

## 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2014/65/EU (as amended, "**MiFID II**"); or (ii) a customer within the meaning of Directive (EU) 2016/97 (as amended or superseded, the "**Insurance Distribution Directive**"), where that customer would not qualify as a professional client as defined in point (10) of Article 4(1) of MiFID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 19 JUNE 2025

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

Legal entity identifier (LEI): 7245009UXRIGIRYOB848

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

Legal entity identifier (LEI): R0MUWSFPU8MPRO8K5P83

(Note, Warrant and Certificate Programme)

### "Mini Future" Certificates relating to a Share

SSPA product type: Mini-Future (2210)

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

## PART A - CONTRACTUAL TERMS

Terms used herein shall be deemed to be defined as such for the purposes of the Conditions set forth in the Base Prospectus dated 20 September 2024, each Supplement to the Base Prospectus published and approved on or before the date of these Final Terms (copies of which are available as described below) 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 20 September 2024 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 free of charge during normal business hours from Principal Security Agent. Written or oral requests for such documents should be directed to the Principal Security Agent at its principal office set out at the end of the Base Prospectus or may be obtained by telephone (+41 58 212 6339) or fax (+41 58 212 6360). In addition, copies of any documents incorporated by reference will be made available, along with this Base Prospectus, for viewing on the website of BNPP at the following address [www.bnpparibasmarkets.ch](http://www.bnpparibasmarkets.ch) or any other website specified in the applicable Final Terms.**

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

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

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

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

## SPECIFIC PROVISIONS FOR EACH SERIES

| Series Number / ISIN Code | Number of Securities issued | Number of Securities | Issue Price per Security | Call / Put | Exercise Price | Capitalised Exercise Price Rounding Rule       | Security Threshold on the Commencement Date | Security Threshold Rounding Rule             | Minimum Security Percentage | Maximum Security Percentage | Security Percentage on the Commencement Date | Dividend Percentage | Interbank Rate 1 Screen Page | Minimum Financing Rate Percentage | Maximum Financing Rate Percentage | Financing Rate Percentage on the Commencement Date | Redemption Date | Parity | SPECIFIED SECURITIES PURSUANT TO SECTION 871(m) |
|---------------------------|-----------------------------|----------------------|--------------------------|------------|----------------|------------------------------------------------|---------------------------------------------|----------------------------------------------|-----------------------------|-----------------------------|----------------------------------------------|---------------------|------------------------------|-----------------------------------|-----------------------------------|----------------------------------------------------|-----------------|--------|-------------------------------------------------|
| CH1452894 186             | 10,000,000                  | 10,000,000           | CHF 0.60                 | Call       | EUR 454.5455   | Upwards to the next 4 digits (0.0001 points)   | EUR 500.00                                  | Upwards to the next 2 digits (0.01 points)   | 0%                          | 20%                         | 10%                                          | 100%                | EURIBOR1 MD=                 | 0%                                | 8%                                | +4.50%                                             | Open End        | 100    | No                                              |
| CH1452894 194             | 10,000,000                  | 10,000,000           | CHF 0.87                 | Put        | EUR 611.1111   | Downwards to the next 4 digits (0.0001 points) | EUR 550.00                                  | Downwards to the next 2 digits (0.01 points) | 0%                          | 20%                         | 10%                                          | 100%                | EURIBOR1 MD=                 | 0%                                | 8%                                | -4.50%                                             | Open End        | 100    | No                                              |
| CH1452894 202             | 10,000,000                  | 10,000,000           | CHF 2.36                 | Call       | EUR 173.0769   | Upwards to the next 4 digits (0.0001 points)   | EUR 180.00                                  | Upwards to the next 2 digits (0.01 points)   | 0%                          | 20%                         | 4%                                           | 100%                | EURIBOR1 MD=                 | 0%                                | 8%                                | +4.50%                                             | Open End        | 10     | No                                              |
| CH1452894 210             | 10,000,000                  | 10,000,000           | CHF 2.92                 | Put        | EUR 229.1667   | Downwards to the next 4 digits (0.0001 points) | EUR 220.00                                  | Downwards to the next 2 digits (0.01 points) | 0%                          | 20%                         | 4%                                           | 100%                | EURIBOR1 MD=                 | 0%                                | 8%                                | -4.50%                                             | Open End        | 10     | No                                              |
| CH1452894 228             | 10,000,000                  | 10,000,000           | CHF 3.43                 | Call       | EUR 1,302.3256 | Upwards to the next 4 digits (0.0001 points)   | EUR 1,400.00                                | Upwards to the next 2 digits (0.01 points)   | 0%                          | 20%                         | 7.50%                                        | 100%                | EURIBOR1 MD=                 | 0%                                | 8%                                | +4.50%                                             | Open End        | 100    | No                                              |
| CH1452894 236             | 10,000,000                  | 10,000,000           | CHF 2.62                 | Put        | EUR 1,945.9459 | Downwards to the next 4 digits (0.0001 points) | EUR 1,800.00                                | Downwards to the next 2 digits (0.01 points) | 0%                          | 20%                         | 7.50%                                        | 100%                | EURIBOR1 MD=                 | 0%                                | 8%                                | -4.50%                                             | Open End        | 100    | No                                              |
| CH1452894 244             | 10,000,000                  | 10,000,000           | CHF 3.06                 | Call       | EUR 133.3333   | Upwards to the next 4 digits (0.0001 points)   | EUR 140.00                                  | Upwards to the next 2 digits (0.01 points)   | 0%                          | 20%                         | 5%                                           | 100%                | EURIBOR1 MD=                 | 0%                                | 8%                                | +4.50%                                             | Open End        | 10     | No                                              |

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|---------------------------|-----------------------------|----------------------|--------------------------|------------|----------------|------------------------------------------------|---------------------------------------------|----------------------------------------------|-----------------------------|-----------------------------|----------------------------------------------|---------------------|------------------------------|-----------------------------------|-----------------------------------|----------------------------------------------------|-----------------|--------|-------------------------------------------------|
| CH1452894251              | 10,000,000                  | 10,000,000           | CHF 4.87                 | Call       | EUR 288.4615   | Upwards to the next 4 digits (0.0001 points)   | EUR 300.00                                  | Upwards to the next 2 digits (0.01 points)   | 0%                          | 20%                         | 4%                                           | 100%                | EURIBOR1 MD=                 | 0%                                | 8%                                | +4.50%                                             | Open End        | 10     | No                                              |
| CH1452894269              | 10,000,000                  | 10,000,000           | CHF 3.26                 | Put        | EUR 375.0000   | Downwards to the next 4 digits (0.0001 points) | EUR 360.00                                  | Downwards to the next 2 digits (0.01 points) | 0%                          | 20%                         | 4%                                           | 100%                | EURIBOR1 MD=                 | 0%                                | 8%                                | -4.50%                                             | Open End        | 10     | No                                              |
| CH1452894277              | 10,000,000                  | 10,000,000           | CHF 0.56                 | Put        | EUR 32.4324    | Downwards to the next 4 digits (0.0001 points) | EUR 30.00                                   | Downwards to the next 2 digits (0.01 points) | 0%                          | 20%                         | 7.50%                                        | 100%                | EURIBOR1 MD=                 | 0%                                | 8%                                | -4.50%                                             | Open End        | 10     | No                                              |
| CH1452894285              | 10,000,000                  | 10,000,000           | CHF 0.54                 | Call       | EUR 36.3636    | Upwards to the next 4 digits (0.0001 points)   | EUR 40.00                                   | Upwards to the next 2 digits (0.01 points)   | 0%                          | 20%                         | 10%                                          | 100%                | EURIBOR1 MD=                 | 0%                                | 8%                                | +4.50%                                             | Open End        | 10     | No                                              |
| CH1452894293              | 10,000,000                  | 10,000,000           | CHF 0.45                 | Call       | EUR 67.9612    | Upwards to the next 4 digits (0.0001 points)   | EUR 70.00                                   | Upwards to the next 2 digits (0.01 points)   | 0%                          | 20%                         | 3%                                           | 100%                | EURIBOR1 MD=                 | 0%                                | 8%                                | +4.50%                                             | Open End        | 10     | No                                              |
| CH1452894301              | 10,000,000                  | 10,000,000           | CHF 0.42                 | Put        | EUR 77.3196    | Downwards to the next 4 digits (0.0001 points) | EUR 75.00                                   | Downwards to the next 2 digits (0.01 points) | 0%                          | 20%                         | 3%                                           | 100%                | EURIBOR1 MD=                 | 0%                                | 8%                                | -4.50%                                             | Open End        | 10     | No                                              |
| CH1452894319              | 10,000,000                  | 10,000,000           | CHF 1.24                 | Call       | CHF 761.9048   | Upwards to the next 4 digits (0.0001 points)   | CHF 800.00                                  | Upwards to the next 2 digits (0.01 points)   | 0%                          | 20%                         | 5%                                           | 100%                | SARON.S                      | 0%                                | 8%                                | +4.50%                                             | Open End        | 100    | No                                              |
| CH1452894327              | 10,000,000                  | 10,000,000           | CHF 1.67                 | Put        | CHF 1,052.6316 | Downwards to the next 4 digits                 | CHF 1,000.00                                | Downwards to the next 2 digits (0.01 points) | 0%                          | 20%                         | 5%                                           | 100%                | SARON.S                      | 0%                                | 8%                                | -4.50%                                             | Open End        | 100    | No                                              |

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|                           |                             |                      |                          |            |                | (0.0001 points)                                |                                             | points)                                      |                             |                             |                                              |                     |                              |                                   |                                   |                                                    |                 |        |                                                 |
| CH1452894335              | 10,000,000                  | 10,000,000           | CHF 0.37                 | Call       | EUR 38.4615    | Upwards to the next 4 digits (0.0001 points)   | EUR 40.00                                   | Upwards to the next 2 digits (0.01 points)   | 0%                          | 20%                         | 4%                                           | 100%                | EURIBOR1 MD=                 | 0%                                | 8%                                | +4.50%                                             | Open End        | 10     | No                                              |
| CH1452894343              | 10,000,000                  | 10,000,000           | CHF 0.43                 | Put        | EUR 46.8750    | Downwards to the next 4 digits (0.0001 points) | EUR 45.00                                   | Downwards to the next 2 digits (0.01 points) | 0%                          | 20%                         | 4%                                           | 100%                | EURIBOR1 MD=                 | 0%                                | 8%                                | -4.50%                                             | Open End        | 10     | No                                              |
| CH1452894350              | 10,000,000                  | 10,000,000           | CHF 0.19                 | Put        | EUR 29.1667    | Downwards to the next 4 digits (0.0001 points) | EUR 28.00                                   | Downwards to the next 2 digits (0.01 points) | 0%                          | 20%                         | 4%                                           | 100%                | EURIBOR1 MD=                 | 0%                                | 8%                                | -4.50%                                             | Open End        | 10     | No                                              |
| CH1452894368              | 10,000,000                  | 10,000,000           | CHF 1.70                 | Put        | EUR 126.3158   | Downwards to the next 4 digits (0.0001 points) | EUR 120.00                                  | Downwards to the next 2 digits (0.01 points) | 0%                          | 20%                         | 5%                                           | 100%                | EURIBOR1 MD=                 | 0%                                | 8%                                | -4.50%                                             | Open End        | 10     | No                                              |
| CH1452894376              | 10,000,000                  | 10,000,000           | CHF 1.49                 | Call       | EUR 133.3333   | Upwards to the next 4 digits (0.0001 points)   | EUR 140.00                                  | Upwards to the next 2 digits (0.01 points)   | 0%                          | 20%                         | 5%                                           | 100%                | EURIBOR1 MD=                 | 0%                                | 8%                                | +4.50%                                             | Open End        | 10     | No                                              |
| CH1452894384              | 10,000,000                  | 10,000,000           | CHF 1.81                 | Put        | EUR 168.4211   | Downwards to the next 4 digits (0.0001 points) | EUR 160.00                                  | Downwards to the next 2 digits (0.01 points) | 0%                          | 20%                         | 5%                                           | 100%                | EURIBOR1 MD=                 | 0%                                | 8%                                | -4.50%                                             | Open End        | 10     | No                                              |
| CH1452894392              | 10,000,000                  | 10,000,000           | CHF 0.18                 | Put        | EUR 14.7368    | Downwards to the next 4 digits (0.0001 points) | EUR 14.00                                   | Downwards to the next 2 digits (0.01 points) | 0%                          | 20%                         | 5%                                           | 100%                | EURIBOR1 MD=                 | 0%                                | 8%                                | -4.50%                                             | Open End        | 10     | No                                              |

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|---------------------------|-----------------------------|----------------------|--------------------------|------------|----------------|------------------------------------------------|---------------------------------------------|----------------------------------------------|-----------------------------|-----------------------------|----------------------------------------------|---------------------|------------------------------|-----------------------------------|-----------------------------------|----------------------------------------------------|-----------------|--------|-------------------------------------------------|
| CH1452894400              | 10,000,000                  | 10,000,000           | CHF 1.28                 | Put        | CHF 9.5556     | Downwards to the next 4 digits (0.0001 points) | CHF 8.60                                    | Downwards to the next 2 digits (0.01 points) | 0%                          | 20%                         | 10%                                          | 100%                | SARON.S                      | 0%                                | 8%                                | -4.50%                                             | Open End        | 1      | No                                              |
| CH1452894418              | 10,000,000                  | 10,000,000           | CHF 3.23                 | Call       | EUR 24.0385    | Upwards to the next 4 digits (0.0001 points)   | EUR 25.00                                   | Upwards to the next 2 digits (0.01 points)   | 0%                          | 20%                         | 4%                                           | 100%                | EURIBOR1 MD=                 | 0%                                | 8%                                | +4.50%                                             | Open End        | 1      | No                                              |
| CH1452894426              | 10,000,000                  | 10,000,000           | CHF 3.55                 | Put        | EUR 31.2500    | Downwards to the next 4 digits (0.0001 points) | EUR 30.00                                   | Downwards to the next 2 digits (0.01 points) | 0%                          | 20%                         | 4%                                           | 100%                | EURIBOR1 MD=                 | 0%                                | 8%                                | -4.50%                                             | Open End        | 1      | No                                              |
| CH1452894434              | 10,000,000                  | 10,000,000           | CHF 1.74                 | Call       | EUR 57.1429    | Upwards to the next 4 digits (0.0001 points)   | EUR 60.00                                   | Upwards to the next 2 digits (0.01 points)   | 0%                          | 20%                         | 5%                                           | 100%                | EURIBOR1 MD=                 | 0%                                | 8%                                | +4.50%                                             | Open End        | 10     | No                                              |
| CH1452894442              | 10,000,000                  | 10,000,000           | CHF 0.80                 | Put        | EUR 84.2105    | Downwards to the next 4 digits (0.0001 points) | EUR 80.00                                   | Downwards to the next 2 digits (0.01 points) | 0%                          | 20%                         | 5%                                           | 100%                | EURIBOR1 MD=                 | 0%                                | 8%                                | -4.50%                                             | Open End        | 10     | No                                              |
| CH1452894459              | 10,000,000                  | 10,000,000           | CHF 6.83                 | Call       | EUR 232.5581   | Upwards to the next 4 digits (0.0001 points)   | EUR 250.00                                  | Upwards to the next 2 digits (0.01 points)   | 0%                          | 20%                         | 7.50%                                        | 100%                | EURIBOR1 MD=                 | 0%                                | 8%                                | +4.50%                                             | Open End        | 10     | No                                              |
| CH1452894467              | 10,000,000                  | 10,000,000           | CHF 0.73                 | Call       | EUR 23.8095    | Upwards to the next 4 digits (0.0001 points)   | EUR 25.00                                   | Upwards to the next 2 digits (0.01 points)   | 0%                          | 20%                         | 5%                                           | 100%                | EURIBOR1 MD=                 | 0%                                | 8%                                | +4.50%                                             | Open End        | 10     | No                                              |
| CH1452894475              | 10,000,000                  | 10,000,000           | CHF 0.29                 | Call       | EUR 28.5714    | Upwards to the next 4 digits                   | EUR 30.00                                   | Upwards to the next 2 digits (0.01 points)   | 0%                          | 20%                         | 5%                                           | 100%                | EURIBOR1 MD=                 | 0%                                | 8%                                | +4.50%                                             | Open End        | 10     | No                                              |

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|---------------------------|-----------------------------|----------------------|--------------------------|------------|----------------|------------------------------------------------|---------------------------------------------|----------------------------------------------|-----------------------------|-----------------------------|----------------------------------------------|---------------------|------------------------------|-----------------------------------|-----------------------------------|----------------------------------------------------|-----------------|--------|-------------------------------------------------|
|                           |                             |                      |                          |            |                | (0.0001 points)                                |                                             | points)                                      |                             |                             |                                              |                     |                              |                                   |                                   |                                                    |                 |        |                                                 |
| CH1452894 483             | 10,000,000                  | 10,000,000           | CHF 0.49                 | Put        | EUR 36.8421    | Downwards to the next 4 digits (0.0001 points) | EUR 35.00                                   | Downwards to the next 2 digits (0.01 points) | 0%                          | 20%                         | 5%                                           | 100%                | EURIBOR1 MD=                 | 0%                                | 8%                                | -4.50%                                             | Open End        | 10     | No                                              |
| CH1452894 491             | 10,000,000                  | 10,000,000           | CHF 0.18                 | Call       | EUR 20.0000    | Upwards to the next 4 digits (0.0001 points)   | EUR 21.00                                   | Upwards to the next 2 digits (0.01 points)   | 0%                          | 20%                         | 5%                                           | 100%                | EURIBOR1 MD=                 | 0%                                | 8%                                | +4.50%                                             | Open End        | 10     | No                                              |
| CH1452894 509             | 10,000,000                  | 10,000,000           | CHF 2.98                 | Call       | EUR 238.0952   | Upwards to the next 4 digits (0.0001 points)   | EUR 250.00                                  | Upwards to the next 2 digits (0.01 points)   | 0%                          | 20%                         | 5%                                           | 100%                | EURIBOR1 MD=                 | 0%                                | 8%                                | +4.50%                                             | Open End        | 10     | No                                              |
| CH1452894 517             | 10,000,000                  | 10,000,000           | CHF 2.57                 | Put        | EUR 33.3333    | Downwards to the next 4 digits (0.0001 points) | EUR 32.00                                   | Downwards to the next 2 digits (0.01 points) | 0%                          | 20%                         | 4%                                           | 100%                | EURIBOR1 MD=                 | 0%                                | 8%                                | -4.50%                                             | Open End        | 1      | No                                              |
| CH1452894 525             | 10,000,000                  | 10,000,000           | CHF 1.35                 | Call       | CHF 457.1429   | Upwards to the next 4 digits (0.0001 points)   | CHF 480.00                                  | Upwards to the next 2 digits (0.01 points)   | 0%                          | 20%                         | 5%                                           | 100%                | SARON.S                      | 0%                                | 8%                                | +4.50%                                             | Open End        | 100    | No                                              |
| CH1452894 533             | 10,000,000                  | 10,000,000           | CHF 0.49                 | Call       | CHF 542.8571   | Upwards to the next 4 digits (0.0001 points)   | CHF 570.00                                  | Upwards to the next 2 digits (0.01 points)   | 0%                          | 20%                         | 5%                                           | 100%                | SARON.S                      | 0%                                | 8%                                | +4.50%                                             | Open End        | 100    | No                                              |
| CH1452894 541             | 10,000,000                  | 10,000,000           | CHF 2.34                 | Call       | EUR 11.6505    | Upwards to the next 4 digits (0.0001 points)   | EUR 12.00                                   | Upwards to the next 2 digits (0.01 points)   | 0%                          | 20%                         | 3%                                           | 100%                | EURIBOR1 MD=                 | 0%                                | 8%                                | +4.50%                                             | Open End        | 1      | No                                              |

| Series Number / ISIN Code | Number of Securities issued | Number of Securities | Issue Price per Security | Call / Put | Exercise Price | Capitalised Exercise Price Rounding Rule       | Security Threshold on the Commencement Date | Security Threshold Rounding Rule             | Minimum Security Percentage | Maximum Security Percentage | Security Percentage on the Commencement Date | Dividend Percentage | Interbank Rate 1 Screen Page | Minimum Financing Rate Percentage | Maximum Financing Rate Percentage | Financing Rate Percentage on the Commencement Date | Redemption Date | Parity | SPECIFIED SECURITIES PURSUANT TO SECTION 871(m) |
|---------------------------|-----------------------------|----------------------|--------------------------|------------|----------------|------------------------------------------------|---------------------------------------------|----------------------------------------------|-----------------------------|-----------------------------|----------------------------------------------|---------------------|------------------------------|-----------------------------------|-----------------------------------|----------------------------------------------------|-----------------|--------|-------------------------------------------------|
| CH1452894558              | 10,000,000                  | 10,000,000           | CHF 1.12                 | Call       | EUR 6.7961     | Upwards to the next 4 digits (0.0001 points)   | EUR 7.00                                    | Upwards to the next 2 digits (0.01 points)   | 0%                          | 20%                         | 3%                                           | 100%                | EURIBOR1 MD=                 | 0%                                | 8%                                | +4.50%                                             | Open End        | 1      | No                                              |
| CH1452894566              | 10,000,000                  | 10,000,000           | CHF 1.22                 | Put        | EUR 9.2784     | Downwards to the next 4 digits (0.0001 points) | EUR 9.00                                    | Downwards to the next 2 digits (0.01 points) | 0%                          | 20%                         | 3%                                           | 100%                | EURIBOR1 MD=                 | 0%                                | 8%                                | -4.50%                                             | Open End        | 1      | No                                              |
| CH1452894574              | 10,000,000                  | 10,000,000           | CHF 0.52                 | Call       | EUR 47.6190    | Upwards to the next 4 digits (0.0001 points)   | EUR 50.00                                   | Upwards to the next 2 digits (0.01 points)   | 0%                          | 20%                         | 5%                                           | 100%                | EURIBOR1 MD=                 | 0%                                | 8%                                | +4.50%                                             | Open End        | 10     | No                                              |
| CH1452894582              | 10,000,000                  | 10,000,000           | CHF 2.04                 | Call       | CHF 205.6075   | Upwards to the next 4 digits (0.0001 points)   | CHF 220.00                                  | Upwards to the next 2 digits (0.01 points)   | 0%                          | 20%                         | 7%                                           | 100%                | SARON.S                      | 0%                                | 8%                                | +4.50%                                             | Open End        | 10     | No                                              |
| CH1452894590              | 10,000,000                  | 10,000,000           | CHF 0.79                 | Call       | EUR 38.0952    | Upwards to the next 4 digits (0.0001 points)   | EUR 40.00                                   | Upwards to the next 2 digits (0.01 points)   | 0%                          | 20%                         | 5%                                           | 100%                | EURIBOR1 MD=                 | 0%                                | 8%                                | +4.50%                                             | Open End        | 10     | No                                              |
| CH1452894608              | 10,000,000                  | 10,000,000           | CHF 1.08                 | Call       | CHF 571.4286   | Upwards to the next 4 digits (0.0001 points)   | CHF 600.00                                  | Upwards to the next 2 digits (0.01 points)   | 0%                          | 20%                         | 5%                                           | 100%                | SARON.S                      | 0%                                | 8%                                | +4.50%                                             | Open End        | 50     | No                                              |
| CH1452894616              | 10,000,000                  | 10,000,000           | CHF 2.30                 | Call       | EUR 133.3333   | Upwards to the next 4 digits (0.0001 points)   | EUR 140.00                                  | Upwards to the next 2 digits (0.01 points)   | 0%                          | 20%                         | 5%                                           | 100%                | EURIBOR1 MD=                 | 0%                                | 8%                                | +4.50%                                             | Open End        | 10     | No                                              |
| CH1452894624              | 10,000,000                  | 10,000,000           | CHF 2.98                 | Put        | EUR 189.4737   | Downwards to the next 4 digits                 | EUR 180.00                                  | Downwards to the next 2 digits (0.01 points) | 0%                          | 20%                         | 5%                                           | 100%                | EURIBOR1 MD=                 | 0%                                | 8%                                | -4.50%                                             | Open End        | 10     | No                                              |

| Series Number / ISIN Code | Number of Securities issued | Number of Securities | Issue Price per Security | Call / Put | Exercise Price | Capitalised Exercise Price Rounding Rule       | Security Threshold on the Commencement Date | Security Threshold Rounding Rule             | Minimum Security Percentage | Maximum Security Percentage | Security Percentage on the Commencement Date | Dividend Percentage | Interbank Rate 1 Screen Page | Minimum Financing Rate Percentage | Maximum Financing Rate Percentage | Financing Rate Percentage on the Commencement Date | Redemption Date | Parity | SPECIFIED SECURITIES PURSUANT TO SECTION 871(m) |
|---------------------------|-----------------------------|----------------------|--------------------------|------------|----------------|------------------------------------------------|---------------------------------------------|----------------------------------------------|-----------------------------|-----------------------------|----------------------------------------------|---------------------|------------------------------|-----------------------------------|-----------------------------------|----------------------------------------------------|-----------------|--------|-------------------------------------------------|
|                           |                             |                      |                          |            |                | (0.0001 points)                                |                                             | points)                                      |                             |                             |                                              |                     |                              |                                   |                                   |                                                    |                 |        |                                                 |
| CH1452894 632             | 10,000,000                  | 10,000,000           | CHF 2.52                 | Call       | EUR 152.3810   | Upwards to the next 4 digits (0.0001 points)   | EUR 160.00                                  | Upwards to the next 2 digits (0.01 points)   | 0%                          | 20%                         | 5%                                           | 100%                | EURIBOR1 MD=                 | 0%                                | 8%                                | +4.50%                                             | Open End        | 10     | No                                              |
| CH1452894 640             | 10,000,000                  | 10,000,000           | CHF 1.96                 | Put        | EUR 200.0000   | Downwards to the next 4 digits (0.0001 points) | EUR 190.00                                  | Downwards to the next 2 digits (0.01 points) | 0%                          | 20%                         | 5%                                           | 100%                | EURIBOR1 MD=                 | 0%                                | 8%                                | -4.50%                                             | Open End        | 10     | No                                              |
| CH1452894 657             | 10,000,000                  | 10,000,000           | CHF 1.57                 | Put        | CHF 200.0000   | Downwards to the next 4 digits (0.0001 points) | CHF 190.00                                  | Downwards to the next 2 digits (0.01 points) | 0%                          | 20%                         | 5%                                           | 100%                | SARON.S                      | 0%                                | 8%                                | -4.50%                                             | Open End        | 10     | No                                              |
| CH1452894 665             | 10,000,000                  | 10,000,000           | CHF 2.62                 | Put        | CHF 210.5263   | Downwards to the next 4 digits (0.0001 points) | CHF 200.00                                  | Downwards to the next 2 digits (0.01 points) | 0%                          | 20%                         | 5%                                           | 100%                | SARON.S                      | 0%                                | 8%                                | -4.50%                                             | Open End        | 10     | No                                              |
| CH1452894 673             | 10,000,000                  | 10,000,000           | CHF 0.69                 | Call       | EUR 85.7143    | Upwards to the next 4 digits (0.0001 points)   | EUR 90.00                                   | Upwards to the next 2 digits (0.01 points)   | 0%                          | 20%                         | 5%                                           | 100%                | EURIBOR1 MD=                 | 0%                                | 8%                                | +4.50%                                             | Open End        | 10     | No                                              |
| CH1452894 681             | 10,000,000                  | 10,000,000           | CHF 1.79                 | Call       | EUR 2,095.2381 | Upwards to the next 4 digits (0.0001 points)   | EUR 2,200.00                                | Upwards to the next 2 digits (0.01 points)   | 0%                          | 20%                         | 5%                                           | 100%                | EURIBOR1 MD=                 | 0%                                | 8%                                | +4.50%                                             | Open End        | 100    | No                                              |
| CH1452894 699             | 10,000,000                  | 10,000,000           | CHF 2.26                 | Put        | EUR 2,526.3158 | Downwards to the next 4 digits (0.0001 points) | EUR 2,400.00                                | Downwards to the next 2 digits (0.01 points) | 0%                          | 20%                         | 5%                                           | 100%                | EURIBOR1 MD=                 | 0%                                | 8%                                | -4.50%                                             | Open End        | 100    | No                                              |

| Series Number / ISIN Code | Number of Securities issued | Number of Securities | Issue Price per Security | Call / Put | Exercise Price | Capitalised Exercise Price Rounding Rule       | Security Threshold on the Commencement Date | Security Threshold Rounding Rule             | Minimum Security Percentage | Maximum Security Percentage | Security Percentage on the Commencement Date | Dividend Percentage | Interbank Rate 1 Screen Page | Minimum Financing Rate Percentage | Maximum Financing Rate Percentage | Financing Rate Percentage on the Commencement Date | Redemption Date | Parity | SPECIFIED SECURITIES PURSUANT TO SECTION 871(m) |
|---------------------------|-----------------------------|----------------------|--------------------------|------------|----------------|------------------------------------------------|---------------------------------------------|----------------------------------------------|-----------------------------|-----------------------------|----------------------------------------------|---------------------|------------------------------|-----------------------------------|-----------------------------------|----------------------------------------------------|-----------------|--------|-------------------------------------------------|
| CH1452894707              | 10,000,000                  | 10,000,000           | CHF 3.25                 | Put        | EUR 2,631.5789 | Downwards to the next 4 digits (0.0001 points) | EUR 2,500.00                                | Downwards to the next 2 digits (0.01 points) | 0%                          | 20%                         | 5%                                           | 100%                | EURIBOR1 MD=                 | 0%                                | 8%                                | -4.50%                                             | Open End        | 100    | No                                              |
| CH1452894715              | 10,000,000                  | 10,000,000           | CHF 4.16                 | Call       | EUR 13.6364    | Upwards to the next 4 digits (0.0001 points)   | EUR 15.00                                   | Upwards to the next 2 digits (0.01 points)   | 0%                          | 20%                         | 10%                                          | 100%                | EURIBOR1 MD=                 | 0%                                | 8%                                | +4.50%                                             | Open End        | 1      | No                                              |
| CH1452894723              | 10,000,000                  | 10,000,000           | CHF 3.92                 | Put        | EUR 22.2222    | Downwards to the next 4 digits (0.0001 points) | EUR 20.00                                   | Downwards to the next 2 digits (0.01 points) | 0%                          | 20%                         | 10%                                          | 100%                | EURIBOR1 MD=                 | 0%                                | 8%                                | -4.50%                                             | Open End        | 1      | No                                              |
| CH1452894731              | 10,000,000                  | 10,000,000           | CHF 2.72                 | Put        | EUR 37.5000    | Downwards to the next 4 digits (0.0001 points) | EUR 36.00                                   | Downwards to the next 2 digits (0.01 points) | 0%                          | 20%                         | 4%                                           | 100%                | EURIBOR1 MD=                 | 0%                                | 8%                                | -4.50%                                             | Open End        | 1      | No                                              |
| CH1452894749              | 10,000,000                  | 10,000,000           | CHF 0.89                 | Call       | EUR 3.8835     | Upwards to the next 4 digits (0.0001 points)   | EUR 4.00                                    | Upwards to the next 2 digits (0.01 points)   | 0%                          | 20%                         | 3%                                           | 100%                | EURIBOR1 MD=                 | 0%                                | 8%                                | +4.50%                                             | Open End        | 1      | No                                              |
| CH1452894756              | 10,000,000                  | 10,000,000           | CHF 0.60                 | Put        | CHF 57.8947    | Downwards to the next 4 digits (0.0001 points) | CHF 55.00                                   | Downwards to the next 2 digits (0.01 points) | 0%                          | 20%                         | 5%                                           | 100%                | SARON.S                      | 0%                                | 8%                                | -4.50%                                             | Open End        | 10     | No                                              |
| CH1452894764              | 10,000,000                  | 10,000,000           | CHF 0.22                 | Call       | EUR 14.2857    | Upwards to the next 4 digits (0.0001 points)   | EUR 15.00                                   | Upwards to the next 2 digits (0.01 points)   | 0%                          | 20%                         | 5%                                           | 100%                | EURIBOR1 MD=                 | 0%                                | 8%                                | +4.50%                                             | Open End        | 10     | No                                              |
| CH1452894772              | 10,000,000                  | 10,000,000           | CHF 0.17                 | Put        | EUR 200.0000   | Downwards to the next 4 digits                 | EUR 190.00                                  | Downwards to the next 2 digits (0.01 points) | 0%                          | 20%                         | 5%                                           | 100%                | EURIBOR1 MD=                 | 0%                                | 8%                                | -4.50%                                             | Open End        | 100    | No                                              |

| Series Number / ISIN Code | Number of Securities issued | Number of Securities | Issue Price per Security | Call / Put | Exercise Price | Capitalised Exercise Price Rounding Rule       | Security Threshold on the Commencement Date | Security Threshold Rounding Rule             | Minimum Security Percentage | Maximum Security Percentage | Security Percentage on the Commencement Date | Dividend Percentage | Interbank Rate 1 Screen Page | Minimum Financing Rate Percentage | Maximum Financing Rate Percentage | Financing Rate Percentage on the Commencement Date | Redemption Date | Parity | SPECIFIED SECURITIES PURSUANT TO SECTION 871(m) |
|---------------------------|-----------------------------|----------------------|--------------------------|------------|----------------|------------------------------------------------|---------------------------------------------|----------------------------------------------|-----------------------------|-----------------------------|----------------------------------------------|---------------------|------------------------------|-----------------------------------|-----------------------------------|----------------------------------------------------|-----------------|--------|-------------------------------------------------|
|                           |                             |                      |                          |            |                | (0.0001 points)                                |                                             | points)                                      |                             |                             |                                              |                     |                              |                                   |                                   |                                                    |                 |        |                                                 |
| CH1452894780              | 10,000,000                  | 10,000,000           | CHF 1.73                 | Call       | CHF 161.9048   | Upwards to the next 4 digits (0.0001 points)   | CHF 170.00                                  | Upwards to the next 2 digits (0.01 points)   | 0%                          | 20%                         | 5%                                           | 100%                | SARON.S                      | 0%                                | 8%                                | +4.50%                                             | Open End        | 10     | No                                              |
| CH1452894798              | 10,000,000                  | 10,000,000           | CHF 3.13                 | Put        | CHF 210.5263   | Downwards to the next 4 digits (0.0001 points) | CHF 200.00                                  | Downwards to the next 2 digits (0.01 points) | 0%                          | 20%                         | 5%                                           | 100%                | SARON.S                      | 0%                                | 8%                                | -4.50%                                             | Open End        | 10     | No                                              |
| CH1452894806              | 10,000,000                  | 10,000,000           | CHF 4.77                 | Put        | EUR 421.0526   | Downwards to the next 4 digits (0.0001 points) | EUR 400.00                                  | Downwards to the next 2 digits (0.01 points) | 0%                          | 20%                         | 5%                                           | 100%                | EURIBOR1 MD=                 | 0%                                | 8%                                | -4.50%                                             | Open End        | 10     | No                                              |
| CH1452894814              | 10,000,000                  | 10,000,000           | CHF 9.84                 | Call       | EUR 38.0952    | Upwards to the next 4 digits (0.0001 points)   | EUR 40.00                                   | Upwards to the next 2 digits (0.01 points)   | 0%                          | 20%                         | 5%                                           | 100%                | EURIBOR1 MD=                 | 0%                                | 8%                                | +4.50%                                             | Open End        | 1      | No                                              |
| CH1452894822              | 10,000,000                  | 10,000,000           | CHF 1                    | Call       | EUR 5.7692     | Upwards to the next 4 digits (0.0001 points)   | EUR 6.00                                    | Upwards to the next 2 digits (0.01 points)   | 0%                          | 20%                         | 4%                                           | 100%                | EURIBOR1 MD=                 | 0%                                | 8%                                | +4.50%                                             | Open End        | 1      | No                                              |
| CH1452894830              | 10,000,000                  | 10,000,000           | CHF 0.55                 | Call       | EUR 6.2500     | Upwards to the next 4 digits (0.0001 points)   | EUR 6.50                                    | Upwards to the next 2 digits (0.01 points)   | 0%                          | 20%                         | 4%                                           | 100%                | EURIBOR1 MD=                 | 0%                                | 8%                                | +4.50%                                             | Open End        | 1      | No                                              |
| CH1452894848              | 10,000,000                  | 10,000,000           | CHF 1.44                 | Call       | EUR 95.2381    | Upwards to the next 4 digits (0.0001 points)   | EUR 100.00                                  | Upwards to the next 2 digits (0.01 points)   | 0%                          | 20%                         | 5%                                           | 100%                | EURIBOR1 MD=                 | 0%                                | 8%                                | +4.50%                                             | Open End        | 10     | No                                              |

| Series Number / ISIN Code | Number of Securities issued | Number of Securities | Issue Price per Security | Call / Put | Exercise Price | Capitalised Exercise Price Rounding Rule       | Security Threshold on the Commencement Date | Security Threshold Rounding Rule             | Minimum Security Percentage | Maximum Security Percentage | Security Percentage on the Commencement Date | Dividend Percentage | Interbank Rate 1 Screen Page | Minimum Financing Rate Percentage | Maximum Financing Rate Percentage | Financing Rate Percentage on the Commencement Date | Redemption Date | Parity | SPECIFIED SECURITIES PURSUANT TO SECTION 871(m) |
|---------------------------|-----------------------------|----------------------|--------------------------|------------|----------------|------------------------------------------------|---------------------------------------------|----------------------------------------------|-----------------------------|-----------------------------|----------------------------------------------|---------------------|------------------------------|-----------------------------------|-----------------------------------|----------------------------------------------------|-----------------|--------|-------------------------------------------------|
| CH1452894855              | 10,000,000                  | 10,000,000           | CHF 1.48                 | Put        | EUR 126.3158   | Downwards to the next 4 digits (0.0001 points) | EUR 120.00                                  | Downwards to the next 2 digits (0.01 points) | 0%                          | 20%                         | 5%                                           | 100%                | EURIBOR1 MD=                 | 0%                                | 8%                                | -4.50%                                             | Open End        | 10     | No                                              |
| CH1452894863              | 10,000,000                  | 10,000,000           | CHF 7.87                 | Call       | EUR 279.0698   | Upwards to the next 4 digits (0.0001 points)   | EUR 300.00                                  | Upwards to the next 2 digits (0.01 points)   | 0%                          | 20%                         | 7.50%                                        | 100%                | EURIBOR1 MD=                 | 0%                                | 8%                                | +4.50%                                             | Open End        | 10     | No                                              |
| CH1452894871              | 10,000,000                  | 10,000,000           | CHF 6.55                 | Put        | EUR 432.4324   | Downwards to the next 4 digits (0.0001 points) | EUR 400.00                                  | Downwards to the next 2 digits (0.01 points) | 0%                          | 20%                         | 7.50%                                        | 100%                | EURIBOR1 MD=                 | 0%                                | 8%                                | -4.50%                                             | Open End        | 10     | No                                              |
| CH1452894889              | 10,000,000                  | 10,000,000           | CHF 0.47                 | Put        | EUR 54.1667    | Downwards to the next 4 digits (0.0001 points) | EUR 52.00                                   | Downwards to the next 2 digits (0.01 points) | 0%                          | 20%                         | 4%                                           | 100%                | EURIBOR1 MD=                 | 0%                                | 8%                                | -4.50%                                             | Open End        | 10     | No                                              |
| CH1452894897              | 10,000,000                  | 10,000,000           | CHF 7.19                 | Call       | EUR 480.7692   | Upwards to the next 4 digits (0.0001 points)   | EUR 500.00                                  | Upwards to the next 2 digits (0.01 points)   | 0%                          | 20%                         | 4%                                           | 100%                | EURIBOR1 MD=                 | 0%                                | 8%                                | +4.50%                                             | Open End        | 10     | No                                              |
| CH1452894905              | 10,000,000                  | 10,000,000           | CHF 6.37                 | Put        | EUR 625.0000   | Downwards to the next 4 digits (0.0001 points) | EUR 600.00                                  | Downwards to the next 2 digits (0.01 points) | 0%                          | 20%                         | 4%                                           | 100%                | EURIBOR1 MD=                 | 0%                                | 8%                                | -4.50%                                             | Open End        | 10     | No                                              |
| CH1452894913              | 10,000,000                  | 10,000,000           | CHF 0.55                 | Put        | DKK 526.3158   | Downwards to the next 4 digits (0.0001 points) | DKK 500.00                                  | Downwards to the next 2 digits (0.01 points) | 0%                          | 20%                         | 5%                                           | 100%                | CIBOR1M=                     | 0%                                | 8%                                | -4.50%                                             | Open End        | 10     | No                                              |
| CH1452894921              | 10,000,000                  | 10,000,000           | CHF 0.81                 | Put        | DKK 547.3684   | Downwards to the next 4 digits                 | DKK 520.00                                  | Downwards to the next 2 digits (0.01 points) | 0%                          | 20%                         | 5%                                           | 100%                | CIBOR1M=                     | 0%                                | 8%                                | -4.50%                                             | Open End        | 10     | No                                              |

| Series Number / ISIN Code | Number of Securities issued | Number of Securities | Issue Price per Security | Call / Put | Exercise Price | Capitalised Exercise Price Rounding Rule       | Security Threshold on the Commencement Date | Security Threshold Rounding Rule             | Minimum Security Percentage | Maximum Security Percentage | Security Percentage on the Commencement Date | Dividend Percentage | Interbank Rate 1 Screen Page | Minimum Financing Rate Percentage | Maximum Financing Rate Percentage | Financing Rate Percentage on the Commencement Date | Redemption Date | Parity | SPECIFIED SECURITIES PURSUANT TO SECTION 871(m) |
|---------------------------|-----------------------------|----------------------|--------------------------|------------|----------------|------------------------------------------------|---------------------------------------------|----------------------------------------------|-----------------------------|-----------------------------|----------------------------------------------|---------------------|------------------------------|-----------------------------------|-----------------------------------|----------------------------------------------------|-----------------|--------|-------------------------------------------------|
|                           |                             |                      |                          |            |                | (0.0001 points)                                |                                             | points)                                      |                             |                             |                                              |                     |                              |                                   |                                   |                                                    |                 |        |                                                 |
| CH1452894939              | 10,000,000                  | 10,000,000           | CHF 1.29                 | Call       | EUR 11.4286    | Upwards to the next 4 digits (0.0001 points)   | EUR 12.00                                   | Upwards to the next 2 digits (0.01 points)   | 0%                          | 20%                         | 5%                                           | 100%                | EURIBOR1 MD=                 | 0%                                | 8%                                | +4.50%                                             | Open End        | 1      | No                                              |
| CH1452894947              | 10,000,000                  | 10,000,000           | CHF 1.82                 | Put        | EUR 14.7368    | Downwards to the next 4 digits (0.0001 points) | EUR 14.00                                   | Downwards to the next 2 digits (0.01 points) | 0%                          | 20%                         | 5%                                           | 100%                | EURIBOR1 MD=                 | 0%                                | 8%                                | -4.50%                                             | Open End        | 1      | No                                              |
| CH1452894954              | 10,000,000                  | 10,000,000           | CHF 0.24                 | Call       | EUR 18.6916    | Upwards to the next 4 digits (0.0001 points)   | EUR 20.00                                   | Upwards to the next 2 digits (0.01 points)   | 0%                          | 20%                         | 7%                                           | 100%                | EURIBOR1 MD=                 | 0%                                | 8%                                | +4.50%                                             | Open End        | 10     | No                                              |
| CH1452894962              | 10,000,000                  | 10,000,000           | CHF 0.22                 | Put        | EUR 23.6559    | Downwards to the next 4 digits (0.0001 points) | EUR 22.00                                   | Downwards to the next 2 digits (0.01 points) | 0%                          | 20%                         | 7%                                           | 100%                | EURIBOR1 MD=                 | 0%                                | 8%                                | -4.50%                                             | Open End        | 10     | No                                              |
| CH1452894970              | 10,000,000                  | 10,000,000           | CHF 0.27                 | Put        | EUR 22.2222    | Downwards to the next 4 digits (0.0001 points) | EUR 20.00                                   | Downwards to the next 2 digits (0.01 points) | 0%                          | 20%                         | 10%                                          | 100%                | EURIBOR1 MD=                 | 0%                                | 8%                                | -4.50%                                             | Open End        | 10     | No                                              |
| CH1452894988              | 10,000,000                  | 10,000,000           | CHF 0.19                 | Call       | EUR 31.0680    | Upwards to the next 4 digits (0.0001 points)   | EUR 32.00                                   | Upwards to the next 2 digits (0.01 points)   | 0%                          | 20%                         | 3%                                           | 100%                | EURIBOR1 MD=                 | 0%                                | 8%                                | +4.50%                                             | Open End        | 10     | No                                              |
| CH1452894996              | 10,000,000                  | 10,000,000           | CHF 0.71                 | Call       | EUR 38.8350    | Upwards to the next 4 digits (0.0001 points)   | EUR 40.00                                   | Upwards to the next 2 digits (0.01 points)   | 0%                          | 20%                         | 3%                                           | 100%                | EURIBOR1 MD=                 | 0%                                | 8%                                | +4.50%                                             | Open End        | 10     | No                                              |

| Series Number / ISIN Code | Number of Securities issued | Number of Securities | Issue Price per Security | Call / Put | Exercise Price | Capitalised Exercise Price Rounding Rule       | Security Threshold on the Commencement Date | Security Threshold Rounding Rule             | Minimum Security Percentage | Maximum Security Percentage | Security Percentage on the Commencement Date | Dividend Percentage | Interbank Rate 1 Screen Page | Minimum Financing Rate Percentage | Maximum Financing Rate Percentage | Financing Rate Percentage on the Commencement Date | Redemption Date | Parity | SPECIFIED SECURITIES PURSUANT TO SECTION 871(m) |
|---------------------------|-----------------------------|----------------------|--------------------------|------------|----------------|------------------------------------------------|---------------------------------------------|----------------------------------------------|-----------------------------|-----------------------------|----------------------------------------------|---------------------|------------------------------|-----------------------------------|-----------------------------------|----------------------------------------------------|-----------------|--------|-------------------------------------------------|
| CH1452895001              | 10,000,000                  | 10,000,000           | CHF 0.26                 | Call       | EUR 32.6923    | Upwards to the next 4 digits (0.0001 points)   | EUR 34.00                                   | Upwards to the next 2 digits (0.01 points)   | 0%                          | 20%                         | 4%                                           | 100%                | EURIBOR1 MD=                 | 0%                                | 8%                                | +4.50%                                             | Open End        | 10     | No                                              |
| CH1452895019              | 10,000,000                  | 10,000,000           | CHF 0.82                 | Put        | EUR 47.3684    | Downwards to the next 4 digits (0.0001 points) | EUR 45.00                                   | Downwards to the next 2 digits (0.01 points) | 0%                          | 20%                         | 5%                                           | 100%                | EURIBOR1 MD=                 | 0%                                | 8%                                | -4.50%                                             | Open End        | 10     | No                                              |
| CH1452895027              | 10,000,000                  | 10,000,000           | CHF 0.14                 | Put        | CHF 16.8421    | Downwards to the next 4 digits (0.0001 points) | CHF 16.00                                   | Downwards to the next 2 digits (0.01 points) | 0%                          | 20%                         | 5%                                           | 100%                | SARON.S                      | 0%                                | 8%                                | -4.50%                                             | Open End        | 10     | No                                              |
| CH1452895035              | 10,000,000                  | 10,000,000           | CHF 2.48                 | Call       | EUR 238.0952   | Upwards to the next 4 digits (0.0001 points)   | EUR 250.00                                  | Upwards to the next 2 digits (0.01 points)   | 0%                          | 20%                         | 5%                                           | 100%                | EURIBOR1 MD=                 | 0%                                | 8%                                | +4.50%                                             | Open End        | 10     | No                                              |
| CH1452895043              | 10,000,000                  | 10,000,000           | CHF 4.82                 | Put        | EUR 315.7895   | Downwards to the next 4 digits (0.0001 points) | EUR 300.00                                  | Downwards to the next 2 digits (0.01 points) | 0%                          | 20%                         | 5%                                           | 100%                | EURIBOR1 MD=                 | 0%                                | 8%                                | -4.50%                                             | Open End        | 10     | No                                              |
| CH1452895050              | 10,000,000                  | 10,000,000           | CHF 0.20                 | Call       | EUR 186.0465   | Upwards to the next 4 digits (0.0001 points)   | EUR 200.00                                  | Upwards to the next 2 digits (0.01 points)   | 0%                          | 20%                         | 7.50%                                        | 100%                | EURIBOR1 MD=                 | 0%                                | 8%                                | +4.50%                                             | Open End        | 100    | No                                              |
| CH1452895068              | 10,000,000                  | 10,000,000           | CHF 0.28                 | Put        | EUR 237.8378   | Downwards to the next 4 digits (0.0001 points) | EUR 220.00                                  | Downwards to the next 2 digits (0.01 points) | 0%                          | 20%                         | 7.50%                                        | 100%                | EURIBOR1 MD=                 | 0%                                | 8%                                | -4.50%                                             | Open End        | 100    | No                                              |
| CH1452895076              | 10,000,000                  | 10,000,000           | CHF 2.63                 | Call       | EUR 192.3077   | Upwards to the next 4 digits                   | EUR 200.00                                  | Upwards to the next 2 digits (0.01           | 0%                          | 20%                         | 4%                                           | 100%                | EURIBOR1 MD=                 | 0%                                | 8%                                | +4.50%                                             | Open End        | 10     | No                                              |

| Series Number / ISIN Code | Number of Securities issued | Number of Securities | Issue Price per Security | Call / Put | Exercise Price | Capitalised Exercise Price Rounding Rule       | Security Threshold on the Commencement Date | Security Threshold Rounding Rule             | Minimum Security Percentage | Maximum Security Percentage | Security Percentage on the Commencement Date | Dividend Percentage | Interbank Rate 1 Screen Page | Minimum Financing Rate Percentage | Maximum Financing Rate Percentage | Financing Rate Percentage on the Commencement Date | Redemption Date | Parity | SPECIFIED SECURITIES PURSUANT TO SECTION 871(m) |
|---------------------------|-----------------------------|----------------------|--------------------------|------------|----------------|------------------------------------------------|---------------------------------------------|----------------------------------------------|-----------------------------|-----------------------------|----------------------------------------------|---------------------|------------------------------|-----------------------------------|-----------------------------------|----------------------------------------------------|-----------------|--------|-------------------------------------------------|
|                           |                             |                      |                          |            |                | (0.0001 points)                                |                                             | points)                                      |                             |                             |                                              |                     |                              |                                   |                                   |                                                    |                 |        |                                                 |
| CH1452895084              | 10,000,000                  | 10,000,000           | CHF 3.77                 | Put        | EUR 260.4167   | Downwards to the next 4 digits (0.0001 points) | EUR 250.00                                  | Downwards to the next 2 digits (0.01 points) | 0%                          | 20%                         | 4%                                           | 100%                | EURIBOR1 MD=                 | 0%                                | 8%                                | -4.50%                                             | Open End        | 10     | No                                              |
| CH1452895092              | 10,000,000                  | 10,000,000           | CHF 0.31                 | Put        | EUR 34.7368    | Downwards to the next 4 digits (0.0001 points) | EUR 33.00                                   | Downwards to the next 2 digits (0.01 points) | 0%                          | 20%                         | 5%                                           | 100%                | EURIBOR1 MD=                 | 0%                                | 8%                                | -4.50%                                             | Open End        | 10     | No                                              |
| CH1452895100              | 10,000,000                  | 10,000,000           | CHF 0.08                 | Call       | CHF 85.7143    | Upwards to the next 4 digits (0.0001 points)   | CHF 90.00                                   | Upwards to the next 2 digits (0.01 points)   | 0%                          | 20%                         | 5%                                           | 100%                | SARON.S                      | 0%                                | 8%                                | +4.50%                                             | Open End        | 100    | No                                              |
| CH1452895118              | 10,000,000                  | 10,000,000           | CHF 1.96                 | Call       | EUR 192.3077   | Upwards to the next 4 digits (0.0001 points)   | EUR 200.00                                  | Upwards to the next 2 digits (0.01 points)   | 0%                          | 20%                         | 4%                                           | 100%                | EURIBOR1 MD=                 | 0%                                | 8%                                | +4.50%                                             | Open End        | 10     | No                                              |
| CH1452895126              | 10,000,000                  | 10,000,000           | CHF 1.51                 | Put        | EUR 229.1667   | Downwards to the next 4 digits (0.0001 points) | EUR 220.00                                  | Downwards to the next 2 digits (0.01 points) | 0%                          | 20%                         | 4%                                           | 100%                | EURIBOR1 MD=                 | 0%                                | 8%                                | -4.50%                                             | Open End        | 10     | No                                              |
| CH1452895134              | 10,000,000                  | 10,000,000           | CHF 0.68                 | Put        | EUR 52.6316    | Downwards to the next 4 digits (0.0001 points) | EUR 50.00                                   | Downwards to the next 2 digits (0.01 points) | 0%                          | 20%                         | 5%                                           | 100%                | EURIBOR1 MD=                 | 0%                                | 8%                                | -4.50%                                             | Open End        | 10     | No                                              |
| CH1452895142              | 10,000,000                  | 10,000,000           | CHF 0.98                 | Call       | EUR 38.0952    | Upwards to the next 4 digits (0.0001 points)   | EUR 40.00                                   | Upwards to the next 2 digits (0.01 points)   | 0%                          | 20%                         | 5%                                           | 100%                | EURIBOR1 MD=                 | 0%                                | 8%                                | +4.50%                                             | Open End        | 10     | No                                              |

| Series Number / ISIN Code | Number of Securities issued | Number of Securities | Issue Price per Security | Call / Put | Exercise Price | Capitalised Exercise Price Rounding Rule       | Security Threshold on the Commencement Date | Security Threshold Rounding Rule             | Minimum Security Percentage | Maximum Security Percentage | Security Percentage on the Commencement Date | Dividend Percentage | Interbank Rate 1 Screen Page | Minimum Financing Rate Percentage | Maximum Financing Rate Percentage | Financing Rate Percentage on the Commencement Date | Redemption Date | Parity | SPECIFIED SECURITIES PURSUANT TO SECTION 871(m) |
|---------------------------|-----------------------------|----------------------|--------------------------|------------|----------------|------------------------------------------------|---------------------------------------------|----------------------------------------------|-----------------------------|-----------------------------|----------------------------------------------|---------------------|------------------------------|-----------------------------------|-----------------------------------|----------------------------------------------------|-----------------|--------|-------------------------------------------------|
| CH1452895159              | 10,000,000                  | 10,000,000           | CHF 0.39                 | Put        | EUR 52.6316    | Downwards to the next 4 digits (0.0001 points) | EUR 50.00                                   | Downwards to the next 2 digits (0.01 points) | 0%                          | 20%                         | 5%                                           | 100%                | EURIBOR1 MD=                 | 0%                                | 8%                                | -4.50%                                             | Open End        | 10     | No                                              |
| CH1452895167              | 10,000,000                  | 10,000,000           | CHF 0.13                 | Call       | CHF 6.5421     | Upwards to the next 4 digits (0.0001 points)   | CHF 7.00                                    | Upwards to the next 2 digits (0.01 points)   | 0%                          | 20%                         | 7%                                           | 100%                | SARON.S                      | 0%                                | 8%                                | +4.50%                                             | Open End        | 10     | No                                              |
| CH1452895175              | 10,000,000                  | 10,000,000           | CHF 1.50                 | Call       | EUR 6.7961     | Upwards to the next 4 digits (0.0001 points)   | EUR 7.00                                    | Upwards to the next 2 digits (0.01 points)   | 0%                          | 20%                         | 3%                                           | 100%                | EURIBOR1 MD=                 | 0%                                | 8%                                | +4.50%                                             | Open End        | 1      | No                                              |
| CH1452895183              | 10,000,000                  | 10,000,000           | CHF 0.59                 | Call       | EUR 7.7670     | Upwards to the next 4 digits (0.0001 points)   | EUR 8.00                                    | Upwards to the next 2 digits (0.01 points)   | 0%                          | 20%                         | 3%                                           | 100%                | EURIBOR1 MD=                 | 0%                                | 8%                                | +4.50%                                             | Open End        | 1      | No                                              |
| CH1452895191              | 10,000,000                  | 10,000,000           | CHF 1.80                 | Put        | EUR 10.3093    | Downwards to the next 4 digits (0.0001 points) | EUR 10.00                                   | Downwards to the next 2 digits (0.01 points) | 0%                          | 20%                         | 3%                                           | 100%                | EURIBOR1 MD=                 | 0%                                | 8%                                | -4.50%                                             | Open End        | 1      | No                                              |
| CH1452895209              | 10,000,000                  | 10,000,000           | CHF 7.67                 | Put        | CHF 516.1290   | Downwards to the next 4 digits (0.0001 points) | CHF 480.00                                  | Downwards to the next 2 digits (0.01 points) | 0%                          | 20%                         | 7%                                           | 100%                | SARON.S                      | 0%                                | 8%                                | -4.50%                                             | Open End        | 10     | No                                              |
| CH1452895217              | 10,000,000                  | 10,000,000           | CHF 0.17                 | Put        | EUR 11.5789    | Downwards to the next 4 digits (0.0001 points) | EUR 11.00                                   | Downwards to the next 2 digits (0.01 points) | 0%                          | 20%                         | 5%                                           | 100%                | EURIBOR1 MD=                 | 0%                                | 8%                                | -4.50%                                             | Open End        | 10     | No                                              |
| CH1452895225              | 10,000,000                  | 10,000,000           | CHF 0.16                 | Put        | CHF 178.9474   | Downwards to the next 4 digits                 | CHF 170.00                                  | Downwards to the next 2 digits (0.01 points) | 0%                          | 20%                         | 5%                                           | 100%                | SARON.S                      | 0%                                | 8%                                | -4.50%                                             | Open End        | 100    | No                                              |

| Series Number / ISIN Code | Number of Securities issued | Number of Securities | Issue Price per Security | Call / Put | Exercise Price | Capitalised Exercise Price Rounding Rule       | Security Threshold on the Commencement Date | Security Threshold Rounding Rule             | Minimum Security Percentage | Maximum Security Percentage | Security Percentage on the Commencement Date | Dividend Percentage | Interbank Rate 1 Screen Page | Minimum Financing Rate Percentage | Maximum Financing Rate Percentage | Financing Rate Percentage on the Commencement Date | Redemption Date | Parity | SPECIFIED SECURITIES PURSUANT TO SECTION 871(m) |
|---------------------------|-----------------------------|----------------------|--------------------------|------------|----------------|------------------------------------------------|---------------------------------------------|----------------------------------------------|-----------------------------|-----------------------------|----------------------------------------------|---------------------|------------------------------|-----------------------------------|-----------------------------------|----------------------------------------------------|-----------------|--------|-------------------------------------------------|
|                           |                             |                      |                          |            |                | (0.0001 points)                                |                                             | points)                                      |                             |                             |                                              |                     |                              |                                   |                                   |                                                    |                 |        |                                                 |
| CH1452895233              | 10,000,000                  | 10,000,000           | CHF 1.90                 | Call       | EUR 228.5714   | Upwards to the next 4 digits (0.0001 points)   | EUR 240.00                                  | Upwards to the next 2 digits (0.01 points)   | 0%                          | 20%                         | 5%                                           | 100%                | EURIBOR1 MD=                 | 0%                                | 8%                                | +4.50%                                             | Open End        | 10     | No                                              |
| CH1452895241              | 10,000,000                  | 10,000,000           | CHF 2.34                 | Put        | EUR 273.6842   | Downwards to the next 4 digits (0.0001 points) | EUR 260.00                                  | Downwards to the next 2 digits (0.01 points) | 0%                          | 20%                         | 5%                                           | 100%                | EURIBOR1 MD=                 | 0%                                | 8%                                | -4.50%                                             | Open End        | 10     | No                                              |
| CH1452895258              | 10,000,000                  | 10,000,000           | CHF 0.64                 | Call       | EUR 48.5437    | Upwards to the next 4 digits (0.0001 points)   | EUR 50.00                                   | Upwards to the next 2 digits (0.01 points)   | 0%                          | 20%                         | 3%                                           | 100%                | EURIBOR1 MD=                 | 0%                                | 8%                                | +4.50%                                             | Open End        | 10     | No                                              |
| CH1452895266              | 10,000,000                  | 10,000,000           | CHF 0.45                 | Call       | EUR 50.4854    | Upwards to the next 4 digits (0.0001 points)   | EUR 52.00                                   | Upwards to the next 2 digits (0.01 points)   | 0%                          | 20%                         | 3%                                           | 100%                | EURIBOR1 MD=                 | 0%                                | 8%                                | +4.50%                                             | Open End        | 10     | No                                              |
| CH1452895274              | 10,000,000                  | 10,000,000           | CHF 0.42                 | Put        | EUR 59.7938    | Downwards to the next 4 digits (0.0001 points) | EUR 58.00                                   | Downwards to the next 2 digits (0.01 points) | 0%                          | 20%                         | 3%                                           | 100%                | EURIBOR1 MD=                 | 0%                                | 8%                                | -4.50%                                             | Open End        | 10     | No                                              |
| CH1452895282              | 10,000,000                  | 10,000,000           | CHF 0.62                 | Put        | EUR 61.8557    | Downwards to the next 4 digits (0.0001 points) | EUR 60.00                                   | Downwards to the next 2 digits (0.01 points) | 0%                          | 20%                         | 3%                                           | 100%                | EURIBOR1 MD=                 | 0%                                | 8%                                | -4.50%                                             | Open End        | 10     | No                                              |
| CH1452895290              | 10,000,000                  | 10,000,000           | CHF 0.37                 | Call       | EUR 23.8095    | Upwards to the next 4 digits (0.0001 points)   | EUR 25.00                                   | Upwards to the next 2 digits (0.01 points)   | 0%                          | 20%                         | 5%                                           | 100%                | EURIBOR1 MD=                 | 0%                                | 8%                                | +4.50%                                             | Open End        | 10     | No                                              |

| Series Number / ISIN Code | Number of Securities issued | Number of Securities | Issue Price per Security | Call / Put | Exercise Price | Capitalised Exercise Price Rounding Rule       | Security Threshold on the Commencement Date | Security Threshold Rounding Rule             | Minimum Security Percentage | Maximum Security Percentage | Security Percentage on the Commencement Date | Dividend Percentage | Interbank Rate 1 Screen Page | Minimum Financing Rate Percentage | Maximum Financing Rate Percentage | Financing Rate Percentage on the Commencement Date | Redemption Date | Parity | SPECIFIED SECURITIES PURSUANT TO SECTION 871(m) |
|---------------------------|-----------------------------|----------------------|--------------------------|------------|----------------|------------------------------------------------|---------------------------------------------|----------------------------------------------|-----------------------------|-----------------------------|----------------------------------------------|---------------------|------------------------------|-----------------------------------|-----------------------------------|----------------------------------------------------|-----------------|--------|-------------------------------------------------|
| CH1452895308              | 10,000,000                  | 10,000,000           | CHF 0.36                 | Put        | EUR 31.5789    | Downwards to the next 4 digits (0.0001 points) | EUR 30.00                                   | Downwards to the next 2 digits (0.01 points) | 0%                          | 20%                         | 5%                                           | 100%                | EURIBOR1 MD=                 | 0%                                | 8%                                | -4.50%                                             | Open End        | 10     | No                                              |
| CH1452895316              | 10,000,000                  | 10,000,000           | CHF 1.35                 | Put        | CHF 26.8041    | Downwards to the next 4 digits (0.0001 points) | CHF 26.00                                   | Downwards to the next 2 digits (0.01 points) | 0%                          | 20%                         | 3%                                           | 100%                | SARON.S                      | 0%                                | 8%                                | -4.50%                                             | Open End        | 1      | No                                              |
| CH1452895324              | 10,000,000                  | 10,000,000           | CHF 8.21                 | Call       | EUR 47.6190    | Upwards to the next 4 digits (0.0001 points)   | EUR 50.00                                   | Upwards to the next 2 digits (0.01 points)   | 0%                          | 20%                         | 5%                                           | 100%                | EURIBOR1 MD=                 | 0%                                | 8%                                | +4.50%                                             | Open End        | 1      | No                                              |
| CH1452895332              | 10,000,000                  | 10,000,000           | CHF 6.40                 | Put        | EUR 63.1579    | Downwards to the next 4 digits (0.0001 points) | EUR 60.00                                   | Downwards to the next 2 digits (0.01 points) | 0%                          | 20%                         | 5%                                           | 100%                | EURIBOR1 MD=                 | 0%                                | 8%                                | -4.50%                                             | Open End        | 1      | No                                              |
| CH1452895340              | 10,000,000                  | 10,000,000           | CHF 0.56                 | Call       | EUR 23.8095    | Upwards to the next 4 digits (0.0001 points)   | EUR 25.00                                   | Upwards to the next 2 digits (0.01 points)   | 0%                          | 20%                         | 5%                                           | 100%                | EURIBOR1 MD=                 | 0%                                | 8%                                | +4.50%                                             | Open End        | 10     | No                                              |
| CH1452895357              | 10,000,000                  | 10,000,000           | CHF 1.33                 | Put        | EUR 16.8421    | Downwards to the next 4 digits (0.0001 points) | EUR 16.00                                   | Downwards to the next 2 digits (0.01 points) | 0%                          | 20%                         | 5%                                           | 100%                | EURIBOR1 MD=                 | 0%                                | 8%                                | -4.50%                                             | Open End        | 1      | No                                              |
| CH1452895365              | 10,000,000                  | 10,000,000           | CHF 2.13                 | Put        | EUR 147.3684   | Downwards to the next 4 digits (0.0001 points) | EUR 140.00                                  | Downwards to the next 2 digits (0.01 points) | 0%                          | 20%                         | 5%                                           | 100%                | EURIBOR1 MD=                 | 0%                                | 8%                                | -4.50%                                             | Open End        | 10     | No                                              |
| CH1452895373              | 10,000,000                  | 10,000,000           | CHF 0.20                 | Call       | CHF 58.2524    | Upwards to the next 4 digits                   | CHF 60.00                                   | Upwards to the next 2 digits (0.01 points)   | 0%                          | 20%                         | 3%                                           | 100%                | SARON.S                      | 0%                                | 8%                                | +4.50%                                             | Open End        | 20     | No                                              |

| Series Number / ISIN Code | Number of Securities issued | Number of Securities | Issue Price per Security | Call / Put | Exercise Price | Capitalised Exercise Price Rounding Rule       | Security Threshold on the Commencement Date | Security Threshold Rounding Rule             | Minimum Security Percentage | Maximum Security Percentage | Security Percentage on the Commencement Date | Dividend Percentage | Interbank Rate 1 Screen Page | Minimum Financing Rate Percentage | Maximum Financing Rate Percentage | Financing Rate Percentage on the Commencement Date | Redemption Date | Parity | SPECIFIED SECURITIES PURSUANT TO SECTION 871(m) |
|---------------------------|-----------------------------|----------------------|--------------------------|------------|----------------|------------------------------------------------|---------------------------------------------|----------------------------------------------|-----------------------------|-----------------------------|----------------------------------------------|---------------------|------------------------------|-----------------------------------|-----------------------------------|----------------------------------------------------|-----------------|--------|-------------------------------------------------|
|                           |                             |                      |                          |            |                | (0.0001 points)                                |                                             | points)                                      |                             |                             |                                              |                     |                              |                                   |                                   |                                                    |                 |        |                                                 |
| CH1452895381              | 10,000,000                  | 10,000,000           | CHF 0.75                 | Put        | CHF 77.3196    | Downwards to the next 4 digits (0.0001 points) | CHF 75.00                                   | Downwards to the next 2 digits (0.01 points) | 0%                          | 20%                         | 3%                                           | 100%                | SARON.S                      | 0%                                | 8%                                | -4.50%                                             | Open End        | 20     | No                                              |
| CH1452895399              | 10,000,000                  | 10,000,000           | CHF 1.42                 | Call       | EUR 46.7290    | Upwards to the next 4 digits (0.0001 points)   | EUR 50.00                                   | Upwards to the next 2 digits (0.01 points)   | 0%                          | 20%                         | 7%                                           | 100%                | EURIBOR1 MD=                 | 0%                                | 8%                                | +4.50%                                             | Open End        | 10     | No                                              |
| CH1452895407              | 10,000,000                  | 10,000,000           | CHF 1.26                 | Put        | EUR 75.2688    | Downwards to the next 4 digits (0.0001 points) | EUR 70.00                                   | Downwards to the next 2 digits (0.01 points) | 0%                          | 20%                         | 7%                                           | 100%                | EURIBOR1 MD=                 | 0%                                | 8%                                | -4.50%                                             | Open End        | 10     | No                                              |
| CH1452895415              | 10,000,000                  | 10,000,000           | CHF 0.34                 | Put        | EUR 31.5789    | Downwards to the next 4 digits (0.0001 points) | EUR 30.00                                   | Downwards to the next 2 digits (0.01 points) | 0%                          | 20%                         | 5%                                           | 100%                | EURIBOR1 MD=                 | 0%                                | 8%                                | -4.50%                                             | Open End        | 10     | No                                              |
| CH1452895423              | 10,000,000                  | 10,000,000           | CHF 4.20                 | Put        | CHF 600.0000   | Downwards to the next 4 digits (0.0001 points) | CHF 570.00                                  | Downwards to the next 2 digits (0.01 points) | 0%                          | 20%                         | 5%                                           | 100%                | SARON.S                      | 0%                                | 8%                                | -4.50%                                             | Open End        | 10     | No                                              |
| CH1452895431              | 10,000,000                  | 10,000,000           | CHF 1.93                 | Call       | EUR 6.7308     | Upwards to the next 4 digits (0.0001 points)   | EUR 7.00                                    | Upwards to the next 2 digits (0.01 points)   | 0%                          | 20%                         | 4%                                           | 100%                | EURIBOR1 MD=                 | 0%                                | 8%                                | +4.50%                                             | Open End        | 1      | No                                              |
| CH1452895449              | 10,000,000                  | 10,000,000           | CHF 1.03                 | Call       | EUR 7.6923     | Upwards to the next 4 digits (0.0001 points)   | EUR 8.00                                    | Upwards to the next 2 digits (0.01 points)   | 0%                          | 20%                         | 4%                                           | 100%                | EURIBOR1 MD=                 | 0%                                | 8%                                | +4.50%                                             | Open End        | 1      | No                                              |

| Series Number / ISIN Code | Number of Securities issued | Number of Securities | Issue Price per Security | Call / Put | Exercise Price | Capitalised Exercise Price Rounding Rule       | Security Threshold on the Commencement Date | Security Threshold Rounding Rule             | Minimum Security Percentage | Maximum Security Percentage | Security Percentage on the Commencement Date | Dividend Percentage | Interbank Rate 1 Screen Page | Minimum Financing Rate Percentage | Maximum Financing Rate Percentage | Financing Rate Percentage on the Commencement Date | Redemption Date | Parity | SPECIFIED SECURITIES PURSUANT TO SECTION 871(m) |
|---------------------------|-----------------------------|----------------------|--------------------------|------------|----------------|------------------------------------------------|---------------------------------------------|----------------------------------------------|-----------------------------|-----------------------------|----------------------------------------------|---------------------|------------------------------|-----------------------------------|-----------------------------------|----------------------------------------------------|-----------------|--------|-------------------------------------------------|
| CH1452895456              | 10,000,000                  | 10,000,000           | CHF 1.53                 | Put        | EUR 10.4167    | Downwards to the next 4 digits (0.0001 points) | EUR 10.00                                   | Downwards to the next 2 digits (0.01 points) | 0%                          | 20%                         | 4%                                           | 100%                | EURIBOR1 MD=                 | 0%                                | 8%                                | -4.50%                                             | Open End        | 1      | No                                              |

| Series Number / ISIN Code | Valoren Code | Type of Share | Share Company / Share | Share Currency | ISIN of Share | Reuters Code of Share | Share Company Website                                                  | Exchange           | Exchange Website                                                     | Business Day Centre | Settlement Currency |
|---------------------------|--------------|---------------|-----------------------|----------------|---------------|-----------------------|------------------------------------------------------------------------|--------------------|----------------------------------------------------------------------|---------------------|---------------------|
| CH1452894186              | 145289418    | Ordinary      | ASM International NV  | EUR            | NL0000334118  | ASMI.AS               | <a href="http://www.asminternational.org">www.asminternational.org</a> | Euronext Amsterdam | <a href="http://www.euronext.com">www.euronext.com</a>               | Zurich              | CHF                 |
| CH1452894194              | 145289419    | Ordinary      | ASM International NV  | EUR            | NL0000334118  | ASMI.AS               | <a href="http://www.asminternational.org">www.asminternational.org</a> | Euronext Amsterdam | <a href="http://www.euronext.com">www.euronext.com</a>               | Zurich              | CHF                 |
| CH1452894202              | 145289420    | Ordinary      | adidas AG             | EUR            | DE000A1EWW0   | ADSGn.DE              | <a href="http://www.adidas-group.com">www.adidas-group.com</a>         | Deutsche Börse AG  | <a href="http://www.deutsche-boerse.com">www.deutsche-boerse.com</a> | Zurich              | CHF                 |
| CH1452894210              | 145289421    | Ordinary      | adidas AG             | EUR            | DE000A1EWW0   | ADSGn.DE              | <a href="http://www.adidas-group.com">www.adidas-group.com</a>         | Deutsche Börse AG  | <a href="http://www.deutsche-boerse.com">www.deutsche-boerse.com</a> | Zurich              | CHF                 |
| CH1452894228              | 145289422    | Ordinary      | Adyen NV              | EUR            | NL0012969182  | ADYEN.AS              | <a href="http://www.adyen.com">www.adyen.com</a>                       | Euronext Amsterdam | <a href="http://www.euronext.com">www.euronext.com</a>               | Zurich              | CHF                 |
| CH1452894236              | 145289423    | Ordinary      | Adyen NV              | EUR            | NL0012969182  | ADYEN.AS              | <a href="http://www.adyen.com">www.adyen.com</a>                       | Euronext Amsterdam | <a href="http://www.euronext.com">www.euronext.com</a>               | Zurich              | CHF                 |
| CH1452894244              | 145289424    | Ordinary      | Airbus SE             | EUR            | NL0000235190  | AIR.PA                | <a href="http://www.airbus-group.com">www.airbus-group.com</a>         | Euronext Paris     | <a href="http://www.euronext.com">www.euronext.com</a>               | Zurich              | CHF                 |
| CH1452894251              | 145289425    | Registered    | Allianz SE            | EUR            | DE0008404005  | ALVG.DE               | <a href="http://www.allianz.com">www.allianz.com</a>                   | Deutsche Börse AG  | <a href="http://www.deutsche-boerse.com">www.deutsche-boerse.com</a> | Zurich              | CHF                 |
| CH1452894269              | 145289426    | Registered    | Allianz SE            | EUR            | DE0008404005  | ALVG.DE               | <a href="http://www.allianz.com">www.allianz.com</a>                   | Deutsche Börse AG  | <a href="http://www.deutsche-boerse.com">www.deutsche-boerse.com</a> | Zurich              | CHF                 |
| CH1452894277              | 145289427    | Ordinary      | ArcelorMittal SA      | EUR            | LU1598757687  | MT.AS                 | <a href="http://www.arcelormittal.com">www.arcelormittal.com</a>       | Euronext Amsterdam | <a href="http://www.euronext.com">www.euronext.com</a>               | Zurich              | CHF                 |
| CH1452894285              | 145289428    | Ordinary      | AXA SA                | EUR            | FR0000120628  | AXAF.PA               | <a href="http://www.axa.com">www.axa.com</a>                           | Euronext Paris     | <a href="http://www.euronext.com">www.euronext.com</a>               | Zurich              | CHF                 |

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|---------------------------|--------------|---------------|-----------------------------|----------------|---------------|-----------------------|--------------------------------------------------------------------------|-----------------------|----------------------------------------------------------------------|---------------------|---------------------|
| CH1452894293              | 145289429    | Ordinary      | Bayerische Motoren Werke AG | EUR            | DE0005190003  | BMWG.DE               | <a href="http://www.bmwgroup.com">www.bmwgroup.com</a>                   | Deutsche Börse AG     | <a href="http://www.deutsche-boerse.com">www.deutsche-boerse.com</a> | Zurich              | CHF                 |
| CH1452894301              | 145289430    | Ordinary      | Bayerische Motoren Werke AG | EUR            | DE0005190003  | BMWG.DE               | <a href="http://www.bmwgroup.com">www.bmwgroup.com</a>                   | Deutsche Börse AG     | <a href="http://www.deutsche-boerse.com">www.deutsche-boerse.com</a> | Zurich              | CHF                 |
| CH1452894319              | 145289431    | Registered    | Barry Callebaut AG          | CHF            | CH0009002962  | BARN.S                | <a href="http://www.barry-callebaut.com">www.barry-callebaut.com</a>     | SIX Swiss Exchange AG | <a href="http://www.six-group.com">www.six-group.com</a>             | Zurich              | CHF                 |
| CH1452894327              | 145289432    | Registered    | Barry Callebaut AG          | CHF            | CH0009002962  | BARN.S                | <a href="http://www.barry-callebaut.com">www.barry-callebaut.com</a>     | SIX Swiss Exchange AG | <a href="http://www.six-group.com">www.six-group.com</a>             | Zurich              | CHF                 |
| CH1452894335              | 145289433    | Ordinary      | BASF SE                     | EUR            | DE000BASF111  | BASFn.DE              | <a href="http://www.basf.com">www.basf.com</a>                           | Deutsche Börse AG     | <a href="http://www.deutsche-boerse.com">www.deutsche-boerse.com</a> | Zurich              | CHF                 |
| CH1452894343              | 145289434    | Ordinary      | BASF SE                     | EUR            | DE000BASF111  | BASFn.DE              | <a href="http://www.basf.com">www.basf.com</a>                           | Deutsche Börse AG     | <a href="http://www.deutsche-boerse.com">www.deutsche-boerse.com</a> | Zurich              | CHF                 |
| CH1452894350              | 145289435    | Registered    | Bayer AG                    | EUR            | DE000BAY0017  | BAYGn.DE              | <a href="http://www.bayer.de">www.bayer.de</a>                           | Deutsche Börse AG     | <a href="http://www.deutsche-boerse.com">www.deutsche-boerse.com</a> | Zurich              | CHF                 |
| CH1452894368              | 145289436    | Bearer        | Beiersdorf AG               | EUR            | DE0005200000  | BEIG.DE               | <a href="http://www.beiersdorf.de">www.beiersdorf.de</a>                 | Deutsche Börse AG     | <a href="http://www.deutsche-boerse.com">www.deutsche-boerse.com</a> | Zurich              | CHF                 |
| CH1452894376              | 145289437    | Ordinary      | Capgemini SE                | EUR            | FR0000125338  | CAPP.PA               | <a href="http://www.capgemini.com">www.capgemini.com</a>                 | Euronext Paris        | <a href="http://www.euronext.com">www.euronext.com</a>               | Zurich              | CHF                 |
| CH1452894384              | 145289438    | Ordinary      | Capgemini SE                | EUR            | FR0000125338  | CAPP.PA               | <a href="http://www.capgemini.com">www.capgemini.com</a>                 | Euronext Paris        | <a href="http://www.euronext.com">www.euronext.com</a>               | Zurich              | CHF                 |
| CH1452894392              | 145289439    | Ordinary      | Carrefour SA                | EUR            | FR0000120172  | CARR.PA               | <a href="http://www.carrefour.com">www.carrefour.com</a>                 | Euronext Paris        | <a href="http://www.euronext.com">www.euronext.com</a>               | Zurich              | CHF                 |
| CH1452894400              | 145289440    | Registered    | Clariant AG                 | CHF            | CH0012142631  | CLN.S                 | <a href="http://www.clariant.com">www.clariant.com</a>                   | SIX Swiss Exchange AG | <a href="http://www.six-group.com">www.six-group.com</a>             | Zurich              | CHF                 |
| CH1452894418              | 145289441    | Ordinary      | Commerzbank AG              | EUR            | DE000CBK1001  | CBKG.DE               | <a href="http://www.commerzbank.com">www.commerzbank.com</a>             | Deutsche Börse AG     | <a href="http://www.deutsche-boerse.com">www.deutsche-boerse.com</a> | Zurich              | CHF                 |
| CH1452894426              | 145289442    | Ordinary      | Commerzbank AG              | EUR            | DE000CBK1001  | CBKG.DE               | <a href="http://www.commerzbank.com">www.commerzbank.com</a>             | Deutsche Börse AG     | <a href="http://www.deutsche-boerse.com">www.deutsche-boerse.com</a> | Zurich              | CHF                 |
| CH1452894434              | 145289443    | Ordinary      | Continental AG              | EUR            | DE0005439004  | CONG.DE               | <a href="http://www.continental.de">www.continental.de</a>               | Deutsche Börse AG     | <a href="http://www.deutsche-boerse.com">www.deutsche-boerse.com</a> | Zurich              | CHF                 |
| CH1452894442              | 145289444    | Ordinary      | Continental AG              | EUR            | DE0005439004  | CONG.DE               | <a href="http://www.continental.de">www.continental.de</a>               | Deutsche Börse AG     | <a href="http://www.deutsche-boerse.com">www.deutsche-boerse.com</a> | Zurich              | CHF                 |
| CH1452894459              | 145289445    | Ordinary      | Dassault Aviation SA        | EUR            | FR0014004L86  | AM.PA                 | <a href="http://www.dassault-aviation.com">www.dassault-aviation.com</a> | Euronext Paris        | <a href="http://www.euronext.com">www.euronext.com</a>               | Zurich              | CHF                 |
| CH1452894467              | 145289446    | Ordinary      | Dassault                    | EUR            | FR0014003TT   | DAST.PA               | <a href="http://www.3ds.com">www.3ds.com</a>                             | Euronext Paris        | <a href="http://www.euronext.com">www.euronext.com</a>               | Zurich              | CHF                 |

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|---------------------------|--------------|---------------|---------------------------|----------------|---------------|-----------------------|------------------------------------------------------------------------------|-----------------------|----------------------------------------------------------------------|---------------------|---------------------|
|                           | 6            |               | Systemes SE               |                | 8             |                       |                                                                              |                       |                                                                      |                     |                     |
| CH1452894475              | 145289447    | Ordinary      | Dassault Systemes SE      | EUR            | FR0014003TT8  | DAST.PA               | <a href="http://www.3ds.com">www.3ds.com</a>                                 | Euronext Paris        | <a href="http://www.euronext.com">www.euronext.com</a>               | Zurich              | CHF                 |
| CH1452894483              | 145289448    | Ordinary      | Dassault Systemes SE      | EUR            | FR0014003TT8  | DAST.PA               | <a href="http://www.3ds.com">www.3ds.com</a>                                 | Euronext Paris        | <a href="http://www.euronext.com">www.euronext.com</a>               | Zurich              | CHF                 |
| CH1452894491              | 145289449    | Ordinary      | Delivery Hero SE          | EUR            | DE000A2E4K43  | DHER.DE               | <a href="http://www.deliveryhero.com">www.deliveryhero.com</a>               | Deutsche Börse AG     | <a href="http://www.deutsche-boerse.com">www.deutsche-boerse.com</a> | Zurich              | CHF                 |
| CH1452894509              | 145289450    | Ordinary      | Deutsche Börse AG         | EUR            | DE0005810055  | DB1Gn.DE              | <a href="http://www.deutsche-boerse.de">www.deutsche-boerse.de</a>           | Deutsche Börse AG     | <a href="http://www.deutsche-boerse.com">www.deutsche-boerse.com</a> | Zurich              | CHF                 |
| CH1452894517              | 145289451    | Registered    | Deutsche Telekom AG       | EUR            | DE0005557508  | DTEGn.DE              | <a href="http://www.telekom.com">www.telekom.com</a>                         | Deutsche Börse AG     | <a href="http://www.deutsche-boerse.com">www.deutsche-boerse.com</a> | Zurich              | CHF                 |
| CH1452894525              | 145289452    | Registered    | EMS-Chemie Holding AG     | CHF            | CH0016440353  | EMSN.S                | <a href="http://www.ems-group.com">www.ems-group.com</a>                     | SIX Swiss Exchange AG | <a href="http://www.six-group.com">www.six-group.com</a>             | Zurich              | CHF                 |
| CH1452894533              | 145289453    | Registered    | EMS-Chemie Holding AG     | CHF            | CH0016440353  | EMSN.S                | <a href="http://www.ems-group.com">www.ems-group.com</a>                     | SIX Swiss Exchange AG | <a href="http://www.six-group.com">www.six-group.com</a>             | Zurich              | CHF                 |
| CH1452894541              | 145289454    | Ordinary      | ENI SpA                   | EUR            | IT0003132476  | ENI.MI                | <a href="http://www.eni.com">www.eni.com</a>                                 | Borsa Italiana        | <a href="http://www.borsaitaliana.it">www.borsaitaliana.it</a>       | Zurich              | CHF                 |
| CH1452894558              | 145289455    | Ordinary      | Enel SpA                  | EUR            | IT0003128367  | ENEI.MI               | <a href="http://www.enel.it">www.enel.it</a>                                 | Borsa Italiana (MTA)  | <a href="http://www.borsaitaliana.it">www.borsaitaliana.it</a>       | Zurich              | CHF                 |
| CH1452894566              | 145289456    | Ordinary      | Enel SpA                  | EUR            | IT0003128367  | ENEI.MI               | <a href="http://www.enel.it">www.enel.it</a>                                 | Borsa Italiana (MTA)  | <a href="http://www.borsaitaliana.it">www.borsaitaliana.it</a>       | Zurich              | CHF                 |
| CH1452894574              | 145289457    | Ordinary      | Fielmann Group AG         | EUR            | DE0005772206  | FIEG.DE               | <a href="http://www.fielmann.de">www.fielmann.de</a>                         | Deutsche Börse AG     | <a href="http://www.deutsche-boerse.com">www.deutsche-boerse.com</a> | Zurich              | CHF                 |
| CH1452894582              | 145289458    | Registered    | Flughafen Zurich AG       | CHF            | CH0319416936  | FHZN.S                | <a href="http://www.flughafen-zuerich.ch">www.flughafen-zuerich.ch</a>       | SIX Swiss Exchange AG | <a href="http://www.six-group.com">www.six-group.com</a>             | Zurich              | CHF                 |
| CH1452894590              | 145289459    | Ordinary      | Fresenius Medical Care AG | EUR            | DE0005785802  | FMEG.DE               | <a href="http://www.fmc-ag.de">www.fmc-ag.de</a>                             | Deutsche Börse AG     | <a href="http://www.deutsche-boerse.com">www.deutsche-boerse.com</a> | Zurich              | CHF                 |
| CH1452894608              | 145289460    | Registered    | Geberit AG                | CHF            | CH0030170408  | GEBN.S                | <a href="http://www.geberit.com">www.geberit.com</a>                         | SIX Swiss Exchange AG | <a href="http://www.six-group.com">www.six-group.com</a>             | Zurich              | CHF                 |
| CH1452894616              | 145289461    | Ordinary      | HOCHTIEF AG               | EUR            | DE0006070006  | HOTG.DE               | <a href="http://www.hochtief.de">www.hochtief.de</a>                         | Deutsche Börse AG     | <a href="http://www.deutsche-boerse.com">www.deutsche-boerse.com</a> | Zurich              | CHF                 |
| CH1452894624              | 145289462    | Ordinary      | HOCHTIEF AG               | EUR            | DE0006070006  | HOTG.DE               | <a href="http://www.hochtief.de">www.hochtief.de</a>                         | Deutsche Börse AG     | <a href="http://www.deutsche-boerse.com">www.deutsche-boerse.com</a> | Zurich              | CHF                 |
| CH1452894632              | 145289463    | Ordinary      | Heidelberg Materials AG   | EUR            | DE0006047004  | HEIG.DE               | <a href="http://www.heidelbergmaterials.com">www.heidelbergmaterials.com</a> | Deutsche Börse AG     | <a href="http://www.deutsche-boerse.com">www.deutsche-boerse.com</a> | Zurich              | CHF                 |

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|---------------------------|--------------|---------------|---------------------------------|----------------|---------------|-----------------------|------------------------------------------------------------------------------|-----------------------|----------------------------------------------------------------------|---------------------|---------------------|
| CH1452894640              | 145289464    | Ordinary      | Heidelberg Materials AG         | EUR            | DE0006047004  | HEIG.DE               | <a href="http://www.heidelbergmaterials.com">www.heidelbergmaterials.com</a> | Deutsche Börse AG     | <a href="http://www.deutsche-boerse.com">www.deutsche-boerse.com</a> | Zurich              | CHF                 |
| CH1452894657              | 145289465    | Registered    | Helvetia Holding AG             | CHF            | CH0466642201  | HELN.S                | <a href="http://www.helvetia.com">www.helvetia.com</a>                       | SIX Swiss Exchange AG | <a href="http://www.six-group.com">www.six-group.com</a>             | Zurich              | CHF                 |
| CH1452894665              | 145289466    | Registered    | Helvetia Holding AG             | CHF            | CH0466642201  | HELN.S                | <a href="http://www.helvetia.com">www.helvetia.com</a>                       | SIX Swiss Exchange AG | <a href="http://www.six-group.com">www.six-group.com</a>             | Zurich              | CHF                 |
| CH1452894673              | 145289467    | Ordinary      | Hensoldt AG                     | EUR            | DE000HAG0005  | HAGG.DE               | <a href="http://www.hensoldt.net">www.hensoldt.net</a>                       | Deutsche Börse AG     | <a href="http://www.deutsche-boerse.com">www.deutsche-boerse.com</a> | Zurich              | CHF                 |
| CH1452894681              | 145289468    | Ordinary      | Hermes International            | EUR            | FR0000052292  | HRMS.PA               | <a href="http://www.hermes.com">www.hermes.com</a>                           | Euronext Paris        | <a href="http://www.euronext.com">www.euronext.com</a>               | Zurich              | CHF                 |
| CH1452894699              | 145289469    | Ordinary      | Hermes International            | EUR            | FR0000052292  | HRMS.PA               | <a href="http://www.hermes.com">www.hermes.com</a>                           | Euronext Paris        | <a href="http://www.euronext.com">www.euronext.com</a>               | Zurich              | CHF                 |
| CH1452894707              | 145289470    | Ordinary      | Hermes International            | EUR            | FR0000052292  | HRMS.PA               | <a href="http://www.hermes.com">www.hermes.com</a>                           | Euronext Paris        | <a href="http://www.euronext.com">www.euronext.com</a>               | Zurich              | CHF                 |
| CH1452894715              | 145289471    | Ordinary      | ING Groep NV                    | EUR            | NL0011821202  | INGA.AS               | <a href="http://www.ing.com">www.ing.com</a>                                 | Euronext Amsterdam    | <a href="http://www.euronext.com">www.euronext.com</a>               | Zurich              | CHF                 |
| CH1452894723              | 145289472    | Ordinary      | ING Groep NV                    | EUR            | NL0011821202  | INGA.AS               | <a href="http://www.ing.com">www.ing.com</a>                                 | Euronext Amsterdam    | <a href="http://www.euronext.com">www.euronext.com</a>               | Zurich              | CHF                 |
| CH1452894731              | 145289473    | Ordinary      | Infineon Technologies AG        | EUR            | DE0006231004  | IFXGn.DE              | <a href="http://www.infineon.de">www.infineon.de</a>                         | Deutsche Börse AG     | <a href="http://www.deutsche-boerse.com">www.deutsche-boerse.com</a> | Zurich              | CHF                 |
| CH1452894749              | 145289474    | Ordinary      | Intesa SanPaolo SpA             | EUR            | IT0000072618  | ISP.MI                | <a href="http://www.intesasanpaolo.com">www.intesasanpaolo.com</a>           | Borsa Italiana (MTA)  | <a href="http://www.borsaitaliana.it">www.borsaitaliana.it</a>       | Zurich              | CHF                 |
| CH1452894756              | 145289475    | Registered    | Julius Baer Group Ltd           | CHF            | CH0102484968  | BAER.S                | <a href="http://www.juliusbaer.com">www.juliusbaer.com</a>                   | SIX Swiss Exchange AG | <a href="http://www.six-group.com">www.six-group.com</a>             | Zurich              | CHF                 |
| CH1452894764              | 145289476    | Registered    | K+S AG                          | EUR            | DE000KSAG888  | SDFGn.DE              | <a href="http://www.k-plus-s.com">www.k-plus-s.com</a>                       | Deutsche Börse AG     | <a href="http://www.deutsche-boerse.com">www.deutsche-boerse.com</a> | Zurich              | CHF                 |
| CH1452894772              | 145289477    | Ordinary      | Kering SA                       | EUR            | FR0000121485  | PRTP.PA               | <a href="http://www.kering.com">www.kering.com</a>                           | Euronext Paris        | <a href="http://www.euronext.com">www.euronext.com</a>               | Zurich              | CHF                 |
| CH1452894780              | 145289478    | Registered    | Kuehne + Nagel International AG | CHF            | CH0025238863  | KNIN.S                | <a href="http://home.kuehne-nagel.com">home.kuehne-nagel.com</a>             | SIX Swiss Exchange AG | <a href="http://www.six-group.com">www.six-group.com</a>             | Zurich              | CHF                 |
| CH1452894798              | 145289479    | Registered    | Kuehne + Nagel International AG | CHF            | CH0025238863  | KNIN.S                | <a href="http://home.kuehne-nagel.com">home.kuehne-nagel.com</a>             | SIX Swiss Exchange AG | <a href="http://www.six-group.com">www.six-group.com</a>             | Zurich              | CHF                 |
| CH1452894806              | 145289480    | Ordinary      | L'Oreal SA                      | EUR            | FR0000120321  | OREP.PA               | <a href="http://www.loreal.com">www.loreal.com</a>                           | Euronext Paris        | <a href="http://www.euronext.com">www.euronext.com</a>               | Zurich              | CHF                 |
| CH1452894814              | 145289481    | Ordinary      | Leonardo SpA                    | EUR            | IT0003856405  | LDOF.MI               | <a href="http://www.leonardocompany.com">www.leonardocompany.com</a>         | Borsa Italiana        | <a href="http://www.borsaitaliana.it">www.borsaitaliana.it</a>       | Zurich              | CHF                 |

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|---------------------------|--------------|---------------|------------------------------------------------------------------------|----------------|---------------|-----------------------|----------------------------------------------------------------------|-----------------------|----------------------------------------------------------------------|---------------------|---------------------|
| CH1452894822              | 145289482    | Registered    | Deutsche Lufthansa AG                                                  | EUR            | DE0008232125  | LHAG.DE               | <a href="http://www.lufthansagroup.com">www.lufthansagroup.com</a>   | Deutsche Börse AG     | <a href="http://www.deutsche-boerse.com">www.deutsche-boerse.com</a> | Zurich              | CHF                 |
| CH1452894830              | 145289483    | Registered    | Deutsche Lufthansa AG                                                  | EUR            | DE0008232125  | LHAG.DE               | <a href="http://www.lufthansagroup.com">www.lufthansagroup.com</a>   | Deutsche Börse AG     | <a href="http://www.deutsche-boerse.com">www.deutsche-boerse.com</a> | Zurich              | CHF                 |
| CH1452894848              | 145289484    | Ordinary      | Merck KGaA                                                             | EUR            | DE0006599905  | MRCG.DE               | <a href="http://www.merck.de">www.merck.de</a>                       | Deutsche Börse AG     | <a href="http://www.deutsche-boerse.com">www.deutsche-boerse.com</a> | Zurich              | CHF                 |
| CH1452894855              | 145289485    | Ordinary      | Merck KGaA                                                             | EUR            | DE0006599905  | MRCG.DE               | <a href="http://www.merck.de">www.merck.de</a>                       | Deutsche Börse AG     | <a href="http://www.deutsche-boerse.com">www.deutsche-boerse.com</a> | Zurich              | CHF                 |
| CH1452894863              | 145289486    | Ordinary      | MTU Aero Engines AG                                                    | EUR            | DE000A0D9PT0  | MTXGn.DE              | <a href="http://www.mtu.de">www.mtu.de</a>                           | Deutsche Börse AG     | <a href="http://www.deutsche-boerse.com">www.deutsche-boerse.com</a> | Zurich              | CHF                 |
| CH1452894871              | 145289487    | Ordinary      | MTU Aero Engines AG                                                    | EUR            | DE000A0D9PT0  | MTXGn.DE              | <a href="http://www.mtu.de">www.mtu.de</a>                           | Deutsche Börse AG     | <a href="http://www.deutsche-boerse.com">www.deutsche-boerse.com</a> | Zurich              | CHF                 |
| CH1452894889              | 145289488    | Registered    | Mercedes-Benz Group AG                                                 | EUR            | DE0007100000  | MBGn.DE               | <a href="http://group.mercedes-benz.com">group.mercedes-benz.com</a> | Deutsche Börse AG     | <a href="http://www.deutsche-boerse.com">www.deutsche-boerse.com</a> | Zurich              | CHF                 |
| CH1452894897              | 145289489    | Registered    | Münchener Rückversicherungs-Gesellschaft Aktiengesellschaft in München | EUR            | DE0008430026  | MUVGn.DE              | <a href="http://www.munichre.com">www.munichre.com</a>               | Deutsche Börse AG     | <a href="http://www.deutsche-boerse.com">www.deutsche-boerse.com</a> | Zurich              | CHF                 |
| CH1452894905              | 145289490    | Registered    | Münchener Rückversicherungs-Gesellschaft Aktiengesellschaft in München | EUR            | DE0008430026  | MUVGn.DE              | <a href="http://www.munichre.com">www.munichre.com</a>               | Deutsche Börse AG     | <a href="http://www.deutsche-boerse.com">www.deutsche-boerse.com</a> | Zurich              | CHF                 |
| CH1452894913              | 145289491    | Class B       | Novo Nordisk A/S                                                       | DKK            | DK0062498333  | NOVOB.CO              | <a href="http://www.novonordisk.com">www.novonordisk.com</a>         | NASDAQ Copenhagen A/S | <a href="http://www.nasdaqomxnordic.com">www.nasdaqomxnordic.com</a> | Zurich              | CHF                 |
| CH1452894921              | 145289492    | Class B       | Novo Nordisk A/S                                                       | DKK            | DK0062498333  | NOVOB.CO              | <a href="http://www.novonordisk.com">www.novonordisk.com</a>         | NASDAQ Copenhagen A/S | <a href="http://www.nasdaqomxnordic.com">www.nasdaqomxnordic.com</a> | Zurich              | CHF                 |
| CH1452894939              | 145289493    | Ordinary      | Orange SA                                                              | EUR            | FR0000133308  | ORAN.PA               | <a href="http://www.orange.com">www.orange.com</a>                   | Euronext Paris        | <a href="http://www.euronext.com">www.euronext.com</a>               | Zurich              | CHF                 |
| CH1452894947              | 145289494    | Ordinary      | Orange SA                                                              | EUR            | FR0000133308  | ORAN.PA               | <a href="http://www.orange.com">www.orange.com</a>                   | Euronext Paris        | <a href="http://www.euronext.com">www.euronext.com</a>               | Zurich              | CHF                 |
| CH1452894954              | 145289495    | Ordinary      | PUMA SE                                                                | EUR            | DE0006969603  | PUMG.DE               | <a href="http://www.puma.com">www.puma.com</a>                       | Deutsche Börse AG     | <a href="http://www.deutsche-boerse.com">www.deutsche-boerse.com</a> | Zurich              | CHF                 |
| CH1452894962              | 145289496    | Ordinary      | PUMA SE                                                                | EUR            | DE0006969603  | PUMG.DE               | <a href="http://www.puma.com">www.puma.com</a>                       | Deutsche Börse AG     | <a href="http://www.deutsche-boerse.com">www.deutsche-boerse.com</a> | Zurich              | CHF                 |

| Series Number / ISIN Code | Valoren Code | Type of Share | Share Company / Share        | Share Currency | ISIN of Share | Reuters Code of Share | Share Company Website                                                      | Exchange              | Exchange Website                                                     | Business Day Centre | Settlement Currency |
|---------------------------|--------------|---------------|------------------------------|----------------|---------------|-----------------------|----------------------------------------------------------------------------|-----------------------|----------------------------------------------------------------------|---------------------|---------------------|
| CH1452894970              | 145289497    | Ordinary      | Koninklijke Philips NV       | EUR            | NL0000009538  | PHG.AS                | <a href="http://www.philips.com">www.philips.com</a>                       | Euronext Amsterdam    | <a href="http://www.euronext.com">www.euronext.com</a>               | Zurich              | CHF                 |
| CH1452894988              | 145289498    | Preferred     | Porsche Automobil Holding SE | EUR            | DE000PAH0038  | PSHG_p.DE             | <a href="http://www.porsche.com">www.porsche.com</a>                       | Deutsche Börse AG     | <a href="http://www.deutsche-boerse.com">www.deutsche-boerse.com</a> | Zurich              | CHF                 |
| CH1452894996              | 145289499    | Ordinary      | Prosus NV                    | EUR            | NL0013654783  | PRX.AS                | <a href="http://www.naspers.com">www.naspers.com</a>                       | Euronext Amsterdam    | <a href="http://www.euronext.com">www.euronext.com</a>               | Zurich              | CHF                 |
| CH1452895001              | 145289500    | Ordinary      | RWE AG                       | EUR            | DE0007037129  | RWEG.DE               | <a href="http://www.rwe.de">www.rwe.de</a>                                 | Deutsche Börse AG     | <a href="http://www.deutsche-boerse.com">www.deutsche-boerse.com</a> | Zurich              | CHF                 |
| CH1452895019              | 145289501    | Ordinary      | Renault SA                   | EUR            | FR0000131906  | RENA.PA               | <a href="http://www.renault.com">www.renault.com</a>                       | Euronext Paris        | <a href="http://www.euronext.com">www.euronext.com</a>               | Zurich              | CHF                 |
| CH1452895027              | 145289502    | Registered    | SIG Group AG                 | CHF            | CH0435377954  | SIGNC.S               | <a href="http://www.sig.biz">www.sig.biz</a>                               | SIX Swiss Exchange AG | <a href="http://www.six-group.com">www.six-group.com</a>             | Zurich              | CHF                 |
| CH1452895035              | 145289503    | Ordinary      | Safran SA                    | EUR            | FR0000073272  | SAF.PA                | <a href="http://www.safran-group.com">www.safran-group.com</a>             | Euronext Paris        | <a href="http://www.euronext.com">www.euronext.com</a>               | Zurich              | CHF                 |
| CH1452895043              | 145289504    | Ordinary      | Safran SA                    | EUR            | FR0000073272  | SAF.PA                | <a href="http://www.safran-group.com">www.safran-group.com</a>             | Euronext Paris        | <a href="http://www.euronext.com">www.euronext.com</a>               | Zurich              | CHF                 |
| CH1452895050              | 145289505    | Preferred     | Sartorius AG                 | EUR            | DE0007165631  | SATG_p.DE             | <a href="http://www.sartorius.com">www.sartorius.com</a>                   | Deutsche Börse AG     | <a href="http://www.deutsche-boerse.com">www.deutsche-boerse.com</a> | Zurich              | CHF                 |
| CH1452895068              | 145289506    | Preferred     | Sartorius AG                 | EUR            | DE0007165631  | SATG_p.DE             | <a href="http://www.sartorius.com">www.sartorius.com</a>                   | Deutsche Börse AG     | <a href="http://www.deutsche-boerse.com">www.deutsche-boerse.com</a> | Zurich              | CHF                 |
| CH1452895076              | 145289507    | Ordinary      | Schneider Electric SE        | EUR            | FR0000121972  | SCHN.PA               | <a href="http://www.se.com">www.se.com</a>                                 | Euronext Paris        | <a href="http://www.euronext.com">www.euronext.com</a>               | Zurich              | CHF                 |
| CH1452895084              | 145289508    | Ordinary      | Schneider Electric SE        | EUR            | FR0000121972  | SCHN.PA               | <a href="http://www.se.com">www.se.com</a>                                 | Euronext Paris        | <a href="http://www.euronext.com">www.euronext.com</a>               | Zurich              | CHF                 |
| CH1452895092              | 145289509    | Ordinary      | Shell plc                    | EUR            | GB00BP6MXD84  | SHEL.AS               | <a href="http://www.shell.com">www.shell.com</a>                           | Euronext Amsterdam    | <a href="http://www.euronext.com">www.euronext.com</a>               | Zurich              | CHF                 |
| CH1452895100              | 145289510    | Registered    | Siegfried Holding AG         | CHF            | CH1429326825  | SFZN.S                | <a href="http://www.siegfried.ch">www.siegfried.ch</a>                     | SIX Swiss Exchange AG | <a href="http://www.six-group.com">www.six-group.com</a>             | Zurich              | CHF                 |
| CH1452895118              | 145289511    | Registered    | Siemens AG                   | EUR            | DE0007236101  | SIEGn.DE              | <a href="http://www.siemens.de">www.siemens.de</a>                         | Deutsche Börse AG     | <a href="http://www.deutsche-boerse.com">www.deutsche-boerse.com</a> | Zurich              | CHF                 |
| CH1452895126              | 145289512    | Registered    | Siemens AG                   | EUR            | DE0007236101  | SIEGn.DE              | <a href="http://www.siemens.de">www.siemens.de</a>                         | Deutsche Börse AG     | <a href="http://www.deutsche-boerse.com">www.deutsche-boerse.com</a> | Zurich              | CHF                 |
| CH1452895134              | 145289513    | Registered    | Siemens Healthineers AG      | EUR            | DE000SHL1006  | SHLG.DE               | <a href="http://www.healthcare.siemens.com">www.healthcare.siemens.com</a> | Deutsche Börse AG     | <a href="http://www.deutsche-boerse.com">www.deutsche-boerse.com</a> | Zurich              | CHF                 |
| CH1452895142              | 145289514    | Ordinary      | Societe                      | EUR            | FR000013080   | SOGN.PA               | <a href="http://www.societegenerale.com">www.societegenerale.com</a>       | Euronext Paris        | <a href="http://www.euronext.com">www.euronext.com</a>               | Zurich              | CHF                 |

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|---------------------------|--------------|---------------|-----------------------------|----------------|---------------|-----------------------|----------------------------------------------------------------------|-----------------------|----------------------------------------------------------------------|---------------------|---------------------|
|                           | 4            |               | Generale SA                 |                | 9             |                       | <a href="#">om</a>                                                   |                       |                                                                      |                     |                     |
| CH1452895159              | 145289515    | Ordinary      | Societe Generale SA         | EUR            | FR0000130809  | SOGN.PA               | <a href="http://www.societegenerale.com">www.societegenerale.com</a> | Euronext Paris        | <a href="http://www.euronext.com">www.euronext.com</a>               | Zurich              | CHF                 |
| CH1452895167              | 145289516    | Registered    | SoftwareONE Holding AG      | CHF            | CH0496451508  | SWON.S                | <a href="http://www.softwareone.com">www.softwareone.com</a>         | SIX Swiss Exchange AG | <a href="http://www.six-group.com">www.six-group.com</a>             | Zurich              | CHF                 |
| CH1452895175              | 145289517    | Ordinary      | Stellantis NV               | EUR            | NL00150001Q9  | STLAM.MI              | <a href="http://www.stellantis.com">www.stellantis.com</a>           | Borsa Italiana (MTA)  | <a href="http://www.borsaitaliana.it">www.borsaitaliana.it</a>       | Zurich              | CHF                 |
| CH1452895183              | 145289518    | Ordinary      | Stellantis NV               | EUR            | NL00150001Q9  | STLAM.MI              | <a href="http://www.stellantis.com">www.stellantis.com</a>           | Borsa Italiana (MTA)  | <a href="http://www.borsaitaliana.it">www.borsaitaliana.it</a>       | Zurich              | CHF                 |
| CH1452895191              | 145289519    | Ordinary      | Stellantis NV               | EUR            | NL00150001Q9  | STLAM.MI              | <a href="http://www.stellantis.com">www.stellantis.com</a>           | Borsa Italiana (MTA)  | <a href="http://www.borsaitaliana.it">www.borsaitaliana.it</a>       | Zurich              | CHF                 |
| CH1452895209              | 145289520    | Registered    | Swissquote Group Holding SA | CHF            | CH0010675863  | SQN.S                 | <a href="http://www.swissquote.com">www.swissquote.com</a>           | SIX Swiss Exchange AG | <a href="http://www.six-group.com">www.six-group.com</a>             | Zurich              | CHF                 |
| CH1452895217              | 145289521    | Ordinary      | TeamViewer SE               | EUR            | DE000A2YN900  | TMV.DE                | <a href="http://www.teamviewer.com">www.teamviewer.com</a>           | Deutsche Börse AG     | <a href="http://www.deutsche-boerse.com">www.deutsche-boerse.com</a> | Zurich              | CHF                 |
| CH1452895225              | 145289522    | Registered    | Tecan Group AG              | CHF            | CH0012100191  | TECN.S                | <a href="http://www.tecan.com">www.tecan.com</a>                     | SIX Swiss Exchange AG | <a href="http://www.six-group.com">www.six-group.com</a>             | Zurich              | CHF                 |
| CH1452895233              | 145289523    | Ordinary      | Thales SA                   | EUR            | FR0000121329  | TCFP.PA               | <a href="http://www.thalesgroup.com">www.thalesgroup.com</a>         | Euronext Paris        | <a href="http://www.euronext.com">www.euronext.com</a>               | Zurich              | CHF                 |
| CH1452895241              | 145289524    | Ordinary      | Thales SA                   | EUR            | FR0000121329  | TCFP.PA               | <a href="http://www.thalesgroup.com">www.thalesgroup.com</a>         | Euronext Paris        | <a href="http://www.euronext.com">www.euronext.com</a>               | Zurich              | CHF                 |
| CH1452895258              | 145289525    | Ordinary      | TotalEnergies SE            | EUR            | FR0000120271  | TTEF.PA               | <a href="http://www.totalenergies.com">www.totalenergies.com</a>     | Euronext Paris        | <a href="http://www.euronext.com">www.euronext.com</a>               | Zurich              | CHF                 |
| CH1452895266              | 145289526    | Ordinary      | TotalEnergies SE            | EUR            | FR0000120271  | TTEF.PA               | <a href="http://www.totalenergies.com">www.totalenergies.com</a>     | Euronext Paris        | <a href="http://www.euronext.com">www.euronext.com</a>               | Zurich              | CHF                 |
| CH1452895274              | 145289527    | Ordinary      | TotalEnergies SE            | EUR            | FR0000120271  | TTEF.PA               | <a href="http://www.totalenergies.com">www.totalenergies.com</a>     | Euronext Paris        | <a href="http://www.euronext.com">www.euronext.com</a>               | Zurich              | CHF                 |
| CH1452895282              | 145289528    | Ordinary      | TotalEnergies SE            | EUR            | FR0000120271  | TTEF.PA               | <a href="http://www.totalenergies.com">www.totalenergies.com</a>     | Euronext Paris        | <a href="http://www.euronext.com">www.euronext.com</a>               | Zurich              | CHF                 |
| CH1452895290              | 145289529    | Ordinary      | TRATON SE                   | EUR            | DE000TRAT0N7  | 8TRA.DE               | <a href="http://www.traton.com">www.traton.com</a>                   | Deutsche Börse AG     | <a href="http://www.deutsche-boerse.com">www.deutsche-boerse.com</a> | Zurich              | CHF                 |
| CH1452895308              | 145289530    | Ordinary      | TRATON SE                   | EUR            | DE000TRAT0N7  | 8TRA.DE               | <a href="http://www.traton.com">www.traton.com</a>                   | Deutsche Börse AG     | <a href="http://www.deutsche-boerse.com">www.deutsche-boerse.com</a> | Zurich              | CHF                 |
| CH1452895316              | 145289531    | Registered    | UBS Group AG                | CHF            | CH0244767585  | UBSG.S                | <a href="http://www.ubs.com">www.ubs.com</a>                         | SIX Swiss Exchange AG | <a href="http://www.six-group.com">www.six-group.com</a>             | Zurich              | CHF                 |

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|---------------------------|--------------|---------------|---------------------------|----------------|---------------|-----------------------|------------------------------------------------------------------------|-----------------------|----------------------------------------------------------------------|---------------------|---------------------|
| CH1452895324              | 145289532    | Ordinary      | UniCredit SpA             | EUR            | IT0005239360  | CRDI.MI               | <a href="http://www.unicreditgroup.eu">www.unicreditgroup.eu</a>       | Borsa Italiana        | <a href="http://www.borsaitaliana.it">www.borsaitaliana.it</a>       | Zurich              | CHF                 |
| CH1452895332              | 145289533    | Ordinary      | UniCredit SpA             | EUR            | IT0005239360  | CRDI.MI               | <a href="http://www.unicreditgroup.eu">www.unicreditgroup.eu</a>       | Borsa Italiana        | <a href="http://www.borsaitaliana.it">www.borsaitaliana.it</a>       | Zurich              | CHF                 |
| CH1452895340              | 145289534    | Ordinary      | Vonovia SE                | EUR            | DE000A1ML7J1  | VNAn.DE               | <a href="http://www.vonovia.de">www.vonovia.de</a>                     | Deutsche Börse AG     | <a href="http://www.deutsche-boerse.com">www.deutsche-boerse.com</a> | Zurich              | CHF                 |
| CH1452895357              | 145289535    | Ordinary      | Vallourec SA              | EUR            | FR0013506730  | VLLP.PA               | <a href="http://www.vallourec.com">www.vallourec.com</a>               | Euronext Paris        | <a href="http://www.euronext.com">www.euronext.com</a>               | Zurich              | CHF                 |
| CH1452895365              | 145289536    | Ordinary      | Vinci SA                  | EUR            | FR0000125486  | SGEF.PA               | <a href="http://www.vinci.com">www.vinci.com</a>                       | Euronext Paris        | <a href="http://www.euronext.com">www.euronext.com</a>               | Zurich              | CHF                 |
| CH1452895373              | 145289537    | Registered    | Vontobel Holding AG       | CHF            | CH0012335540  | VONN.S                | <a href="http://www.vontobel.com">www.vontobel.com</a>                 | SIX Swiss Exchange AG | <a href="http://www.six-group.com">www.six-group.com</a>             | Zurich              | CHF                 |
| CH1452895381              | 145289538    | Registered    | Vontobel Holding AG       | CHF            | CH0012335540  | VONN.S                | <a href="http://www.vontobel.com">www.vontobel.com</a>                 | SIX Swiss Exchange AG | <a href="http://www.six-group.com">www.six-group.com</a>             | Zurich              | CHF                 |
| CH1452895399              | 145289539    | Ordinary      | Wacker Chemie AG          | EUR            | DE000WCH8881  | WCHG.DE               | <a href="http://www.wacker.com">www.wacker.com</a>                     | Deutsche Börse AG     | <a href="http://www.deutsche-boerse.com">www.deutsche-boerse.com</a> | Zurich              | CHF                 |
| CH1452895407              | 145289540    | Ordinary      | Wacker Chemie AG          | EUR            | DE000WCH8881  | WCHG.DE               | <a href="http://www.wacker.com">www.wacker.com</a>                     | Deutsche Börse AG     | <a href="http://www.deutsche-boerse.com">www.deutsche-boerse.com</a> | Zurich              | CHF                 |
| CH1452895415              | 145289541    | Ordinary      | Zalando SE                | EUR            | DE000ZAL1111  | ZALG.DE               | <a href="http://www.corporate.zalando.de">www.corporate.zalando.de</a> | Deutsche Börse AG     | <a href="http://www.deutsche-boerse.com">www.deutsche-boerse.com</a> | Zurich              | CHF                 |
| CH1452895423              | 145289542    | Registered    | Zurich Insurance Group AG | CHF            | CH0011075394  | ZURN.S                | <a href="http://www.zurich.com">www.zurich.com</a>                     | SIX Swiss Exchange AG | <a href="http://www.six-group.com">www.six-group.com</a>             | Zurich              | CHF                 |
| CH1452895431              | 145289543    | Ordinary      | thyssenkrupp AG           | EUR            | DE0007500001  | TKAG.DE               | <a href="http://www.thyssenkrupp.de">www.thyssenkrupp.de</a>           | Deutsche Börse AG     | <a href="http://www.deutsche-boerse.com">www.deutsche-boerse.com</a> | Zurich              | CHF                 |
| CH1452895449              | 145289544    | Ordinary      | thyssenkrupp AG           | EUR            | DE0007500001  | TKAG.DE               | <a href="http://www.thyssenkrupp.de">www.thyssenkrupp.de</a>           | Deutsche Börse AG     | <a href="http://www.deutsche-boerse.com">www.deutsche-boerse.com</a> | Zurich              | CHF                 |
| CH1452895456              | 145289545    | Ordinary      | thyssenkrupp AG           | EUR            | DE0007500001  | TKAG.DE               | <a href="http://www.thyssenkrupp.de">www.thyssenkrupp.de</a>           | Deutsche Börse AG     | <a href="http://www.deutsche-boerse.com">www.deutsche-boerse.com</a> | Zurich              | CHF                 |

## GENERAL PROVISIONS

The following terms apply to each series of Securities:

1. **Issuer:** BNP Paribas Issuance B.V.
2. **Guarantor:** BNP Paribas
3. **Trade Date:** 18 June 2025.
4. **Issue Date:** 19 June 2025.
5. **Consolidation:** Not applicable.
6. **Type of Securities:**
  - (a) Certificates.
  - (b) The Securities are Share Securities.

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

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

## PRODUCT SPECIFIC PROVISIONS (ALL SECURITIES)

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

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

- (b) **Valuation Date:** As per OET Certificate Conditions.
- (c) **Exercise Price:** See the "Specific Provisions for each Series" above.
- (d) **Capitalised Exercise Price:** Capitalised Exercise Price applicable, in accordance with the OET Certificate Conditions.
- OET Website(s):  
[www.bnpparibasmarkets.ch](http://www.bnpparibasmarkets.ch)
- Local Business Day Centre(s): Zurich.
- (e) **Capitalised Exercise Price Rounding Rule:** See the "Specific Provisions for each Series" above.
- (f) **Dividend Percentage:** See the "Specific Provisions for each Series" above.
- (g) **Financing Rate:**
- (i) **Interbank Rate 1 Screen Page:** See the "Specific Provisions for each Series" above.
  - (ii) **Interbank Rate 1 Specified Time:** As per OET Certificate Conditions.
  - (iii) **Interbank Rate 2 Screen Page:** Not applicable.
  - (iv) **Interbank Rate 2 Specified Time:** Not applicable.
  - (v) **Financing Rate Percentage:** See the "Specific Provisions for each Series" above.
  - (vi) **Financing Rate Range:** See the "Specific Provisions for each Series" above.
- (h) **Automatic Early Redemption:** Applicable.
- (i) **Automatic Early Redemption Amount:** The Automatic Early Redemption Payout, in respect of each Certificate, shall be equal to :  
 -in respect of *Call* Certificates:  

$$\text{Max} \left( 0; \left( \frac{\text{Final Price Early} - \text{Capitalised Exercise Price}}{\text{Parity} \times \text{Conversion Rate Early}} \right) \right);$$
 -in respect of *Put* Certificates:  

$$\text{Max} \left( 0; \left( \frac{\text{Capitalised Exercise Price} - \text{Final Price Early}}{\text{Parity} \times \text{Conversion Rate Early}} \right) \right).$$
- Where:
- Final Price Early** means as set out in OET Certificate Conditions.
- Capitalised Exercise Price** means as set out in OET Certificate Conditions.
- Parity** means as set out in "Specific Provisions for each Series" above;
- Conversion Rate Early** means the Conversion Rate on the relevant Automatic Early Redemption Valuation Date;
- (ii) **Automatic Early Redemption Date:** The fifth Business Days following the Valuation Date.

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

#### PROVISIONS RELATING TO WARRANTS

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

#### PROVISIONS RELATING TO CERTIFICATES

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

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

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

-in respect of *Put* Certificates:

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

Where:

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

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

Conditions.

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

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

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

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

-in respect of *Put* Certificates:

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

Where:

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

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

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

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

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

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

## DISTRIBUTION AND US SALES ELIGIBILITY (ALL SECURITIES)

### 40. **Selling Restrictions:**

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

41. **Additional U.S. Federal income tax considerations:**

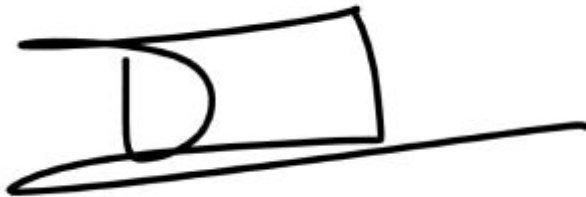
The Securities are not Specified Securities for purposes of Section 871(m) of the U.S. Internal Revenue Code of 1986.

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

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

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

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

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

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

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

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

The Issuer does not intend to provide post-issuance information.

## 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. <b>Relevant Clearing System(s):</b> | SIX SIS Ltd., Olten, Switzerland |
| ii. <b>Intermediary:</b>               | SIX SIS Ltd., Olten, Switzerland |
| iii. <b>Delivery:</b>                  | 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 20 September 2024 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><b>Issuer</b></p> <p>The legal company name of the Issuer is BNP Paribas Issuance B.V. (the "<b>Issuer</b>"). The domicile of the Issuer is Amsterdam, Netherlands. The registered office of the Issuer is Herengracht 595, 1017 CE Amsterdam, the Netherlands.</p> <p><b>Guarantor</b></p> <p>The legal company name of the Guarantor is BNP Paribas (the "<b>Guarantor</b>"). The domicile of the Guarantor is Paris, France. The head office of the Guarantor is 16, boulevard des Italiens – 75009 Paris, France.</p>                                                                                                                                                                                                                                                                                                                                                                    |                          |                     |                 |
| B.2                                     | ISIN                         | As set out in table below.                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                      |                          |                     |                 |
| B.3                                     | Nature of Securities         | Certificates.                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                   |                          |                     |                 |
| B.4                                     | Product Name                 | "Mini Future" Certificates relating to a Share                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                  |                          |                     |                 |
| B.5                                     | Issue Date                   | 19 June 2025                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                    |                          |                     |                 |
| 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.<br>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 (" <b>Retail Clients</b> ") in accordance with FinSA starting from the Issue Date.                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                               |                          |                     |                 |
| C.2                                     | Admission to Trading/listing | Not applicable.<br>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 |
| CH1452894186                            |                              | ASM International NV                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                            | CHF 0.60                 | CHF                 | Open End        |
| CH1452894194                            |                              | ASM International NV                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                            | CHF 0.87                 | CHF                 | Open End        |

| Series Number / ISIN Code | Share Company / Share       | Issue Price per Security | Settlement Currency | Redemption Date |
|---------------------------|-----------------------------|--------------------------|---------------------|-----------------|
| CH1452894202              | adidas AG                   | CHF 2.36                 | CHF                 | Open End        |
| CH1452894210              | adidas AG                   | CHF 2.92                 | CHF                 | Open End        |
| CH1452894228              | Adyen NV                    | CHF 3.43                 | CHF                 | Open End        |
| CH1452894236              | Adyen NV                    | CHF 2.62                 | CHF                 | Open End        |
| CH1452894244              | Airbus SE                   | CHF 3.06                 | CHF                 | Open End        |
| CH1452894251              | Allianz SE                  | CHF 4.87                 | CHF                 | Open End        |
| CH1452894269              | Allianz SE                  | CHF 3.26                 | CHF                 | Open End        |
| CH1452894277              | ArcelorMittal SA            | CHF 0.56                 | CHF                 | Open End        |
| CH1452894285              | AXA SA                      | CHF 0.54                 | CHF                 | Open End        |
| CH1452894293              | Bayerische Motoren Werke AG | CHF 0.45                 | CHF                 | Open End        |
| CH1452894301              | Bayerische Motoren Werke AG | CHF 0.42                 | CHF                 | Open End        |
| CH1452894319              | Barry Callebaut AG          | CHF 1.24                 | CHF                 | Open End        |
| CH1452894327              | Barry Callebaut AG          | CHF 1.67                 | CHF                 | Open End        |
| CH1452894335              | BASF SE                     | CHF 0.37                 | CHF                 | Open End        |
| CH1452894343              | BASF SE                     | CHF 0.43                 | CHF                 | Open End        |
| CH1452894350              | Bayer AG                    | CHF 0.19                 | CHF                 | Open End        |
| CH1452894368              | Beiersdorf AG               | CHF 1.70                 | CHF                 | Open End        |
| CH1452894376              | Capgemini SE                | CHF 1.49                 | CHF                 | Open End        |
| CH1452894384              | Capgemini SE                | CHF 1.81                 | CHF                 | Open End        |
| CH1452894392              | Carrefour SA                | CHF 0.18                 | CHF                 | Open End        |
| CH1452894400              | Clariant AG                 | CHF 1.28                 | CHF                 | Open End        |
| CH1452894418              | Commerzbank AG              | CHF 3.23                 | CHF                 | Open End        |
| CH1452894426              | Commerzbank AG              | CHF 3.55                 | CHF                 | Open End        |
| CH1452894434              | Continental AG              | CHF 1.74                 | CHF                 | Open End        |
| CH1452894442              | Continental AG              | CHF 0.80                 | CHF                 | Open End        |
| CH1452894459              | Dassault Aviation SA        | CHF 6.83                 | CHF                 | Open End        |
| CH1452894467              | Dassault Systemes SE        | CHF 0.73                 | CHF                 | Open End        |
| CH1452894475              | Dassault Systemes SE        | CHF 0.29                 | CHF                 | Open End        |
| CH1452894483              | Dassault Systemes SE        | CHF 0.49                 | CHF                 | Open End        |
| CH1452894491              | Delivery Hero SE            | CHF 0.18                 | CHF                 | Open End        |
| CH1452894509              | Deutsche Börse AG           | CHF 2.98                 | CHF                 | Open End        |
| CH1452894517              | Deutsche Telekom AG         | CHF 2.57                 | CHF                 | Open End        |
| CH1452894525              | EMS-Chemie Holding AG       | CHF 1.35                 | CHF                 | Open End        |
| CH1452894533              | EMS-Chemie Holding AG       | CHF 0.49                 | CHF                 | Open End        |
| CH1452894541              | ENI SpA                     | CHF 2.34                 | CHF                 | Open End        |
| CH1452894558              | Enel SpA                    | CHF 1.12                 | CHF                 | Open End        |
| CH1452894566              | Enel SpA                    | CHF 1.22                 | CHF                 | Open End        |
| CH1452894574              | Fielmann Group AG           | CHF 0.52                 | CHF                 | Open End        |
| CH1452894582              | Flughafen Zurich AG         | CHF 2.04                 | CHF                 | Open End        |
| CH1452894590              | Fresenius Medical Care AG   | CHF 0.79                 | CHF                 | Open End        |
| CH1452894608              | Geberit AG                  | CHF 1.08                 | CHF                 | Open End        |
| CH1452894616              | HOCHTIEF AG                 | CHF 2.30                 | CHF                 | Open End        |
| CH1452894624              | HOCHTIEF AG                 | CHF 2.98                 | CHF                 | Open End        |
| CH1452894632              | Heidelberg Materials AG     | CHF 2.52                 | CHF                 | Open End        |
| CH1452894640              | Heidelberg Materials AG     | CHF 1.96                 | CHF                 | Open End        |
| CH1452894657              | Helvetia Holding AG         | CHF 1.57                 | CHF                 | Open End        |
| CH1452894665              | Helvetia Holding AG         | CHF 2.62                 | CHF                 | Open End        |
| CH1452894673              | Hensoldt AG                 | CHF 0.69                 | CHF                 | Open End        |
| CH1452894681              | Hermes International        | CHF 1.79                 | CHF                 | Open End        |

| Series Number / ISIN Code | Share Company / Share                                                  | Issue Price per Security | Settlement Currency | Redemption Date |
|---------------------------|------------------------------------------------------------------------|--------------------------|---------------------|-----------------|
| CH1452894699              | Hermes International                                                   | CHF 2.26                 | CHF                 | Open End        |
| CH1452894707              | Hermes International                                                   | CHF 3.25                 | CHF                 | Open End        |
| CH1452894715              | ING Groep NV                                                           | CHF 4.16                 | CHF                 | Open End        |
| CH1452894723              | ING Groep NV                                                           | CHF 3.92                 | CHF                 | Open End        |
| CH1452894731              | Infineon Technologies AG                                               | CHF 2.72                 | CHF                 | Open End        |
| CH1452894749              | Intesa SanPaolo SpA                                                    | CHF 0.89                 | CHF                 | Open End        |
| CH1452894756              | Julius Baer Group Ltd                                                  | CHF 0.60                 | CHF                 | Open End        |
| CH1452894764              | K+S AG                                                                 | CHF 0.22                 | CHF                 | Open End        |
| CH1452894772              | Kering SA                                                              | CHF 0.17                 | CHF                 | Open End        |
| CH1452894780              | Kuehne + Nagel International AG                                        | CHF 1.73                 | CHF                 | Open End        |
| CH1452894798              | Kuehne + Nagel International AG                                        | CHF 3.13                 | CHF                 | Open End        |
| CH1452894806              | L'Oreal SA                                                             | CHF 4.77                 | CHF                 | Open End        |
| CH1452894814              | Leonardo SpA                                                           | CHF 9.84                 | CHF                 | Open End        |
| CH1452894822              | Deutsche Lufthansa AG                                                  | CHF 1                    | CHF                 | Open End        |
| CH1452894830              | Deutsche Lufthansa AG                                                  | CHF 0.55                 | CHF                 | Open End        |
| CH1452894848              | Merck KGaA                                                             | CHF 1.44                 | CHF                 | Open End        |
| CH1452894855              | Merck KGaA                                                             | CHF 1.48                 | CHF                 | Open End        |
| CH1452894863              | MTU Aero Engines AG                                                    | CHF 7.87                 | CHF                 | Open End        |
| CH1452894871              | MTU Aero Engines AG                                                    | CHF 6.55                 | CHF                 | Open End        |
| CH1452894889              | Mercedes-Benz Group AG                                                 | CHF 0.47                 | CHF                 | Open End        |
| CH1452894897              | Münchener Rückversicherungs-Gesellschaft Aktiengesellschaft in München | CHF 7.19                 | CHF                 | Open End        |
| CH1452894905              | Münchener Rückversicherungs-Gesellschaft Aktiengesellschaft in München | CHF 6.37                 | CHF                 | Open End        |
| CH1452894913              | Novo Nordisk A/S                                                       | CHF 0.55                 | CHF                 | Open End        |
| CH1452894921              | Novo Nordisk A/S                                                       | CHF 0.81                 | CHF                 | Open End        |
| CH1452894939              | Orange SA                                                              | CHF 1.29                 | CHF                 | Open End        |
| CH1452894947              | Orange SA                                                              | CHF 1.82                 | CHF                 | Open End        |
| CH1452894954              | PUMA SE                                                                | CHF 0.24                 | CHF                 | Open End        |
| CH1452894962              | PUMA SE                                                                | CHF 0.22                 | CHF                 | Open End        |
| CH1452894970              | Koninklijke Philips NV                                                 | CHF 0.27                 | CHF                 | Open End        |
| CH1452894988              | Porsche Automobil Holding SE                                           | CHF 0.19                 | CHF                 | Open End        |
| CH1452894996              | Prosus NV                                                              | CHF 0.71                 | CHF                 | Open End        |
| CH1452895001              | RWE AG                                                                 | CHF 0.26                 | CHF                 | Open End        |
| CH1452895019              | Renault SA                                                             | CHF 0.82                 | CHF                 | Open End        |
| CH1452895027              | SIG Group AG                                                           | CHF 0.14                 | CHF                 | Open End        |
| CH1452895035              | Safran SA                                                              | CHF 2.48                 | CHF                 | Open End        |
| CH1452895043              | Safran SA                                                              | CHF 4.82                 | CHF                 | Open End        |
| CH1452895050              | Sartorius AG                                                           | CHF 0.20                 | CHF                 | Open End        |
| CH1452895068              | Sartorius AG                                                           | CHF 0.28                 | CHF                 | Open End        |
| CH1452895076              | Schneider Electric SE                                                  | CHF 2.63                 | CHF                 | Open End        |
| CH1452895084              | Schneider Electric SE                                                  | CHF 3.77                 | CHF                 | Open End        |
| CH1452895092              | Shell plc                                                              | CHF 0.31                 | CHF                 | Open End        |
| CH1452895100              | Siegfried Holding AG                                                   | CHF 0.08                 | CHF                 | Open End        |
| CH1452895118              | Siemens AG                                                             | CHF 1.96                 | CHF                 | Open End        |
| CH1452895126              | Siemens AG                                                             | CHF 1.51                 | CHF                 | Open End        |
| CH1452895134              | Siemens Healthineers AG                                                | CHF 0.68                 | CHF                 | Open End        |
| CH1452895142              | Societe Generale SA                                                    | CHF 0.98                 | CHF                 | Open End        |
| CH1452895159              | Societe Generale SA                                                    | CHF 0.39                 | CHF                 | Open End        |
| CH1452895167              | SoftwareONE Holding AG                                                 | CHF 0.13                 | CHF                 | Open End        |

| Series Number / ISIN Code | Share Company / Share       | Issue Price per Security | Settlement Currency | Redemption Date |
|---------------------------|-----------------------------|--------------------------|---------------------|-----------------|
| CH1452895175              | Stellantis NV               | CHF 1.50                 | CHF                 | Open End        |
| CH1452895183              | Stellantis NV               | CHF 0.59                 | CHF                 | Open End        |
| CH1452895191              | Stellantis NV               | CHF 1.80                 | CHF                 | Open End        |
| CH1452895209              | Swissquote Group Holding SA | CHF 7.67                 | CHF                 | Open End        |
| CH1452895217              | TeamViewer SE               | CHF 0.17                 | CHF                 | Open End        |
| CH1452895225              | Tecan Group AG              | CHF 0.16                 | CHF                 | Open End        |
| CH1452895233              | Thales SA                   | CHF 1.90                 | CHF                 | Open End        |
| CH1452895241              | Thales SA                   | CHF 2.34                 | CHF                 | Open End        |
| CH1452895258              | TotalEnergies SE            | CHF 0.64                 | CHF                 | Open End        |
| CH1452895266              | TotalEnergies SE            | CHF 0.45                 | CHF                 | Open End        |
| CH1452895274              | TotalEnergies SE            | CHF 0.42                 | CHF                 | Open End        |
| CH1452895282              | TotalEnergies SE            | CHF 0.62                 | CHF                 | Open End        |
| CH1452895290              | TRATON SE                   | CHF 0.37                 | CHF                 | Open End        |
| CH1452895308              | TRATON SE                   | CHF 0.36                 | CHF                 | Open End        |
| CH1452895316              | UBS Group AG                | CHF 1.35                 | CHF                 | Open End        |
| CH1452895324              | UniCredit SpA               | CHF 8.21                 | CHF                 | Open End        |
| CH1452895332              | UniCredit SpA               | CHF 6.40                 | CHF                 | Open End        |
| CH1452895340              | Vonovia SE                  | CHF 0.56                 | CHF                 | Open End        |
| CH1452895357              | Vallourec SA                | CHF 1.33                 | CHF                 | Open End        |
| CH1452895365              | Vinci SA                    | CHF 2.13                 | CHF                 | Open End        |
| CH1452895373              | Vontobel Holding AG         | CHF 0.20                 | CHF                 | Open End        |
| CH1452895381              | Vontobel Holding AG         | CHF 0.75                 | CHF                 | Open End        |
| CH1452895399              | Wacker Chemie AG            | CHF 1.42                 | CHF                 | Open End        |
| CH1452895407              | Wacker Chemie AG            | CHF 1.26                 | CHF                 | Open End        |
| CH1452895415              | Zalando SE                  | CHF 0.34                 | CHF                 | Open End        |
| CH1452895423              | Zurich Insurance Group AG   | CHF 4.20                 | CHF                 | Open End        |
| CH1452895431              | thyssenkrupp AG             | CHF 1.93                 | CHF                 | Open End        |
| CH1452895449              | thyssenkrupp AG             | CHF 1.03                 | CHF                 | Open End        |
| CH1452895456              | thyssenkrupp AG             | CHF 1.53                 | CHF                 | Open End        |