Exchange
CH1595934352	159593435	Registered	Mercedes-Benz Group AG	EUR	DE0007100000	group.mercedes-benz.com	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF	Traded price	Exchange
CH1595934360	159593436	Registered	Mercedes-Benz Group AG	EUR	DE0007100000	group.mercedes-benz.com	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF	Traded price	Exchange
CH1595934378	159593437	Class A	Airbnb Inc	USD	US0090661010	www.airbnb.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF	Traded price	Exchange
CH1595934386	159593438	Class A	Airbnb Inc	USD	US0090661010	www.airbnb.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF	Traded price	Exchange

Series Number / ISIN Code	Valoren Code	Type of Share	Share Company / Share	Share Currency	ISIN of Share	Share Company Website	Exchange	Exchange Website	Business Day Centre	Settlement Currency	Observation Price	Observation Price Source
CH1595934394	159593439	Class A	Airbnb Inc	USD	US0090661010	www.airbnb.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF	Traded price	Exchange
CH1595934402	159593440	Class A	Airbnb Inc	USD	US0090661010	www.airbnb.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF	Traded price	Exchange
CH1595934410	159593441	Ordinary	Applied Materials Inc	USD	US0382221051	www.appliedmaterials.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF	Traded price	Exchange
CH1595934428	159593442	Ordinary	Applied Materials Inc	USD	US0382221051	www.appliedmaterials.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF	Traded price	Exchange
CH1595934436	159593443	Ordinary	The Walt Disney Co	USD	US2546871060	www.thewaltdisneycompany.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF	Traded price	Exchange
CH1595934444	159593444	Ordinary	The Walt Disney Co	USD	US2546871060	www.thewaltdisneycompany.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF	Traded price	Exchange
CH1595934451	159593445	Ordinary	Micron Technology Inc	USD	US5951121038	www.micron.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF	Traded price	Exchange
CH1595934469	159593446	Ordinary	Micron Technology Inc	USD	US5951121038	www.micron.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF	Traded price	Exchange
CH1595934477	159593447	Ordinary	Texas Instruments Inc	USD	US8825081040	www.ti.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF	Traded price	Exchange
CH1595934485	159593448	Registered	Kuehne + Nagel International AG	CHF	CH0025238863	home.kuehne-nagel.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF	Traded price	Exchange
CH1595934493	159593449	Ordinary	Banco Santander SA	EUR	ES0113900J37	www.gruposantander.com	SIBE - Mercado Continuo Español	www.bolsamadrid.es	Zurich	CHF	Traded price	Exchange
CH1595934501	159593450	Ordinary	Banco Santander SA	EUR	ES0113900J37	www.gruposantander.com	SIBE - Mercado Continuo Español	www.bolsamadrid.es	Zurich	CHF	Traded price	Exchange
CH1595934519	159593451	Ordinary	Crédit Agricole SA	EUR	FR0000045072	www.credit-agricole.com	Euronext Paris	www.euronext.com	Zurich	CHF	Traded price	Exchange
CH1595934527	159593452	Ordinary	JPMorgan Chase & Co	USD	US46625H1005	www.jpmorgan.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF	Traded price	Exchange
CH1595934535	159593453	Ordinary	JPMorgan Chase & Co	USD	US46625H1005	www.jpmorgan.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF	Traded price	Exchange
CH1595934543	159593454	Ordinary	Newmont Corp	USD	US6516391066	www.newmont.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF	Traded price	Exchange
CH159593455	1595934	Ordinary	Newmont Corp	USD	US65163910	www.newmont.com	New York Stock	www.nyse.com	Zurich	CHF	Traded	Exchange

Series Number / ISIN Code	Valoren Code	Type of Share	Share Company / Share	Share Currency	ISIN of Share	Share Company Website	Exchange	Exchange Website	Business Day Centre	Settlement Currency	Observation Price	Observation Price Source
0	55				66		Exchange (NYSE)				price	
CH1595934568	159593456	Registered	Uber Technologies Inc	USD	US90353T1007	www.uber.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF	Traded price	Exchange
CH1595934576	159593457	Registered	Uber Technologies Inc	USD	US90353T1007	www.uber.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF	Traded price	Exchange
CH1595934584	159593458	Registered	Julius Baer Group Ltd	CHF	CH0102484968	www.juliusbaer.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF	Traded price	Exchange
CH1595934592	159593459	Registered	Julius Baer Group Ltd	CHF	CH0102484968	www.juliusbaer.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF	Traded price	Exchange
CH1595934600	159593460	Registered	Cie Financiere Richemont SA	CHF	CH0210483332	www.richemont.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF	Traded price	Exchange
CH1595934618	159593461	Registered	Logitech International SA	CHF	CH0025751329	www.logitech.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF	Traded price	Exchange
CH1595934626	159593462	Registered	Nestle SA	CHF	CH0038863350	www.nestle.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF	Traded price	Exchange
CH1595934634	159593463	Registered	Nestle SA	CHF	CH0038863350	www.nestle.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF	Traded price	Exchange
CH1595934642	159593464	Class A	Meta Platforms Inc	USD	US30303M1027	www.investor.fb.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF	Traded price	Exchange
CH1595934659	159593465	Class A	Meta Platforms Inc	USD	US30303M1027	www.investor.fb.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF	Traded price	Exchange
CH1595934667	159593466	Class A	Meta Platforms Inc	USD	US30303M1027	www.investor.fb.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF	Traded price	Exchange
CH1595934675	159593467	Registered	Deutsche Telekom AG	EUR	DE0005557508	www.telekom.com	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF	Traded price	Exchange
CH1595934683	159593468	Registered	Deutsche Telekom AG	EUR	DE0005557508	www.telekom.com	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF	Traded price	Exchange
CH1595934691	159593469	Registered	Deutsche Telekom AG	EUR	DE0005557508	www.telekom.com	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF	Traded price	Exchange
CH1595934709	159593470	Ordinary	Siemens Energy AG	EUR	DE000ENER6Y0	www.siemens-energy.com	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF	Traded price	Exchange
CH1595934717	159593471	Ordinary	Hannover Rück SE	EUR	DE0008402215	www.hannover-rueck.de	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF	Traded price	Exchange

Series Number / ISIN Code	Valoren Code	Type of Share	Share Company / Share	Share Currency	ISIN of Share	Share Company Website	Exchange	Exchange Website	Business Day Centre	Settlement Currency	Observation Price	Observation Price Source
CH1595934725	159593472	Ordinary	Hannover Rück SE	EUR	DE0008402215	www.hannover-rueck.de	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF	Traded price	Exchange
CH1595934733	159593473	Ordinary	Hannover Rück SE	EUR	DE0008402215	www.hannover-rueck.de	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF	Traded price	Exchange
CH1595934741	159593474	Ordinary	Infineon Technologies AG	EUR	DE0006231004	www.infineon.de	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF	Traded price	Exchange
CH1595934758	159593475	Ordinary	Infineon Technologies AG	EUR	DE0006231004	www.infineon.de	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF	Traded price	Exchange
CH1595934766	159593476	Ordinary	Schneider Electric SE	EUR	FR0000121972	www.se.com	Euronext Paris	www.euronext.com	Zurich	CHF	Traded price	Exchange
CH1595934774	159593477	Ordinary	TotalEnergies SE	EUR	FR0000120271	www.totalenergies.com	Euronext Paris	www.euronext.com	Zurich	CHF	Traded price	Exchange
CH1595934782	159593478	Ordinary	TotalEnergies SE	EUR	FR0000120271	www.totalenergies.com	Euronext Paris	www.euronext.com	Zurich	CHF	Traded price	Exchange
CH1595934790	159593479	Ordinary	Shell plc	EUR	GB00BP6MXD84	www.shell.com	Euronext Amsterdam	www.euronext.com	Zurich	CHF	Traded price	Exchange
CH1595934808	159593480	Ordinary	Shell plc	EUR	GB00BP6MXD84	www.shell.com	Euronext Amsterdam	www.euronext.com	Zurich	CHF	Traded price	Exchange
CH1595934816	159593481	Ordinary	Shell plc	EUR	GB00BP6MXD84	www.shell.com	Euronext Amsterdam	www.euronext.com	Zurich	CHF	Traded price	Exchange
CH1595934824	159593482	Ordinary	Walmart Inc	USD	US9311421039	www.walmart.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF	Traded price	Exchange
CH1595934832	159593483	Ordinary	Walmart Inc	USD	US9311421039	www.walmart.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF	Traded price	Exchange
CH1595934840	159593484	Registered	Holcim Ltd	CHF	CH0012214059	www.holcim.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF	Traded price	Exchange
CH1595934857	159593485	Registered	Swiss Re AG	CHF	CH0126881561	www.swissre.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF	Traded price	Exchange
CH1595934865	159593486	Registered	Swiss Re AG	CHF	CH0126881561	www.swissre.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF	Traded price	Exchange
CH1595934873	159593487	Registered	Swiss Re AG	CHF	CH0126881561	www.swissre.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF	Traded price	Exchange
CH1595934881	159593488	Registered	Bayer AG	EUR	DE000BAY0017	www.bayer.de	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF	Traded price	Exchange

Series Number / ISIN Code	Valoren Code	Type of Share	Share Company / Share	Share Currency	ISIN of Share	Share Company Website	Exchange	Exchange Website	Business Day Centre	Settlement Currency	Observation Price	Observation Price Source
CH1595934899	159593489	Registered	Bayer AG	EUR	DE000BAY0017	www.bayer.de	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF	Traded price	Exchange
CH1595934907	159593490	Registered	Bayer AG	EUR	DE000BAY0017	www.bayer.de	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF	Traded price	Exchange
CH1595934915	159593491	Ordinary	Bayerische Motoren Werke AG	EUR	DE0005190003	www.bmwgroup.com	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF	Traded price	Exchange
CH1595934923	159593492	Ordinary	Bayerische Motoren Werke AG	EUR	DE0005190003	www.bmwgroup.com	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF	Traded price	Exchange
CH1595934931	159593493	Ordinary	Bayerische Motoren Werke AG	EUR	DE0005190003	www.bmwgroup.com	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF	Traded price	Exchange
CH1595934949	159593494	Registered	Deutsche Bank AG	EUR	DE0005140008	www.db.com	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF	Traded price	Exchange
CH1595934956	159593495	Registered	Deutsche Bank AG	EUR	DE0005140008	www.db.com	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF	Traded price	Exchange
CH1595934964	159593496	Registered	Deutsche Bank AG	EUR	DE0005140008	www.db.com	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF	Traded price	Exchange
CH1595934972	159593497	Ordinary	SAP SE	EUR	DE0007164600	www.sap.de	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF	Traded price	Exchange
CH1595934980	159593498	Ordinary	SAP SE	EUR	DE0007164600	www.sap.de	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF	Traded price	Exchange
CH1595934998	159593499	Ordinary	SAP SE	EUR	DE0007164600	www.sap.de	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF	Traded price	Exchange
CH1595935003	159593500	Ordinary	Airbus SE	EUR	NL0000235190	www.airbus-group.com	Euronext Paris	www.euronext.com	Zurich	CHF	Traded price	Exchange
CH1595935011	159593501	Ordinary	Airbus SE	EUR	NL0000235190	www.airbus-group.com	Euronext Paris	www.euronext.com	Zurich	CHF	Traded price	Exchange
CH1595935029	159593502	Ordinary	Airbus SE	EUR	NL0000235190	www.airbus-group.com	Euronext Paris	www.euronext.com	Zurich	CHF	Traded price	Exchange
CH1595935037	159593503	Ordinary	AXA SA	EUR	FR0000120628	www.axa.com	Euronext Paris	www.euronext.com	Zurich	CHF	Traded price	Exchange
CH1595935045	159593504	Ordinary	Vonovia SE	EUR	DE000A1ML7J1	www.vonovia.de	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF	Traded price	Exchange
CH159593505	1595935	Ordinary	Vonovia SE	EUR	DE000A1ML	www.vonovia.de	Deutsche Börse AG	www.deutsche-	Zurich	CHF	Traded	Exchange

Series Number / ISIN Code	Valoren Code	Type of Share	Share Company / Share	Share Currency	ISIN of Share	Share Company Website	Exchange	Exchange Website	Business Day Centre	Settlement Currency	Observation Price	Observation Price Source
2	05				7J1			boerse.com			price	
CH1595935060	159593506	Registered	Novartis AG	CHF	CH0012005267	www.novartis.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF	Traded price	Exchange
CH1595935078	159593507	Registered	Novartis AG	CHF	CH0012005267	www.novartis.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF	Traded price	Exchange
CH1595935086	159593508	Ordinary	McDonald's Corp	USD	US5801351017	www.mcdonalds.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF	Traded price	Exchange
CH1595935094	159593509	Ordinary	McDonald's Corp	USD	US5801351017	www.mcdonalds.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF	Traded price	Exchange
CH1595935102	159593510	Ordinary	Sandoz Group AG	CHF	CH1243598427	www.sandoz.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF	Traded price	Exchange
CH1595935110	159593511	Registered	Deutsche Lufthansa AG	EUR	DE0008232125	www.lufthansagroup.com	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF	Traded price	Exchange
CH1595935128	159593512	Class A	CrowdStrike Holdings Inc	USD	US22788C1053	www.crowdstrike.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF	Traded price	Exchange
CH1595935136	159593513	Ordinary	Linde plc	USD	IE000S9YS762	www.linde.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF	Traded price	Exchange
CH1595935144	159593514	Ordinary	Arista Networks Inc	USD	US0404132054	www.arista.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF	Traded price	Exchange
CH1595935151	159593515	Ordinary	Sandisk Corp	USD	US80004C2008	www.sandisk.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF	Traded price	Exchange
CH1595935169	159593516	Ordinary	Sandisk Corp	USD	US80004C2008	www.sandisk.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF	Traded price	Exchange
CH1595935177	159593517	Ordinary	Sandisk Corp	USD	US80004C2008	www.sandisk.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF	Traded price	Exchange
CH1595935185	159593518	Ordinary	Sandisk Corp	USD	US80004C2008	www.sandisk.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF	Traded price	Exchange
CH1595935193	159593519	Ordinary	Marvell Technology Inc	USD	US5738741041	www.marvell.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF	Traded price	Exchange
CH1595935201	159593520	Ordinary	Marvell Technology Inc	USD	US5738741041	www.marvell.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF	Traded price	Exchange
CH1595935219	159593521	Ordinary	Marvell Technology Inc	USD	US5738741041	www.marvell.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF	Traded price	Exchange
CH1595935227	159593522	Ordinary	Marvell Technology Inc	USD	US5738741041	www.marvell.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF	Traded price	Exchange

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:**	17 August 2026.
4.	**Issue Date:**	18 August 2026.
5.	**Consolidation:**	Not applicable.
6.	**Type of Securities:**	(a) Certificates. (b) The Securities are Share Securities. The Securities are Constant Leverage Certificates and are Constant Leverage Long or Constant Leverage Short Certificates. The provisions of Annex 2 (*Additional Terms and Conditions for Share Securities*) and Annex 11 (*Additional Terms and Conditions for Constant Leverage 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 rate of exchange (including any rates of exchange pursuant to which the relevant rate of exchange is derived), determined by the Calculation Agent for conversion of any amount into the Settlement Currency or Calculation Currency, as applicable.
14.	**Settlement Currency:**	The settlement currency for the payment of the Cash Settlement Amount is as set out in "Specific Provisions for each Series" above.
15.	**Syndication:**	The Securities will be distributed on a non-syndicated basis.
16.	**Minimum Trading Size:**	Not applicable.
17.	**Security Agent:**	BNP Paribas, Paris, Zurich Branch.
18.	**Calculation Agent:**	BNP Paribas Financial Markets S.N.C. 20 boulevard des Italiens 75009 Paris, France.
19.	**Governing law:**	French law.
20.	**Special conditions or other modifications to the Terms and Conditions:**	Not applicable
21.	**Masse provisions (Condition 9.4):**	Not applicable.

PRODUCT SPECIFIC PROVISIONS (ALL SECURITIES)

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

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

24.	**ETI Securities:**	Not applicable.
25.	**Debt Securities:**	Not applicable.
26.	**Commodity Securities:**	Not applicable.
27.	**Inflation Index Securities:**	Not applicable.
28.	**Currency Securities:**	Not applicable.
29.	**Fund Securities:**	Not applicable.
30.	**Futures Securities:**	Not applicable.
31.	**OET Certificates:**	Not applicable.
32.	**Constant Leverage Securities:**	The Certificates are Long Certificates and/or Short Certificates as specified in "Specific Provisions for each Series" above. Commencement Date: Issue Date.

Final Constant Leverage Valuation Date: Not applicable.

Calculation Time: As per Constant Leverage Security Condition 1.

(a) **Cut-off Time:** As per Constant Leverage Security Conditions.

(b) **Fee:** See the "Specific Provisions for each Series" above.

Fee Range: See the "Specific Provisions for each Series" above.

(c) **Hedging Cost:** See the "Specific Provisions for each Series" above.

Maximum Hedging Cost: See the "Specific Provisions for each Series" above.

Minimum Hedging Cost: See the "Specific Provisions for each Series" above.

(d) **Leverage Factor:** See the "Specific Provisions for each Series" above.

(e) **Observation Price:** See the "Specific Provisions for each Series" above.

(f) **Observation Price Source:** See the "Specific Provisions for each Series" above.

(g) **Interest Margin:** See the "Specific Provisions for each Series" above.

Maximum Interest Margin: See the "Specific Provisions for each Series" above.

Minimum Interest Margin: See the "Specific Provisions for each Series" above.

(h) **Reference Interest Rate (r^u_{t-1}):**

(i) **Fixed Rate:** Not applicable.

(ii) **Reference Floating Rate:** Applicable.

(A) **Reference Floating Rate Option:** See the "Specific Provisions for each Series" above.

(B) **Reference Floating Rate Option Page:** See the "Specific Provisions for each Series" above.

(C) **Reference Floating Rate Option Time:** See the "Specific Provisions for each Series" above.

(i) **Underlying Business Day:** As per Conditions.

(j) **Reset Threshold Percentage:** See the "Specific Provisions for each Series" above.

33. **Additional Disruption Events:** Applicable.

34. **Optional Additional Disruption Events:** (a) The following Optional Additional Disruption Events apply to the Securities:Administrator/Benchmark Event

Increased Cost of Hedging

Currency Event

Loss of Stock Borrow

Insolvency Filing

Increased Cost of Stock Borrow

(b) The Maximum Stock Loan Rate is 25%.

The Initial Stock Loan Rate is 25%.

(c) Delayed Redemption on Occurrence of an Additional Disruption Event and/or Optional Additional Disruption Event: Not applicable.

35. **Knock-in Event:** Not applicable.

36. **Knock-out Event:** Not applicable.

PROVISIONS RELATING TO WARRANTS

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

PROVISIONS RELATING TO CERTIFICATES

38. **Provisions relating to Certificates:** Applicable.

(a) **Notional Amount of each Certificate:** Not applicable.

(b) **Partly Paid Certificates:** The Certificates are not Partly Paid Certificates.

(c) **Interest:** Not applicable.

(d) **Accrual to Redemption:** Not applicable.

(e) **Fixed Rate Provisions:** Not applicable.

(f) **Floating Rate Provisions:** Not applicable.

(g) **Linked Interest Certificates:** Not applicable.

(h) **Index Linked Interest Certificates:** Not applicable.

(i) **Share Linked/ETI Share Linked Interest Certificates:** Not applicable.

(j) **ETI Linked Interest Certificates:** Not applicable.

(k) **Debt Linked Interest Certificates:** Not applicable.

(l) **Commodity Linked Interest Certificates:** Not applicable.

(m) **Inflation Index Linked Interest Certificates:** Not applicable.

(n) **Currency Linked Interest Certificates:** Not applicable.

(o) **Fund Linked Interest Certificates:** Not applicable.

(p) **Futures Linked Interest Certificates:** Not applicable.

(q) **Instalment Certificates:** The Certificates are not Instalment Certificates.

(r) **Issuer Call Option:** Applicable from one (1) calendar day after the Commencement Date.

(i) **Optional Redemption Date(s):** The day falling five (5) Business Days following the relevant Optional Redemption Valuation Date.

(ii) **Optional Redemption Valuation Date:** The date designated as such by the Issuer in the notice notifying the Holders that the Issuer will redeem early all the Certificates then outstanding, provided that if such date is not a Relevant Business Day,

		the Optional Redemption Valuation Date will be the next following Relevant Business Day.
(iii)	**Optional Redemption Amount(s) and method, if any, of calculation of such amount(s):**	- In respect of Long Certificates: The Optional Redemption Amount in respect of each Certificate will be the "Long Cash Value" calculated on the same basis as the provisions of Condition 2. **Cash Settlement Amount** in Annex 11 (*Additional Terms and Conditions for Constant Leverage Securities*) save that the references to "Valuation Date" therein and in the related provisions shall be deemed to be references to "the relevant Optional Redemption Valuation Date". - In respect of Short Certificates: The Optional Redemption Amount in respect of each Certificate will be the "Short Cash Value" calculated on the same basis as the provisions of Condition 2. **Cash Settlement Amount** in Annex 11 (*Additional Terms and Conditions for Constant Leverage Securities*) save that the references to "Valuation Date" therein and in the related provisions shall be deemed to be references to "the relevant Optional Redemption Valuation Date".
(iv)	**Notice Period (if different from those set out in the Conditions):**	At least one (1) calendar day prior to the contemplated Optional Redemption Valuation Date.
(s)	**Holder Put Option:**	Applicable.
(i)	**Optional Redemption Date(s):**	The day falling five (5) Business Days immediately following the relevant Optional Redemption Valuation Date.
(ii)	**Optional Redemption Valuation Date:**	The last Relevant Business Day in March in each year commencing in March of the calendar year after the Commencement Date.
(iii)	**Optional Redemption Amount(s) and method, if any, of calculation of such amount(s):**	- In respect of Long Certificates: The Optional Redemption Amount in respect of each Certificate will be the "Long Cash Value" calculated on the same basis as the provisions of Condition 2. **Cash Settlement Amount** in Annex 11 (*Additional Terms and Conditions for Constant Leverage Securities*) save that the references to "Valuation Date" therein and in the related provisions shall be deemed to be references to "the relevant Optional Redemption Valuation Date". - In respect of Short Certificates: The Optional Redemption Amount in respect of each Certificate will be the "Short Cash Value" calculated on the same basis as the provisions of Condition 2. **Cash Settlement Amount** in Annex 11 (*Additional Terms and Conditions for Constant Leverage Securities*) save that the references to "Valuation Date" therein and in the related provisions shall be deemed to be references to "the relevant Optional Redemption Valuation Date".
(iv)	**Notice Period (if different from those set out in the Conditions):**	Not less than thirty (30) calendar days prior to the next occurring Optional Redemption Valuation Date.
(t)	**Automatic Early Redemption:**	Not applicable.
(u)	**Cash Settlement Amount:**	- In respect of the Cash Settlement Amount in relation to Issuer Call Option, please refer to item 38(r)(iii). - In respect of the Cash Settlement Amount in relation to Holder Put Option, please refer to item 38(s)(iii).
(v)	**Strike Date:**	Not applicable.

(w) **Redemption Valuation Date:** Not applicable.

(x) **Averaging:** Averaging does not apply to the Securities.

(y) **Observation Dates:** Not applicable.

(z) **Observation Period:** Not applicable.

(aa) **Settlement Business Day:** Not applicable.

(bb) **Cut-off Date:** Not applicable.

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

DISTRIBUTION AND US SALES ELIGIBILITY (ALL SECURITIES)

40. **Selling Restrictions:**

(a) **Eligibility for sale of Securities in the United States:** The Securities are not eligible for sale in the United States.

Reg. S Compliance Category 2; TEFRA Not applicable

(b) **Other Selling Restrictions:** Not applicable.

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

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

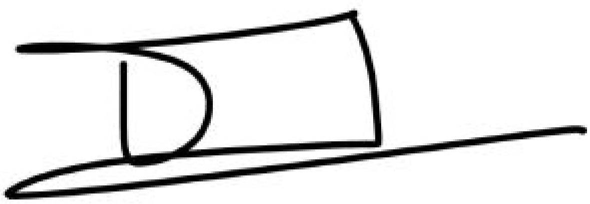
Payments on the Specified Securities are calculated by reference to Net Dividends. By purchasing a Specified Security, the parties agree that in calculating the relevant payment amount the Issuer has withheld, and the purchaser is deemed to have received 30 per cent. of any dividend equivalent payments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

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

Responsibility

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

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



By: ....
Duly authorised

PART B - OTHER INFORMATION

1. Listing and Admission to trading

The Securities are unlisted.

2. Governing Law and Jurisdiction

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

3. Ratings

The Securities have not been rated.

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

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

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

Factor Long Certificates and Factor Short Certificates are Share Securities being leveraged securities with no fixed term, which give investors a level of exposure from moderate to high to the price and performance of the relevant Underlying Share as described in Part A "Product Specific Provisions (all Securities)" (Item 23) that is greater than the capital invested. The leveraged nature of the Certificates means that any movement in the value of the relevant Share will have a magnified effect on the value of the Certificates, both positively and negatively.

With regard to Factor Long Certificates the Certificates will increase in value when the relevant Underlying Share increases in value and decrease in value when the relevant Underlying Share decreases in value. With regard to Factor Short Certificates the Certificates will increase in value when the relevant Share decreases in value and decrease in value when the relevant Underlying Share increases in value.

The Certificates are "Share Securities" Certificates. The Certificates feature a constant Leverage Factor and a Reset Threshold. With regard to Factor Long Certificates a Reset Event occurs if, on any Underlying Business Day, in the determination of the Calculation Agent the traded price of the relevant Underlying Share is at one or more time during any Observation Time Period, equal to or less than the Reset Threshold. With regard to Factor Short Certificates a Reset Event occurs if, on any Underlying Business Day, in the determination of the Calculation Agent the traded price of the relevant Underlying Share is at one or more time during any Observation Time Period, equal to or greater than the Reset Threshold. After a Reset Event the Reset Threshold will be reset intraday until the next Reset Event or the next Underlying Business Day whichever comes first.

While the use of leverage allows for potential multiples of a return (assuming a return is achieved) when the Underlying Share moves in the anticipated direction, it will conversely magnify losses when the Underlying Share moves against expectations.

The Certificates have no fixed redemption date and the Issuer may choose to redeem them at any time upon giving notice to Holders.

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

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

SHARE DISCLAIMER

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

6. Operational Information

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

SUMMARY OF FINAL TERMS

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

Part A – Introduction		
A.1	**Introduction and Warnings**	The Securities may only be offered, sold or advertised, directly or indirectly, in Switzerland in accordance with the requirements of the FinSA, as further set out in the Base Prospectus approved by the SIX Exchange Regulation AG in its capacity as Swiss Prospectus Office as of 19 September 2025 and the Final Terms. Terms used in this Summary shall have the same meaning as set forth in the Base Prospectus and the Final Terms. The Securities may be considered structured products in Switzerland pursuant to article 70 FinSA and are neither subject to authorisation nor supervision by FINMA. Investors bear the credit risk of the Issuer and/or the Guarantor. Investors should read the section "Risks" of the Base Prospectus. Investing in the Securities may put Investor's capital at risk. Investors may lose some or all of their investment.
A.2	**Investment Decision**	Any decision to invest in any Securities should be based on a consideration of the Base Prospectus and the Final Terms as a whole, including any documents incorporated by reference.
A.3	**Liability**	The Issuer or the Guarantor may be liable for the content of this Summary solely when read together with the other parts of the Base Prospectus and the Final Terms or where it does not provide, when read together with the other parts of the Base Prospectus and the Final Terms, key information in order to aid investors when considering whether to invest in the Securities.
Part B – Securities		
B.1	**Issuer/Guarantor**	***Issuer*** The legal company name of the Issuer is BNP Paribas Issuance B.V. (the "**Issuer**"). The domicile of the Issuer is Amsterdam, Netherland. The registered office of the Issuer is Herengracht 595, 1017 CE Amsterdam, the Netherlands. ***Guarantor*** The legal company name of the Guarantor is BNP Paribas (the "**Guarantor**"). The domicile of the Guarantor is Paris, France. The head office of the Guarantor is 16, boulevard des Italiens – 75009 Paris, France.
B.2	**ISIN**	As set out in table below.
B.3	**Nature of Securities**	Certificates.
B.4	**Product Name**	"Factor Long" and "Factor Short" Certificates relating to a Share
B.5	**Issue Date**	18 August 2026
B.6	**Redemption Date**	As set out in table below.
B.7	**Issue Price**	As set out in table below.
B.8	**Underlyings**	As set out in table below.
B.9	**Settlement**	Settlement type: cash settlement. Settlement currency: As set out in table below.
Part C – Offer and Admission to Trading		
C.1	**Public Offer**	The Securities may be offered, sold or advertised, directly or indirectly, in Switzerland to retail clients (*Privatkundinnen und -kunden*) within the meaning of FinSA ("**Retail Clients**") in accordance with FinSA starting from the Issue Date.
C.2	**Admission to Trading/listing**	Not applicable. The Securities will be provisionally admitted to trading on the Issue Date.
C.3	**Clearing System**	SIX SIS Ltd., Olten, Switzerland
C.4	**Intermediary**	SIX SIS Ltd., Olten, Switzerland
C.5	**Selling restrictions**	As per the Base Prospectus.

Series Number / ISIN Code	Share Company / Share	Issue Price per Security	Settlement Currency	Redemption Date
CH1595933883	EMS-Chemie Holding AG	CHF 10	CHF	Open End
CH1595933891	Deutsche Post AG	CHF 9.39	CHF	Open End

Series Number / ISIN Code	Share Company / Share	Issue Price per Security	Settlement Currency	Redemption Date
CH1595933909	General Aerospace Co	CHF 8.10	CHF	Open End
CH1595933917	Roche Holding AG	CHF 10	CHF	Open End
CH1595933925	Roche Holding AG	CHF 10	CHF	Open End
CH1595933933	Roche Holding AG	CHF 10	CHF	Open End
CH1595933941	Roche Holding AG	CHF 10	CHF	Open End
CH1595933958	Sika AG	CHF 10	CHF	Open End
CH1595933966	Sika AG	CHF 10	CHF	Open End
CH1595933974	Sika AG	CHF 10	CHF	Open End
CH1595933982	UBS Group AG	CHF 10	CHF	Open End
CH1595933990	Volkswagen AG Vz.	CHF 9.39	CHF	Open End
CH1595934006	Apple Inc	CHF 8.10	CHF	Open End
CH1595934014	Amazon.com Inc	CHF 8.10	CHF	Open End
CH1595934022	Amazon.com Inc	CHF 8.10	CHF	Open End
CH1595934030	Amazon.com Inc	CHF 8.10	CHF	Open End
CH1595934048	Microsoft Corp	CHF 8.10	CHF	Open End
CH1595934055	Microsoft Corp	CHF 8.10	CHF	Open End
CH1595934063	Microsoft Corp	CHF 8.10	CHF	Open End
CH1595934071	Tesla Inc	CHF 8.10	CHF	Open End
CH1595934089	Tesla Inc	CHF 8.10	CHF	Open End
CH1595934097	Tesla Inc	CHF 8.10	CHF	Open End
CH1595934105	Swiss Life Holding AG	CHF 10	CHF	Open End
CH1595934113	adidas AG	CHF 9.39	CHF	Open End
CH1595934121	adidas AG	CHF 9.39	CHF	Open End
CH1595934139	adidas AG	CHF 9.39	CHF	Open End
CH1595934147	adidas AG	CHF 9.39	CHF	Open End
CH1595934154	adidas AG	CHF 9.39	CHF	Open End
CH1595934162	adidas AG	CHF 9.39	CHF	Open End
CH1595934170	Heidelberg Materials AG	CHF 9.39	CHF	Open End
CH1595934188	3M Company	CHF 8.10	CHF	Open End
CH1595934196	3M Company	CHF 8.10	CHF	Open End
CH1595934204	HP Inc	CHF 8.10	CHF	Open End
CH1595934212	Novo Nordisk A/S	CHF 12.57	CHF	Open End
CH1595934220	Novo Nordisk A/S	CHF 12.57	CHF	Open End
CH1595934238	Eli Lilly and Co	CHF 8.10	CHF	Open End
CH1595934246	Qualcomm Inc	CHF 8.10	CHF	Open End
CH1595934253	Qualcomm Inc	CHF 8.10	CHF	Open End
CH1595934261	Advanced Micro Devices Inc	CHF 8.10	CHF	Open End
CH1595934279	Advanced Micro Devices Inc	CHF 8.10	CHF	Open End
CH1595934287	Palo Alto Networks Inc	CHF 8.10	CHF	Open End
CH1595934295	Palo Alto Networks Inc	CHF 8.10	CHF	Open End
CH1595934303	Rheinmetall AG	CHF 9.39	CHF	Open End
CH1595934311	UnitedHealth Group Inc	CHF 8.10	CHF	Open End
CH1595934329	Mercedes-Benz Group AG	CHF 9.39	CHF	Open End
CH1595934337	Mercedes-Benz Group AG	CHF 9.39	CHF	Open End
CH1595934345	Mercedes-Benz Group AG	CHF 9.39	CHF	Open End
CH1595934352	Mercedes-Benz Group AG	CHF 9.39	CHF	Open End
CH1595934360	Mercedes-Benz Group AG	CHF 9.39	CHF	Open End
CH1595934378	Airbnb Inc	CHF 8.10	CHF	Open End
CH1595934386	Airbnb Inc	CHF 8.10	CHF	Open End

Series Number / ISIN Code	Share Company / Share	Issue Price per Security	Settlement Currency	Redemption Date
CH1595934394	Airbnb Inc	CHF 8.10	CHF	Open End
CH1595934402	Airbnb Inc	CHF 8.10	CHF	Open End
CH1595934410	Applied Materials Inc	CHF 8.10	CHF	Open End
CH1595934428	Applied Materials Inc	CHF 8.10	CHF	Open End
CH1595934436	The Walt Disney Co	CHF 8.10	CHF	Open End
CH1595934444	The Walt Disney Co	CHF 8.10	CHF	Open End
CH1595934451	Micron Technology Inc	CHF 8.10	CHF	Open End
CH1595934469	Micron Technology Inc	CHF 8.10	CHF	Open End
CH1595934477	Texas Instruments Inc	CHF 8.10	CHF	Open End
CH1595934485	Kuehne + Nagel International AG	CHF 10	CHF	Open End
CH1595934493	Banco Santander SA	CHF 9.39	CHF	Open End
CH1595934501	Banco Santander SA	CHF 9.39	CHF	Open End
CH1595934519	Crédit Agricole SA	CHF 9.39	CHF	Open End
CH1595934527	JPMorgan Chase & Co	CHF 8.10	CHF	Open End
CH1595934535	JPMorgan Chase & Co	CHF 8.10	CHF	Open End
CH1595934543	Newmont Corp	CHF 8.10	CHF	Open End
CH1595934550	Newmont Corp	CHF 8.10	CHF	Open End
CH1595934568	Uber Technologies Inc	CHF 8.10	CHF	Open End
CH1595934576	Uber Technologies Inc	CHF 8.10	CHF	Open End
CH1595934584	Julius Baer Group Ltd	CHF 10	CHF	Open End
CH1595934592	Julius Baer Group Ltd	CHF 10	CHF	Open End
CH1595934600	Cie Financiere Richemont SA	CHF 10	CHF	Open End
CH1595934618	Logitech International SA	CHF 10	CHF	Open End
CH1595934626	Nestle SA	CHF 10	CHF	Open End
CH1595934634	Nestle SA	CHF 10	CHF	Open End
CH1595934642	Meta Platforms Inc	CHF 8.10	CHF	Open End
CH1595934659	Meta Platforms Inc	CHF 8.10	CHF	Open End
CH1595934667	Meta Platforms Inc	CHF 8.10	CHF	Open End
CH1595934675	Deutsche Telekom AG	CHF 9.39	CHF	Open End
CH1595934683	Deutsche Telekom AG	CHF 9.39	CHF	Open End
CH1595934691	Deutsche Telekom AG	CHF 9.39	CHF	Open End
CH1595934709	Siemens Energy AG	CHF 9.39	CHF	Open End
CH1595934717	Hannover Rück SE	CHF 9.39	CHF	Open End
CH1595934725	Hannover Rück SE	CHF 9.39	CHF	Open End
CH1595934733	Hannover Rück SE	CHF 9.39	CHF	Open End
CH1595934741	Infineon Technologies AG	CHF 9.39	CHF	Open End
CH1595934758	Infineon Technologies AG	CHF 9.39	CHF	Open End
CH1595934766	Schneider Electric SE	CHF 9.39	CHF	Open End
CH1595934774	TotalEnergies SE	CHF 9.39	CHF	Open End
CH1595934782	TotalEnergies SE	CHF 9.39	CHF	Open End
CH1595934790	Shell plc	CHF 9.39	CHF	Open End
CH1595934808	Shell plc	CHF 9.39	CHF	Open End
CH1595934816	Shell plc	CHF 9.39	CHF	Open End
CH1595934824	Walmart Inc	CHF 8.10	CHF	Open End
CH1595934832	Walmart Inc	CHF 8.10	CHF	Open End
CH1595934840	Holcim Ltd	CHF 10	CHF	Open End
CH1595934857	Swiss Re AG	CHF 10	CHF	Open End
CH1595934865	Swiss Re AG	CHF 10	CHF	Open End
CH1595934873	Swiss Re AG	CHF 10	CHF	Open End

Series Number / ISIN Code	Share Company / Share	Issue Price per Security	Settlement Currency	Redemption Date
CH1595934881	Bayer AG	CHF 9.39	CHF	Open End
CH1595934899	Bayer AG	CHF 9.39	CHF	Open End
CH1595934907	Bayer AG	CHF 9.39	CHF	Open End
CH1595934915	Bayerische Motoren Werke AG	CHF 9.39	CHF	Open End
CH1595934923	Bayerische Motoren Werke AG	CHF 9.39	CHF	Open End
CH1595934931	Bayerische Motoren Werke AG	CHF 9.39	CHF	Open End
CH1595934949	Deutsche Bank AG	CHF 9.39	CHF	Open End
CH1595934956	Deutsche Bank AG	CHF 9.39	CHF	Open End
CH1595934964	Deutsche Bank AG	CHF 9.39	CHF	Open End
CH1595934972	SAP SE	CHF 9.39	CHF	Open End
CH1595934980	SAP SE	CHF 9.39	CHF	Open End
CH1595934998	SAP SE	CHF 9.39	CHF	Open End
CH1595935003	Airbus SE	CHF 9.39	CHF	Open End
CH1595935011	Airbus SE	CHF 9.39	CHF	Open End
CH1595935029	Airbus SE	CHF 9.39	CHF	Open End
CH1595935037	AXA SA	CHF 9.39	CHF	Open End
CH1595935045	Vonovia SE	CHF 9.39	CHF	Open End
CH1595935052	Vonovia SE	CHF 9.39	CHF	Open End
CH1595935060	Novartis AG	CHF 10	CHF	Open End
CH1595935078	Novartis AG	CHF 10	CHF	Open End
CH1595935086	McDonald's Corp	CHF 8.10	CHF	Open End
CH1595935094	McDonald's Corp	CHF 8.10	CHF	Open End
CH1595935102	Sandoz Group AG	CHF 10	CHF	Open End
CH1595935110	Deutsche Lufthansa AG	CHF 9.39	CHF	Open End
CH1595935128	CrowdStrike Holdings Inc	CHF 8.10	CHF	Open End
CH1595935136	Linde plc	CHF 8.10	CHF	Open End
CH1595935144	Arista Networks Inc	CHF 8.10	CHF	Open End
CH1595935151	Sandisk Corp	CHF 8.10	CHF	Open End
CH1595935169	Sandisk Corp	CHF 8.10	CHF	Open End
CH1595935177	Sandisk Corp	CHF 8.10	CHF	Open End
CH1595935185	Sandisk Corp	CHF 8.10	CHF	Open End
CH1595935193	Marvell Technology Inc	CHF 8.10	CHF	Open End
CH1595935201	Marvell Technology Inc	CHF 8.10	CHF	Open End
CH1595935219	Marvell Technology Inc	CHF 8.10	CHF	Open End
CH1595935227	Marvell Technology Inc	CHF 8.10	CHF	Open End