

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2014/65/EU (as amended, "**MiFID II**"); or (ii) a customer within the meaning of Directive (EU) 2016/97 (as amended or superseded, the "**Insurance Distribution Directive**"), where that customer would not qualify as a professional client as defined in point (10) of Article 4(1) of MiFID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 25 AUGUST 2026

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

Legal entity identifier (LEI): 7245009UXRIGIRYOB48

BNP Paribas
(incorporated in France)
(as Guarantor)

Legal entity identifier (LEI): R0MUWSFPU8MPRO8K5P83

(Note, Warrant and Certificate Programme)

"Knock-Out Warrant" Certificates relating to a Share

SSPA product type: Knock-Out Warrant (2200)

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

PART A - CONTRACTUAL TERMS

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

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

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

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

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

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

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

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

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

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

SPECIFIC PROVISIONS FOR EACH SERIES

Series Number / ISIN Code	Number of Securities issued	Number of Securities	Issue Price per Security	Call / Put	Exercise Price	Capitalised Exercise Price Rounding Rule	Security Threshold on the Commencement Date	Security Threshold Rounding Rule	Minimum Security Percentage	Maximum Security Percentage	Security Percentage on the Commencement Date	Dividend Percentage	Interbank Rate 1 Screen Page	Minimum Financing Rate Percentage	Maximum Financing Rate Percentage	Financing Rate Percentage	Redemption Date	Parity	SPECIFIED SECURITIES PURSUANT TO SECTION 871(m)
CH1595905451	10,000,000	10,000,000	CHF 2.95	Call	USD 150.000	Upwards to the next 3 digits (0.0010 points)	USD 150.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	No
CH1595905469	10,000,000	10,000,000	CHF 2.15	Call	USD 160.000	Upwards to the next 3 digits (0.0010 points)	USD 160.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	No
CH1595905477	10,000,000	10,000,000	CHF 1.35	Call	USD 170.000	Upwards to the next 3 digits (0.0010 points)	USD 170.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	No
CH1595905485	10,000,000	10,000,000	CHF 0.55	Call	USD 180.000	Upwards to the next 3 digits (0.0010 points)	USD 180.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	No
CH1595905493	10,000,000	10,000,000	CHF 1.06	Put	USD 200.000	Downwards to the next 3 digits (0.0010 points)	USD 200.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	-4.50%	Open End	10	No
CH1595905501	10,000,000	10,000,000	CHF 1.86	Put	USD 210.000	Downwards to the next 3 digits (0.0010 points)	USD 210.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	-4.50%	Open End	10	No
CH1595905519	10,000,000	10,000,000	CHF 2.66	Put	USD 220.000	Downwards to the next 3 digits (0.0010 points)	USD 220.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	-4.50%	Open End	10	No

Series Number / ISIN Code	Number of Securities issued	Number of Securities	Issue Price per Security	Call / Put	Exercise Price	Capitalised Exercise Price Rounding Rule	Security Threshold on the Commencement Date	Security Threshold Rounding Rule	Minimum Security Percentage	Maximum Security Percentage	Security Percentage on the Commencement Date	Dividend Percentage	Interbank Rate 1 Screen Page	Minimum Financing Rate Percentage	Maximum Financing Rate Percentage	Financing Rate Percentage	Redemption Date	Parity	SPECIFIED SECURITIES PURSUANT TO SECTION 871(m)
CH1595905527	10,000,000	10,000,000	CHF 3.47	Put	USD 230.000	Downwards to the next 3 digits (0.0010 points)	USD 230.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USD SOFR =	0%	8%	-4.50%	Open End	10	No
CH1595905535	10,000,000	10,000,000	CHF 0.39	Call	USD 22.000	Upwards to the next 3 digits (0.0010 points)	USD 22.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USD SOFR =	0%	8%	+4.50%	Open End	10	Yes
CH1595905543	10,000,000	10,000,000	CHF 0.23	Call	USD 24.000	Upwards to the next 3 digits (0.0010 points)	USD 24.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USD SOFR =	0%	8%	+4.50%	Open End	10	Yes
CH1595905550	10,000,000	10,000,000	CHF 0.07	Call	USD 26.000	Upwards to the next 3 digits (0.0010 points)	USD 26.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USD SOFR =	0%	8%	+4.50%	Open End	10	Yes
CH1595905568	10,000,000	10,000,000	CHF 1.65	Call	USD 90.000	Upwards to the next 3 digits (0.0010 points)	USD 90.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USD SOFR =	0%	8%	+4.50%	Open End	10	Yes
CH1595905576	10,000,000	10,000,000	CHF 0.85	Call	USD 100.000	Upwards to the next 3 digits (0.0010 points)	USD 100.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USD SOFR =	0%	8%	+4.50%	Open End	10	Yes
CH1595905584	10,000,000	10,000,000	CHF 0.45	Call	USD 105.000	Upwards to the next 3 digits (0.0010 points)	USD 105.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USD SOFR =	0%	8%	+4.50%	Open End	10	Yes
CH1595905592	10,000,000	10,000,000	CHF 0.35	Put	USD 115.000	Downwards to the next 3 digits	USD 115.000	Downwards to the next 3 digits	N/A	N/A	0%	100%	USD SOFR =	0%	8%	-4.50%	Open End	10	No

Series Number / ISIN Code	Number of Securities issued	Number of Securities	Issue Price per Security	Call / Put	Exercise Price	Capitalised Exercise Price Rounding Rule	Security Threshold on the Commencement Date	Security Threshold Rounding Rule	Minimum Security Percentage	Maximum Security Percentage	Security Percentage on the Commencement Date	Dividend Percentage	Interbank Rate 1 Screen Page	Minimum Financing Rate Percentage	Maximum Financing Rate Percentage	Financing Rate Percentage	Redemption Date	Parity	SPECIFIED SECURITIES PURSUANT TO SECTION 871(m)
						(0.0010 points)		(0.0010 points)											
CH1595905600	10,000,000	10,000,000	CHF 0.75	Put	USD 120.000	Downwards to the next 3 digits (0.0010 points)	USD 120.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USD SOFR=	0%	8%	-4.50%	Open End	10	No
CH1595905618	10,000,000	10,000,000	CHF 1.56	Put	USD 130.000	Downwards to the next 3 digits (0.0010 points)	USD 130.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USD SOFR=	0%	8%	-4.50%	Open End	10	No
CH1595905626	10,000,000	10,000,000	CHF 4.48	Call	USD 220.000	Upwards to the next 3 digits (0.0010 points)	USD 220.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USD SOFR=	0%	8%	+4.50%	Open End	10	Yes
CH1595905634	10,000,000	10,000,000	CHF 2.88	Call	USD 240.000	Upwards to the next 3 digits (0.0010 points)	USD 240.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USD SOFR=	0%	8%	+4.50%	Open End	10	Yes
CH1595905642	10,000,000	10,000,000	CHF 2.08	Call	USD 250.000	Upwards to the next 3 digits (0.0010 points)	USD 250.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USD SOFR=	0%	8%	+4.50%	Open End	10	Yes
CH1595905659	10,000,000	10,000,000	CHF 1.28	Call	USD 260.000	Upwards to the next 3 digits (0.0010 points)	USD 260.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USD SOFR=	0%	8%	+4.50%	Open End	10	Yes
CH1595905667	10,000,000	10,000,000	CHF 10.22	Call	USD 500.000	Upwards to the next 3 digits (0.0010 points)	USD 500.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USD SOFR=	0%	8%	+4.50%	Open End	10	Yes

Series Number / ISIN Code	Number of Securities issued	Number of Securities	Issue Price per Security	Call / Put	Exercise Price	Capitalised Exercise Price Rounding Rule	Security Threshold on the Commencement Date	Security Threshold Rounding Rule	Minimum Security Percentage	Maximum Security Percentage	Security Percentage on the Commencement Date	Dividend Percentage	Interbank Rate 1 Screen Page	Minimum Financing Rate Percentage	Maximum Financing Rate Percentage	Financing Rate Percentage	Redemption Date	Parity	SPECIFIED SECURITIES PURSUANT TO SECTION 871(m)
CH1595905675	10,000,000	10,000,000	CHF 6.21	Call	USD 550.000	Upwards to the next 3 digits (0.0010 points)	USD 550.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USD SOFR=	0%	8%	+4.50%	Open End	10	Yes
CH1595905683	10,000,000	10,000,000	CHF 2.20	Call	USD 600.000	Upwards to the next 3 digits (0.0010 points)	USD 600.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USD SOFR=	0%	8%	+4.50%	Open End	10	Yes
CH1595905691	10,000,000	10,000,000	CHF 1.81	Put	USD 650.000	Downwards to the next 3 digits (0.0010 points)	USD 650.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USD SOFR=	0%	8%	-4.50%	Open End	10	No
CH1595905709	10,000,000	10,000,000	CHF 5.82	Put	USD 700.000	Downwards to the next 3 digits (0.0010 points)	USD 700.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USD SOFR=	0%	8%	-4.50%	Open End	10	No
CH1595905717	10,000,000	10,000,000	CHF 9.83	Put	USD 750.000	Downwards to the next 3 digits (0.0010 points)	USD 750.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USD SOFR=	0%	8%	-4.50%	Open End	10	No
CH1595905725	10,000,000	10,000,000	CHF 3.66	Call	USD 150.000	Upwards to the next 3 digits (0.0010 points)	USD 150.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USD SOFR=	0%	8%	+4.50%	Open End	10	Yes
CH1595905733	10,000,000	10,000,000	CHF 2.86	Call	USD 160.000	Upwards to the next 3 digits (0.0010 points)	USD 160.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USD SOFR=	0%	8%	+4.50%	Open End	10	Yes
CH1595905741	10,000,000	10,000,000	CHF 2.06	Call	USD 170.000	Upwards to the next 3 digits	USD 170.000	Upwards to the next 3 digits	N/A	N/A	0%	100%	USD SOFR=	0%	8%	+4.50%	Open End	10	Yes

Series Number / ISIN Code	Number of Securities issued	Number of Securities	Issue Price per Security	Call / Put	Exercise Price	Capitalised Exercise Price Rounding Rule	Security Threshold on the Commencement Date	Security Threshold Rounding Rule	Minimum Security Percentage	Maximum Security Percentage	Security Percentage on the Commencement Date	Dividend Percentage	Interbank Rate 1 Screen Page	Minimum Financing Rate Percentage	Maximum Financing Rate Percentage	Financing Rate Percentage	Redemption Date	Parity	SPECIFIED SECURITIES PURSUANT TO SECTION 871(m)
						(0.0010 points)		(0.0010 points)											
CH1595905758	10,000,000	10,000,000	CHF 1.26	Call	USD 180.000	Upwards to the next 3 digits (0.0010 points)	USD 180.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USD SOFR=	0%	8%	+4.50%	Open End	10	Yes
CH1595905766	10,000,000	10,000,000	CHF 2.79	Call	USD 110.000	Upwards to the next 3 digits (0.0010 points)	USD 110.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USD SOFR=	0%	8%	+4.50%	Open End	10	Yes
CH1595905774	10,000,000	10,000,000	CHF 1.99	Call	USD 120.000	Upwards to the next 3 digits (0.0010 points)	USD 120.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USD SOFR=	0%	8%	+4.50%	Open End	10	Yes
CH1595905782	10,000,000	10,000,000	CHF 1.18	Call	USD 130.000	Upwards to the next 3 digits (0.0010 points)	USD 130.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USD SOFR=	0%	8%	+4.50%	Open End	10	Yes
CH1595905790	10,000,000	10,000,000	CHF 0.38	Call	USD 140.000	Upwards to the next 3 digits (0.0010 points)	USD 140.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USD SOFR=	0%	8%	+4.50%	Open End	10	Yes
CH1595905808	10,000,000	10,000,000	CHF 0.42	Put	USD 150.000	Downwards to the next 3 digits (0.0010 points)	USD 150.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USD SOFR=	0%	8%	-4.50%	Open End	10	No
CH1595905816	10,000,000	10,000,000	CHF 1.22	Put	USD 160.000	Downwards to the next 3 digits (0.0010 points)	USD 160.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USD SOFR=	0%	8%	-4.50%	Open End	10	No

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CH1595905824	10,000,000	10,000,000	CHF 2.03	Put	USD 170.000	Downwards to the next 3 digits (0.0010 points)	USD 170.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USD SOFR =	0%	8%	-4.50%	Open End	10	No
CH1595905832	10,000,000	10,000,000	CHF 2.83	Put	USD 180.000	Downwards to the next 3 digits (0.0010 points)	USD 180.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USD SOFR =	0%	8%	-4.50%	Open End	10	No
CH1595905840	10,000,000	10,000,000	CHF 3.57	Call	USD 180.000	Upwards to the next 3 digits (0.0010 points)	USD 180.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USD SOFR =	0%	8%	+4.50%	Open End	10	No
CH1595905857	10,000,000	10,000,000	CHF 1.97	Call	USD 200.000	Upwards to the next 3 digits (0.0010 points)	USD 200.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USD SOFR =	0%	8%	+4.50%	Open End	10	No
CH1595905865	10,000,000	10,000,000	CHF 1.17	Call	USD 210.000	Upwards to the next 3 digits (0.0010 points)	USD 210.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USD SOFR =	0%	8%	+4.50%	Open End	10	No
CH1595905873	10,000,000	10,000,000	CHF 1.04	Call	USD 40.000	Upwards to the next 3 digits (0.0010 points)	USD 40.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USD SOFR =	0%	8%	+4.50%	Open End	10	Yes
CH1595905881	10,000,000	10,000,000	CHF 0.64	Call	USD 45.000	Upwards to the next 3 digits (0.0010 points)	USD 45.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USD SOFR =	0%	8%	+4.50%	Open End	10	Yes
CH1595905899	10,000,000	10,000,000	CHF 0.40	Call	USD 48.000	Upwards to the next 3 digits	USD 48.000	Upwards to the next 3 digits	N/A	N/A	0%	100%	USD SOFR =	0%	8%	+4.50%	Open End	10	Yes

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						(0.0010 points)		(0.0010 points)											
CH1595905907	10,000,000	10,000,000	CHF 0.24	Call	USD 50.000	Upwards to the next 3 digits (0.0010 points)	USD 50.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USD SOFR=	0%	8%	+4.50%	Open End	10	Yes
CH1595905915	10,000,000	10,000,000	CHF 0.24	Put	USD 56.000	Downwards to the next 3 digits (0.0010 points)	USD 56.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USD SOFR=	0%	8%	-4.50%	Open End	10	No
CH1595905923	10,000,000	10,000,000	CHF 0.40	Put	USD 58.000	Downwards to the next 3 digits (0.0010 points)	USD 58.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USD SOFR=	0%	8%	-4.50%	Open End	10	No
CH1595905931	10,000,000	10,000,000	CHF 0.57	Put	USD 60.000	Downwards to the next 3 digits (0.0010 points)	USD 60.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USD SOFR=	0%	8%	-4.50%	Open End	10	No
CH1595905949	10,000,000	10,000,000	CHF 0.97	Put	USD 65.000	Downwards to the next 3 digits (0.0010 points)	USD 65.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USD SOFR=	0%	8%	-4.50%	Open End	10	No
CH1595905956	10,000,000	10,000,000	CHF 2.92	Call	USD 180.000	Upwards to the next 3 digits (0.0010 points)	USD 180.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USD SOFR=	0%	8%	+4.50%	Open End	10	Yes
CH1595905964	10,000,000	10,000,000	CHF 1.32	Call	USD 200.000	Upwards to the next 3 digits (0.0010 points)	USD 200.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USD SOFR=	0%	8%	+4.50%	Open End	10	Yes

Series Number / ISIN Code	Number of Securities issued	Number of Securities	Issue Price per Security	Call / Put	Exercise Price	Capitalised Exercise Price Rounding Rule	Security Threshold on the Commencement Date	Security Threshold Rounding Rule	Minimum Security Percentage	Maximum Security Percentage	Security Percentage on the Commencement Date	Dividend Percentage	Interbank Rate 1 Screen Page	Minimum Financing Rate Percentage	Maximum Financing Rate Percentage	Financing Rate Percentage	Redemption Date	Parity	SPECIFIED SECURITIES PURSUANT TO SECTION 871(m)
CH1595905972	10,000,000	10,000,000	CHF 1.09	Put	USD 230.000	Downwards to the next 3 digits (0.0010 points)	USD 230.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USD SOFR=	0%	8%	-4.50%	Open End	10	No
CH1595905980	10,000,000	10,000,000	CHF 1.89	Put	USD 240.000	Downwards to the next 3 digits (0.0010 points)	USD 240.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USD SOFR=	0%	8%	-4.50%	Open End	10	No
CH1595905998	10,000,000	10,000,000	CHF 3.49	Put	USD 260.000	Downwards to the next 3 digits (0.0010 points)	USD 260.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USD SOFR=	0%	8%	-4.50%	Open End	10	No
CH1595906004	10,000,000	10,000,000	CHF 0.33	Call	USD 14.000	Upwards to the next 3 digits (0.0010 points)	USD 14.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USD SOFR=	0%	8%	+4.50%	Open End	10	Yes
CH1595906012	10,000,000	10,000,000	CHF 0.16	Call	USD 16.000	Upwards to the next 3 digits (0.0010 points)	USD 16.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USD SOFR=	0%	8%	+4.50%	Open End	10	Yes
CH1595906020	10,000,000	10,000,000	CHF 0.08	Call	USD 17.000	Upwards to the next 3 digits (0.0010 points)	USD 17.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USD SOFR=	0%	8%	+4.50%	Open End	10	Yes
CH1595906038	10,000,000	10,000,000	CHF 0.04	Call	USD 17.500	Upwards to the next 3 digits (0.0010 points)	USD 17.500	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USD SOFR=	0%	8%	+4.50%	Open End	10	Yes
CH1595906046	10,000,000	10,000,000	CHF 0.08	Put	USD 19.000	Downwards to the next 3 digits	USD 19.000	Downwards to the next 3 digits	N/A	N/A	0%	100%	USD SOFR=	0%	8%	-4.50%	Open End	10	No

Series Number / ISIN Code	Number of Securities issued	Number of Securities	Issue Price per Security	Call / Put	Exercise Price	Capitalised Exercise Price Rounding Rule	Security Threshold on the Commencement Date	Security Threshold Rounding Rule	Minimum Security Percentage	Maximum Security Percentage	Security Percentage on the Commencement Date	Dividend Percentage	Interbank Rate 1 Screen Page	Minimum Financing Rate Percentage	Maximum Financing Rate Percentage	Financing Rate Percentage	Redemption Date	Parity	SPECIFIED SECURITIES PURSUANT TO SECTION 871(m)
						(0.0010 points)		(0.0010 points)											
CH1595906053	10,000,000	10,000,000	CHF 0.16	Put	USD 20.000	Downwards to the next 3 digits (0.0010 points)	USD 20.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USD SOFR=	0%	8%	-4.50%	Open End	10	No
CH1595906061	10,000,000	10,000,000	CHF 0.32	Put	USD 22.000	Downwards to the next 3 digits (0.0010 points)	USD 22.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USD SOFR=	0%	8%	-4.50%	Open End	10	No
CH1595906079	10,000,000	10,000,000	CHF 0.73	Call	USD 35.000	Upwards to the next 3 digits (0.0010 points)	USD 35.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USD SOFR=	0%	8%	+4.50%	Open End	10	Yes
CH1595906087	10,000,000	10,000,000	CHF 0.33	Call	USD 40.000	Upwards to the next 3 digits (0.0010 points)	USD 40.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USD SOFR=	0%	8%	+4.50%	Open End	10	Yes
CH1595906095	10,000,000	10,000,000	CHF 0.16	Call	USD 42.000	Upwards to the next 3 digits (0.0010 points)	USD 42.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USD SOFR=	0%	8%	+4.50%	Open End	10	Yes
CH1595906103	10,000,000	10,000,000	CHF 0.56	Call	USD 26.000	Upwards to the next 3 digits (0.0010 points)	USD 26.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USD SOFR=	0%	8%	+4.50%	Open End	10	No
CH1595906111	10,000,000	10,000,000	CHF 0.40	Call	USD 28.000	Upwards to the next 3 digits (0.0010 points)	USD 28.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USD SOFR=	0%	8%	+4.50%	Open End	10	No

Series Number / ISIN Code	Number of Securities issued	Number of Securities	Issue Price per Security	Call / Put	Exercise Price	Capitalised Exercise Price Rounding Rule	Security Threshold on the Commencement Date	Security Threshold Rounding Rule	Minimum Security Percentage	Maximum Security Percentage	Security Percentage on the Commencement Date	Dividend Percentage	Interbank Rate 1 Screen Page	Minimum Financing Rate Percentage	Maximum Financing Rate Percentage	Financing Rate Percentage	Redemption Date	Parity	SPECIFIED SECURITIES PURSUANT TO SECTION 871(m)
CH1595906129	10,000,000	10,000,000	CHF 0.24	Call	USD 30.000	Upwards to the next 3 digits (0.0010 points)	USD 30.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USD SOFR=	0%	8%	+4.50%	Open End	10	No
CH1595906137	10,000,000	10,000,000	CHF 0.08	Put	USD 34.000	Downwards to the next 3 digits (0.0010 points)	USD 34.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USD SOFR=	0%	8%	-4.50%	Open End	10	No
CH1595906145	10,000,000	10,000,000	CHF 0.25	Put	USD 36.000	Downwards to the next 3 digits (0.0010 points)	USD 36.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USD SOFR=	0%	8%	-4.50%	Open End	10	No
CH1595906152	10,000,000	10,000,000	CHF 0.41	Put	USD 38.000	Downwards to the next 3 digits (0.0010 points)	USD 38.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USD SOFR=	0%	8%	-4.50%	Open End	10	No
CH1595906160	10,000,000	10,000,000	CHF 0.57	Put	USD 40.000	Downwards to the next 3 digits (0.0010 points)	USD 40.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USD SOFR=	0%	8%	-4.50%	Open End	10	No
CH1595906178	10,000,000	10,000,000	CHF 0.97	Call	USD 45.000	Upwards to the next 3 digits (0.0010 points)	USD 45.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USD SOFR=	0%	8%	+4.50%	Open End	10	Yes
CH1595906186	10,000,000	10,000,000	CHF 0.57	Call	USD 50.000	Upwards to the next 3 digits (0.0010 points)	USD 50.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USD SOFR=	0%	8%	+4.50%	Open End	10	Yes
CH1595906194	10,000,000	10,000,000	CHF 0.41	Call	USD 52.000	Upwards to the next 3 digits	USD 52.000	Upwards to the next 3 digits	N/A	N/A	0%	100%	USD SOFR=	0%	8%	+4.50%	Open End	10	Yes

Series Number / ISIN Code	Number of Securities issued	Number of Securities	Issue Price per Security	Call / Put	Exercise Price	Capitalised Exercise Price Rounding Rule	Security Threshold on the Commencement Date	Security Threshold Rounding Rule	Minimum Security Percentage	Maximum Security Percentage	Security Percentage on the Commencement Date	Dividend Percentage	Interbank Rate 1 Screen Page	Minimum Financing Rate Percentage	Maximum Financing Rate Percentage	Financing Rate Percentage	Redemption Date	Parity	SPECIFIED SECURITIES PURSUANT TO SECTION 871(m)
						(0.0010 points)		(0.0010 points)											
CH1595906202	10,000,000	10,000,000	CHF 0.25	Call	USD 54.000	Upwards to the next 3 digits (0.0010 points)	USD 54.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USD SOFR=	0%	8%	+4.50%	Open End	10	Yes
CH1595906210	10,000,000	10,000,000	CHF 5.49	Call	USD 240.000	Upwards to the next 3 digits (0.0010 points)	USD 240.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USD SOFR=	0%	8%	+4.50%	Open End	10	Yes
CH1595906228	10,000,000	10,000,000	CHF 3.89	Call	USD 260.000	Upwards to the next 3 digits (0.0010 points)	USD 260.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USD SOFR=	0%	8%	+4.50%	Open End	10	Yes
CH1595906236	10,000,000	10,000,000	CHF 2.28	Call	USD 280.000	Upwards to the next 3 digits (0.0010 points)	USD 280.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USD SOFR=	0%	8%	+4.50%	Open End	10	Yes
CH1595906244	10,000,000	10,000,000	CHF 0.92	Put	USD 320.000	Downwards to the next 3 digits (0.0010 points)	USD 320.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USD SOFR=	0%	8%	-4.50%	Open End	10	No
CH1595906251	10,000,000	10,000,000	CHF 2.53	Put	USD 340.000	Downwards to the next 3 digits (0.0010 points)	USD 340.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USD SOFR=	0%	8%	-4.50%	Open End	10	No
CH1595906269	10,000,000	10,000,000	CHF 4.13	Put	USD 360.000	Downwards to the next 3 digits (0.0010 points)	USD 360.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USD SOFR=	0%	8%	-4.50%	Open End	10	No

Series Number / ISIN Code	Number of Securities issued	Number of Securities	Issue Price per Security	Call / Put	Exercise Price	Capitalised Exercise Price Rounding Rule	Security Threshold on the Commencement Date	Security Threshold Rounding Rule	Minimum Security Percentage	Maximum Security Percentage	Security Percentage on the Commencement Date	Dividend Percentage	Interbank Rate 1 Screen Page	Minimum Financing Rate Percentage	Maximum Financing Rate Percentage	Financing Rate Percentage	Redemption Date	Parity	SPECIFIED SECURITIES PURSUANT TO SECTION 871(m)
CH1595906277	10,000,000	10,000,000	CHF 5.74	Put	USD 380.000	Downwards to the next 3 digits (0.0010 points)	USD 380.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USD SOFR=	0%	8%	-4.50%	Open End	10	No
CH1595906285	10,000,000	10,000,000	CHF 2.68	Call	USD 180.000	Upwards to the next 3 digits (0.0010 points)	USD 180.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USD SOFR=	0%	8%	+4.50%	Open End	10	No
CH1595906293	10,000,000	10,000,000	CHF 1.08	Call	USD 200.000	Upwards to the next 3 digits (0.0010 points)	USD 200.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USD SOFR=	0%	8%	+4.50%	Open End	10	No
CH1595906301	10,000,000	10,000,000	CHF 1.34	Call	USD 55.000	Upwards to the next 3 digits (0.0010 points)	USD 55.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USD SOFR=	0%	8%	+4.50%	Open End	10	Yes
CH1595906319	10,000,000	10,000,000	CHF 0.94	Call	USD 60.000	Upwards to the next 3 digits (0.0010 points)	USD 60.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USD SOFR=	0%	8%	+4.50%	Open End	10	Yes
CH1595906327	10,000,000	10,000,000	CHF 0.54	Call	USD 65.000	Upwards to the next 3 digits (0.0010 points)	USD 65.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USD SOFR=	0%	8%	+4.50%	Open End	10	Yes
CH1595906335	10,000,000	10,000,000	CHF 0.76	Call	EUR 35.000	Upwards to the next 3 digits (0.0010 points)	EUR 35.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	+4.50%	Open End	10	No
CH1595906343	10,000,000	10,000,000	CHF 0.29	Call	EUR 40.000	Upwards to the next 3 digits	EUR 40.000	Upwards to the next 3 digits	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	+4.50%	Open End	10	No

Series Number / ISIN Code	Number of Securities issued	Number of Securities	Issue Price per Security	Call / Put	Exercise Price	Capitalised Exercise Price Rounding Rule	Security Threshold on the Commencement Date	Security Threshold Rounding Rule	Minimum Security Percentage	Maximum Security Percentage	Security Percentage on the Commencement Date	Dividend Percentage	Interbank Rate 1 Screen Page	Minimum Financing Rate Percentage	Maximum Financing Rate Percentage	Financing Rate Percentage	Redemption Date	Parity	SPECIFIED SECURITIES PURSUANT TO SECTION 871(m)
						(0.0010 points)		(0.0010 points)											
CH1595906350	10,000,000	10,000,000	CHF 0.27	Put	EUR 46.000	Downwards to the next 3 digits (0.0010 points)	EUR 46.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	-4.50%	Open End	10	No
CH1595906368	10,000,000	10,000,000	CHF 0.65	Put	EUR 50.000	Downwards to the next 3 digits (0.0010 points)	EUR 50.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1 MD=	0%	8%	-4.50%	Open End	10	No
CH1595906376	10,000,000	10,000,000	CHF 0.70	Call	USD 40.000	Upwards to the next 3 digits (0.0010 points)	USD 40.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	Yes
CH1595906384	10,000,000	10,000,000	CHF 0.38	Call	USD 44.000	Upwards to the next 3 digits (0.0010 points)	USD 44.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	Yes
CH1595906392	10,000,000	10,000,000	CHF 0.22	Call	USD 46.000	Upwards to the next 3 digits (0.0010 points)	USD 46.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	Yes
CH1595906400	10,000,000	10,000,000	CHF 0.22	Call	USD 16.000	Upwards to the next 3 digits (0.0010 points)	USD 16.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	Yes
CH1595906418	10,000,000	10,000,000	CHF 0.14	Call	USD 17.000	Upwards to the next 3 digits (0.0010 points)	USD 17.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	8%	+4.50%	Open End	10	Yes

Series Number / ISIN Code	Number of Securities issued	Number of Securities	Issue Price per Security	Call / Put	Exercise Price	Capitalised Exercise Price Rounding Rule	Security Threshold on the Commencement Date	Security Threshold Rounding Rule	Minimum Security Percentage	Maximum Security Percentage	Security Percentage on the Commencement Date	Dividend Percentage	Interbank Rate 1 Screen Page	Minimum Financing Rate Percentage	Maximum Financing Rate Percentage	Financing Rate Percentage	Redemption Date	Parity	SPECIFIED SECURITIES PURSUANT TO SECTION 871(m)
CH1595906426	10,000,000	10,000,000	CHF 0.06	Call	USD 18.000	Upwards to the next 3 digits (0.0010 points)	USD 18.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USD SOFR =	0%	8%	+4.50%	Open End	10	Yes
CH1595906434	10,000,000	10,000,000	CHF 0.06	Put	USD 19.500	Downwards to the next 3 digits (0.0010 points)	USD 19.500	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USD SOFR =	0%	8%	-4.50%	Open End	10	No
CH1595906442	10,000,000	10,000,000	CHF 0.10	Put	USD 20.000	Downwards to the next 3 digits (0.0010 points)	USD 20.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USD SOFR =	0%	8%	-4.50%	Open End	10	No
CH1595906459	10,000,000	10,000,000	CHF 0.27	Put	USD 22.000	Downwards to the next 3 digits (0.0010 points)	USD 22.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USD SOFR =	0%	8%	-4.50%	Open End	10	No
CH1595906467	10,000,000	10,000,000	CHF 6.94	Call	USD 280.000	Upwards to the next 3 digits (0.0010 points)	USD 280.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USD SOFR =	0%	8%	+4.50%	Open End	10	Yes
CH1595906475	10,000,000	10,000,000	CHF 5.33	Call	USD 300.000	Upwards to the next 3 digits (0.0010 points)	USD 300.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USD SOFR =	0%	8%	+4.50%	Open End	10	Yes
CH1595906483	10,000,000	10,000,000	CHF 3.73	Call	USD 320.000	Upwards to the next 3 digits (0.0010 points)	USD 320.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USD SOFR =	0%	8%	+4.50%	Open End	10	Yes
CH1595906491	10,000,000	10,000,000	CHF 2.12	Call	USD 340.000	Upwards to the next 3 digits	USD 340.000	Upwards to the next 3 digits	N/A	N/A	0%	100%	USD SOFR =	0%	8%	+4.50%	Open End	10	Yes

Series Number / ISIN Code	Number of Securities issued	Number of Securities	Issue Price per Security	Call / Put	Exercise Price	Capitalised Exercise Price Rounding Rule	Security Threshold on the Commencement Date	Security Threshold Rounding Rule	Minimum Security Percentage	Maximum Security Percentage	Security Percentage on the Commencement Date	Dividend Percentage	Interbank Rate 1 Screen Page	Minimum Financing Rate Percentage	Maximum Financing Rate Percentage	Financing Rate Percentage	Redemption Date	Parity	SPECIFIED SECURITIES PURSUANT TO SECTION 871(m)
						(0.0010 points)		(0.0010 points)											
CH1595906509	10,000,000	10,000,000	CHF 1.32	Call	USD 350.000	Upwards to the next 3 digits (0.0010 points)	USD 350.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USD SOFR=	0%	8%	+4.50%	Open End	10	Yes
CH1595906517	10,000,000	10,000,000	CHF 1.09	Put	USD 380.000	Downwards to the next 3 digits (0.0010 points)	USD 380.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USD SOFR=	0%	8%	-4.50%	Open End	10	No
CH1595906525	10,000,000	10,000,000	CHF 2.69	Put	USD 400.000	Downwards to the next 3 digits (0.0010 points)	USD 400.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USD SOFR=	0%	8%	-4.50%	Open End	10	No
CH1595906533	10,000,000	10,000,000	CHF 4.29	Put	USD 420.000	Downwards to the next 3 digits (0.0010 points)	USD 420.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USD SOFR=	0%	8%	-4.50%	Open End	10	No
CH1595906541	10,000,000	10,000,000	CHF 5.90	Put	USD 440.000	Downwards to the next 3 digits (0.0010 points)	USD 440.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USD SOFR=	0%	8%	-4.50%	Open End	10	No
CH1595906558	10,000,000	10,000,000	CHF 4.59	Call	USD 200.000	Upwards to the next 3 digits (0.0010 points)	USD 200.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USD SOFR=	0%	8%	+4.50%	Open End	10	Yes
CH1595906566	10,000,000	10,000,000	CHF 2.99	Call	USD 220.000	Upwards to the next 3 digits (0.0010 points)	USD 220.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USD SOFR=	0%	8%	+4.50%	Open End	10	Yes

Series Number / ISIN Code	Number of Securities issued	Number of Securities	Issue Price per Security	Call / Put	Exercise Price	Capitalised Exercise Price Rounding Rule	Security Threshold on the Commencement Date	Security Threshold Rounding Rule	Minimum Security Percentage	Maximum Security Percentage	Security Percentage on the Commencement Date	Dividend Percentage	Interbank Rate 1 Screen Page	Minimum Financing Rate Percentage	Maximum Financing Rate Percentage	Financing Rate Percentage	Redemption Date	Parity	SPECIFIED SECURITIES PURSUANT TO SECTION 871(m)
CH1595906574	10,000,000	10,000,000	CHF 1.38	Call	USD 240.000	Upwards to the next 3 digits (0.0010 points)	USD 240.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USD SOFR=	0%	8%	+4.50%	Open End	10	Yes
CH1595906582	10,000,000	10,000,000	CHF 1.02	Put	USD 270.000	Downwards to the next 3 digits (0.0010 points)	USD 270.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USD SOFR=	0%	8%	-4.50%	Open End	10	No
CH1595906590	10,000,000	10,000,000	CHF 1.82	Put	USD 280.000	Downwards to the next 3 digits (0.0010 points)	USD 280.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USD SOFR=	0%	8%	-4.50%	Open End	10	No
CH1595906608	10,000,000	10,000,000	CHF 3.43	Put	USD 300.000	Downwards to the next 3 digits (0.0010 points)	USD 300.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USD SOFR=	0%	8%	-4.50%	Open End	10	No
CH1595906616	10,000,000	10,000,000	CHF 5.03	Put	USD 320.000	Downwards to the next 3 digits (0.0010 points)	USD 320.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USD SOFR=	0%	8%	-4.50%	Open End	10	No

Series Number / ISIN Code	Valoren Code	Type of Share	Share Company / Share	Share Currency	ISIN of Share	Reuters Code of Share / Reuters Screen Page	Share Company Website	Exchange	Exchange Website	Business Day Centre	Settlement Currency
CH1595905451	159590545	Class A	Accenture plc	USD	IE00B4BNMY34	ACN.N	www.accenture.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF
CH1595905469	15959054	Class A	Accenture plc	USD	IE00B4BNMY	ACN.N	www.accenture.com	New York Stock	www.nyse.com	Zurich	CHF

Series Number / ISIN Code	Valoren Code	Type of Share	Share Company / Share	Share Currency	ISIN of Share	Reuters Code of Share / Reuters Screen Page	Share Company Website	Exchange	Exchange Website	Business Day Centre	Settlement Currency
	6				34			Exchange (NYSE)			
CH1595905477	159590547	Class A	Accenture plc	USD	IE00B4BNMY34	ACN.N	www.accenture.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF
CH1595905485	159590548	Class A	Accenture plc	USD	IE00B4BNMY34	ACN.N	www.accenture.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF
CH1595905493	159590549	Class A	Accenture plc	USD	IE00B4BNMY34	ACN.N	www.accenture.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF
CH1595905501	159590550	Class A	Accenture plc	USD	IE00B4BNMY34	ACN.N	www.accenture.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF
CH1595905519	159590551	Class A	Accenture plc	USD	IE00B4BNMY34	ACN.N	www.accenture.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF
CH1595905527	159590552	Class A	Accenture plc	USD	IE00B4BNMY34	ACN.N	www.accenture.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF
CH1595905535	159590553	Ordinary	Applied Digital Corp	USD	US0381692070	APLD.OQ	www.applieddigital.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1595905543	159590554	Ordinary	Applied Digital Corp	USD	US0381692070	APLD.OQ	www.applieddigital.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1595905550	159590555	Ordinary	Applied Digital Corp	USD	US0381692070	APLD.OQ	www.applieddigital.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1595905568	159590556	Ordinary	Applied Optoelectronics Inc	USD	US03823U1025	AAOI.OQ	www.ao-inc.com	NASDAQ GM	www.nasdaq.com	Zurich	CHF
CH1595905576	159590557	Ordinary	Applied Optoelectronics Inc	USD	US03823U1025	AAOI.OQ	www.ao-inc.com	NASDAQ GM	www.nasdaq.com	Zurich	CHF
CH1595905584	159590558	Ordinary	Applied Optoelectronics Inc	USD	US03823U1025	AAOI.OQ	www.ao-inc.com	NASDAQ GM	www.nasdaq.com	Zurich	CHF
CH1595905592	159590559	Ordinary	Applied Optoelectronics Inc	USD	US03823U1025	AAOI.OQ	www.ao-inc.com	NASDAQ GM	www.nasdaq.com	Zurich	CHF
CH1595905600	159590560	Ordinary	Applied Optoelectronics Inc	USD	US03823U1025	AAOI.OQ	www.ao-inc.com	NASDAQ GM	www.nasdaq.com	Zurich	CHF
CH1595905618	159590561	Ordinary	Applied Optoelectronics Inc	USD	US03823U1025	AAOI.OQ	www.ao-inc.com	NASDAQ GM	www.nasdaq.com	Zurich	CHF

Series Number / ISIN Code	Valoren Code	Type of Share	Share Company / Share	Share Currency	ISIN of Share	Reuters Code of Share / Reuters Screen Page	Share Company Website	Exchange	Exchange Website	Business Day Centre	Settlement Currency
CH1595905626	159590562	Ordinary	Astera Labs Inc	USD	US04626A1034	ALAB.OQ	www.asteralabs.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1595905634	159590563	Ordinary	Astera Labs Inc	USD	US04626A1034	ALAB.OQ	www.asteralabs.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1595905642	159590564	Ordinary	Astera Labs Inc	USD	US04626A1034	ALAB.OQ	www.asteralabs.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1595905659	159590565	Ordinary	Astera Labs Inc	USD	US04626A1034	ALAB.OQ	www.asteralabs.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1595905667	159590566	Ordinary	Axon Enterprise Inc	USD	US05464C1018	AXON.OQ	www.axon.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1595905675	159590567	Ordinary	Axon Enterprise Inc	USD	US05464C1018	AXON.OQ	www.axon.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1595905683	159590568	Ordinary	Axon Enterprise Inc	USD	US05464C1018	AXON.OQ	www.axon.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1595905691	159590569	Ordinary	Axon Enterprise Inc	USD	US05464C1018	AXON.OQ	www.axon.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1595905709	159590570	Ordinary	Axon Enterprise Inc	USD	US05464C1018	AXON.OQ	www.axon.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1595905717	159590571	Ordinary	Axon Enterprise Inc	USD	US05464C1018	AXON.OQ	www.axon.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1595905725	159590572	Class A	Bloom Energy Corp	USD	US0937121079	BE.N	www.bloomenergy.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF
CH1595905733	159590573	Class A	Bloom Energy Corp	USD	US0937121079	BE.N	www.bloomenergy.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF
CH1595905741	159590574	Class A	Bloom Energy Corp	USD	US0937121079	BE.N	www.bloomenergy.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF
CH1595905758	159590575	Class A	Bloom Energy Corp	USD	US0937121079	BE.N	www.bloomenergy.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF
CH1595905766	159590576	Ordinary	Corning Inc	USD	US2193501051	GLW.N	www.corning.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF
CH1595905774	159590577	Ordinary	Corning Inc	USD	US2193501051	GLW.N	www.corning.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF
CH1595905782	159590578	Ordinary	Corning Inc	USD	US2193501051	GLW.N	www.corning.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF
CH1595905790	159590579	Ordinary	Corning Inc	USD	US2193501051	GLW.N	www.corning.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF

Series Number / ISIN Code	Valoren Code	Type of Share	Share Company / Share	Share Currency	ISIN of Share	Reuters Code of Share / Reuters Screen Page	Share Company Website	Exchange	Exchange Website	Business Day Centre	Settlement Currency
CH1595905808	159590580	Ordinary	Corning Inc	USD	US2193501051	GLW.N	www.corning.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF
CH1595905816	159590581	Ordinary	Corning Inc	USD	US2193501051	GLW.N	www.corning.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF
CH1595905824	159590582	Ordinary	Corning Inc	USD	US2193501051	GLW.N	www.corning.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF
CH1595905832	159590583	Ordinary	Corning Inc	USD	US2193501051	GLW.N	www.corning.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF
CH1595905840	159590584	Ordinary	Credo Technology Group Holding Ltd	USD	KYG254571055	CRDO.OQ	www.credosemi.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1595905857	159590585	Ordinary	Credo Technology Group Holding Ltd	USD	KYG254571055	CRDO.OQ	www.credosemi.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1595905865	159590586	Ordinary	Credo Technology Group Holding Ltd	USD	KYG254571055	CRDO.OQ	www.credosemi.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1595905873	159590587	Ordinary	Hewlett Packard Enterprise Co	USD	US42824C1099	HPE.N	www.hpe.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF
CH1595905881	159590588	Ordinary	Hewlett Packard Enterprise Co	USD	US42824C1099	HPE.N	www.hpe.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF
CH1595905899	159590589	Ordinary	Hewlett Packard Enterprise Co	USD	US42824C1099	HPE.N	www.hpe.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF
CH1595905907	159590590	Ordinary	Hewlett Packard Enterprise Co	USD	US42824C1099	HPE.N	www.hpe.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF
CH1595905915	159590591	Ordinary	Hewlett Packard Enterprise Co	USD	US42824C1099	HPE.N	www.hpe.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF
CH1595905923	159590592	Ordinary	Hewlett Packard Enterprise Co	USD	US42824C1099	HPE.N	www.hpe.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF

Series Number / ISIN Code	Valoren Code	Type of Share	Share Company / Share	Share Currency	ISIN of Share	Reuters Code of Share / Reuters Screen Page	Share Company Website	Exchange	Exchange Website	Business Day Centre	Settlement Currency
CH1595905931	159590593	Ordinary	Hewlett Packard Enterprise Co	USD	US42824C1099	HPE.N	www.hpe.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF
CH1595905949	159590594	Ordinary	Hewlett Packard Enterprise Co	USD	US42824C1099	HPE.N	www.hpe.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF
CH1595905956	159590595	Ordinary	Honeywell International Inc	USD	US4385162056	HON.OQ	www.honeywell.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1595905964	159590596	Ordinary	Honeywell International Inc	USD	US4385162056	HON.OQ	www.honeywell.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1595905972	159590597	Ordinary	Honeywell International Inc	USD	US4385162056	HON.OQ	www.honeywell.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1595905980	159590598	Ordinary	Honeywell International Inc	USD	US4385162056	HON.OQ	www.honeywell.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1595905998	159590599	Ordinary	Honeywell International Inc	USD	US4385162056	HON.OQ	www.honeywell.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1595906004	159590600	Class A	Intuitive Machines Inc	USD	US46125A1007	LUNR.OQ	www.intuitivemachines.com	NASDAQ GM	www.nasdaq.com	Zurich	CHF
CH1595906012	159590601	Class A	Intuitive Machines Inc	USD	US46125A1007	LUNR.OQ	www.intuitivemachines.com	NASDAQ GM	www.nasdaq.com	Zurich	CHF
CH1595906020	159590602	Class A	Intuitive Machines Inc	USD	US46125A1007	LUNR.OQ	www.intuitivemachines.com	NASDAQ GM	www.nasdaq.com	Zurich	CHF
CH1595906038	159590603	Class A	Intuitive Machines Inc	USD	US46125A1007	LUNR.OQ	www.intuitivemachines.com	NASDAQ GM	www.nasdaq.com	Zurich	CHF
CH1595906046	159590604	Class A	Intuitive Machines Inc	USD	US46125A1007	LUNR.OQ	www.intuitivemachines.com	NASDAQ GM	www.nasdaq.com	Zurich	CHF
CH1595906053	159590605	Class A	Intuitive Machines Inc	USD	US46125A1007	LUNR.OQ	www.intuitivemachines.com	NASDAQ GM	www.nasdaq.com	Zurich	CHF
CH1595906061	159590606	Class A	Intuitive Machines Inc	USD	US46125A1007	LUNR.OQ	www.intuitivemachines.com	NASDAQ GM	www.nasdaq.com	Zurich	CHF
CH1595906079	159590607	Ordinary	IonQ Inc	USD	US46222L1089	IONQ.N	www.ionq.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF
CH1595906087	159590608	Ordinary	IonQ Inc	USD	US46222L1089	IONQ.N	www.ionq.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF
CH1595906095	159590609	Ordinary	IonQ Inc	USD	US46222L1089	IONQ.N	www.ionq.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF

Series Number / ISIN Code	Valoren Code	Type of Share	Share Company / Share	Share Currency	ISIN of Share	Reuters Code of Share / Reuters Screen Page	Share Company Website	Exchange	Exchange Website	Business Day Centre	Settlement Currency
CH1595906103	159590610	Ordinary	Kinross Gold Corp	USD	CA4969024047	KGC.N	www.kinross.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF
CH1595906111	159590611	Ordinary	Kinross Gold Corp	USD	CA4969024047	KGC.N	www.kinross.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF
CH1595906129	159590612	Ordinary	Kinross Gold Corp	USD	CA4969024047	KGC.N	www.kinross.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF
CH1595906137	159590613	Ordinary	Kinross Gold Corp	USD	CA4969024047	KGC.N	www.kinross.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF
CH1595906145	159590614	Ordinary	Kinross Gold Corp	USD	CA4969024047	KGC.N	www.kinross.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF
CH1595906152	159590615	Ordinary	Kinross Gold Corp	USD	CA4969024047	KGC.N	www.kinross.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF
CH1595906160	159590616	Ordinary	Kinross Gold Corp	USD	CA4969024047	KGC.N	www.kinross.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF
CH1595906178	159590617	Ordinary	Kratos Defense & Security Solutions Inc	USD	US50077B2079	KTOS.OQ	www.kratosdefense.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1595906186	159590618	Ordinary	Kratos Defense & Security Solutions Inc	USD	US50077B2079	KTOS.OQ	www.kratosdefense.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1595906194	159590619	Ordinary	Kratos Defense & Security Solutions Inc	USD	US50077B2079	KTOS.OQ	www.kratosdefense.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1595906202	159590620	Ordinary	Kratos Defense & Security Solutions Inc	USD	US50077B2079	KTOS.OQ	www.kratosdefense.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1595906210	159590621	Ordinary	Lam Research Corp	USD	US5128073062	LRCX.OQ	www.lamresearch.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1595906228	159590622	Ordinary	Lam Research Corp	USD	US5128073062	LRCX.OQ	www.lamresearch.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1595906236	159590623	Ordinary	Lam Research Corp	USD	US5128073062	LRCX.OQ	www.lamresearch.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1595906244	159590624	Ordinary	Lam Research Corp	USD	US5128073062	LRCX.OQ	www.lamresearch.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1595906251	159590625	Ordinary	Lam Research Corp	USD	US5128073062	LRCX.OQ	www.lamresearch.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF

Series Number / ISIN Code	Valoren Code	Type of Share	Share Company / Share	Share Currency	ISIN of Share	Reuters Code of Share / Reuters Screen Page	Share Company Website	Exchange	Exchange Website	Business Day Centre	Settlement Currency
CH1595906269	159590626	Ordinary	Lam Research Corp	USD	US5128073062	LRCX.OQ	www.lamresearch.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1595906277	159590627	Ordinary	Lam Research Corp	USD	US5128073062	LRCX.OQ	www.lamresearch.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1595906285	159590628	Class A	Nebius Group NV	USD	NL0009805522	NBIS.OQ	www.nebius.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1595906293	159590629	Class A	Nebius Group NV	USD	NL0009805522	NBIS.OQ	www.nebius.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1595906301	159590630	Ordinary	Rocket Lab Corp	USD	US7731211089	RKLB.OQ	www.rocketlabcorp.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1595906319	159590631	Ordinary	Rocket Lab Corp	USD	US7731211089	RKLB.OQ	www.rocketlabcorp.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1595906327	159590632	Ordinary	Rocket Lab Corp	USD	US7731211089	RKLB.OQ	www.rocketlabcorp.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1595906335	159590633	Ordinary	STMicroelectronics NV	EUR	NL0000226223	STMPA.PA	www.st.com	Euronext Paris	www.euronext.com	Zurich	CHF
CH1595906343	159590634	Ordinary	STMicroelectronics NV	EUR	NL0000226223	STMPA.PA	www.st.com	Euronext Paris	www.euronext.com	Zurich	CHF
CH1595906350	159590635	Ordinary	STMicroelectronics NV	EUR	NL0000226223	STMPA.PA	www.st.com	Euronext Paris	www.euronext.com	Zurich	CHF
CH1595906368	159590636	Ordinary	STMicroelectronics NV	EUR	NL0000226223	STMPA.PA	www.st.com	Euronext Paris	www.euronext.com	Zurich	CHF
CH1595906376	159590637	Class A	Shift4 Payments Inc	USD	US82452J1097	FOUR.N	www.shift4.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF
CH1595906384	159590638	Class A	Shift4 Payments Inc	USD	US82452J1097	FOUR.N	www.shift4.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF
CH1595906392	159590639	Class A	Shift4 Payments Inc	USD	US82452J1097	FOUR.N	www.shift4.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF
CH1595906400	159590640	Ordinary	SoFi Technologies Inc	USD	US83406F1021	SOFI.OQ	www.sofi.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1595906418	159590641	Ordinary	SoFi Technologies Inc	USD	US83406F1021	SOFI.OQ	www.sofi.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1595906426	159590642	Ordinary	SoFi Technologies	USD	US83406F1021	SOFI.OQ	www.sofi.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF

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			Inc								
CH1595906434	159590643	Ordinary	SoFi Technologies Inc	USD	US83406F1021	SOFI.OQ	www.sofi.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1595906442	159590644	Ordinary	SoFi Technologies Inc	USD	US83406F1021	SOFI.OQ	www.sofi.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1595906459	159590645	Ordinary	SoFi Technologies Inc	USD	US83406F1021	SOFI.OQ	www.sofi.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1595906467	159590646	Ordinary	Teradyne Inc	USD	US8807701029	TER.OQ	www.teradyne.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1595906475	159590647	Ordinary	Teradyne Inc	USD	US8807701029	TER.OQ	www.teradyne.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1595906483	159590648	Ordinary	Teradyne Inc	USD	US8807701029	TER.OQ	www.teradyne.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1595906491	159590649	Ordinary	Teradyne Inc	USD	US8807701029	TER.OQ	www.teradyne.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1595906509	159590650	Ordinary	Teradyne Inc	USD	US8807701029	TER.OQ	www.teradyne.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1595906517	159590651	Ordinary	Teradyne Inc	USD	US8807701029	TER.OQ	www.teradyne.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1595906525	159590652	Ordinary	Teradyne Inc	USD	US8807701029	TER.OQ	www.teradyne.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1595906533	159590653	Ordinary	Teradyne Inc	USD	US8807701029	TER.OQ	www.teradyne.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1595906541	159590654	Ordinary	Teradyne Inc	USD	US8807701029	TER.OQ	www.teradyne.com	NASDAQ GS	www.nasdaq.com	Zurich	CHF
CH1595906558	159590655	Class A	Vertiv Holdings Co	USD	US92537N1081	VRT.N	www.vertiv.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF
CH1595906566	159590656	Class A	Vertiv Holdings Co	USD	US92537N1081	VRT.N	www.vertiv.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF
CH1595906574	159590657	Class A	Vertiv Holdings Co	USD	US92537N1081	VRT.N	www.vertiv.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF
CH1595906582	159590658	Class A	Vertiv Holdings Co	USD	US92537N1081	VRT.N	www.vertiv.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF

Series Number / ISIN Code	Valoren Code	Type of Share	Share Company / Share	Share Currency	ISIN of Share	Reuters Code of Share / Reuters Screen Page	Share Company Website	Exchange	Exchange Website	Business Day Centre	Settlement Currency
CH1595906590	159590659	Class A	Vertiv Holdings Co	USD	US92537N1081	VRT.N	www.vertiv.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF
CH1595906600	159590660	Class A	Vertiv Holdings Co	USD	US92537N1081	VRT.N	www.vertiv.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF
CH1595906616	159590661	Class A	Vertiv Holdings Co	USD	US92537N1081	VRT.N	www.vertiv.com	New York Stock Exchange (NYSE)	www.nyse.com	Zurich	CHF

GENERAL PROVISIONS

The following terms apply to each series of Securities:

1. **Issuer:** BNP Paribas Issuance B.V.
2. **Guarantor:** BNP Paribas
3. **Trade Date:** 24 August 2026.
4. **Issue Date:** 25 August 2026.
5. **Consolidation:** Not applicable.
6. **Type of Securities:**
 - (a) Certificates.
 - (b) The Securities are Share Securities.
The Certificates are OET Certificates and are OET Call Certificates or OET Put Certificates.

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

PRODUCT SPECIFIC PROVISIONS (ALL SECURITIES)

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

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

- (b) **Valuation Date:** As per OET Certificate Conditions.
- (c) **Exercise Price:** See the "Specific Provisions for each Series" above.
- (d) **Capitalised Exercise Price:** Unrounded Capitalised Exercise Price applicable, in accordance with the OET Certificate Conditions.
- OET Website(s):
www.bnpparibasmarkets.ch
- Local Business Day Centre(s): Zurich.
- (e) **Capitalised Exercise Price Rounding Rule:** See the "Specific Provisions for each Series" above.
- (f) **Dividend Percentage:** See the "Specific Provisions for each Series" above.
- (g) **Financing Rate:**
- (i) **Interbank Rate 1 Screen Page:** See the "Specific Provisions for each Series" above.
 - (ii) **Interbank Rate 1 Specified Time:** As per OET Certificate Conditions.
 - (iii) **Interbank Rate 2 Screen Page:** Not applicable.
 - (iv) **Interbank Rate 2 Specified Time:** Not applicable.
 - (v) **Financing Rate Percentage:** See the "Specific Provisions for each Series" above.
 - (vi) **Financing Rate Range:** See the "Specific Provisions for each Series" above.
- (h) **Automatic Early Redemption:** Applicable.
- (i) **Automatic Early Redemption Amount:** The Automatic Early Redemption Payout, in respect of each Certificate, shall be equal to 0 (zero).
 - (ii) **Automatic Early Redemption Date:** Not applicable.
 - (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:** Every 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 § 31(d).
- 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 § 31(d).

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

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

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

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

DISTRIBUTION AND US SALES ELIGIBILITY (ALL SECURITIES)

40. **Selling Restrictions:**

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

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

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

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

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

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

Responsibility

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

Signed on behalf of BNP Paribas Issuance B.V.

As Issuer:

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 Knock-Out Warrant Call or Put Certificate is an Open End Turbo ("OET") Certificate being a leveraged security with no fixed term, which gives investors a level of exposure from moderate to high to the price and performance of the relevant 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 equal to the Capitalised Exercise Price in respect of Call Certificates and Put Certificates). Both the Capitalised Exercise Price and the Security Threshold are adjusted by the Calculation Agent on a daily basis according to the cost of financing (the "Financing Rate").

The closer the value of Security Threshold to the level of the Underlying 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 equal to zero if the level of the Underlying Share reaches the Capitalised Exercise Price. Otherwise they have no fixed redemption date and the Issuer may choose to redeem them at any time upon giving notice to Holders.

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

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

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

SHARE DISCLAIMER

The issue of the Securities is not sponsored or promoted by any Share Company and is under the sole responsibility of BNP Paribas. No Share Company makes any representation whatsoever nor promotes the growth of the Securities in relation to

their Shares and consequently does not have any financial or legal obligation with respect to the Securities. In addition, Securities do not give the right to dividends distributed by the Share Company or voting rights or any other right with respect of the Share Company.

6. Operational Information

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

SUMMARY OF FINAL TERMS

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

Part A – Introduction					
A.1	Introduction and Warnings	The Securities may only be offered, sold or advertised, directly or indirectly, in Switzerland in accordance with the requirements of the FinSA, as further set out in the Base Prospectus approved by the SIX Exchange Regulation AG in its capacity as Swiss Prospectus Office as of 19 September 2025 and the Final Terms. Terms used in this Summary shall have the same meaning as set forth in the Base Prospectus and the Final Terms. The Securities may be considered structured products in Switzerland pursuant to article 70 FinSA and are neither subject to authorisation nor supervision by FINMA. Investors bear the credit risk of the Issuer and/or the Guarantor. Investors should read the section "Risks" of the Base Prospectus. Investing in the Securities may put Investor's capital at risk. Investors may lose some or all of their investment.			
A.2	Investment Decision	Any decision to invest in any Securities should be based on a consideration of the Base Prospectus and the Final Terms as a whole, including any documents incorporated by reference.			
A.3	Liability	The Issuer or the Guarantor may be liable for the content of this Summary solely when read together with the other parts of the Base Prospectus and the Final Terms or where it does not provide, when read together with the other parts of the Base Prospectus and the Final Terms, key information in order to aid investors when considering whether to invest in the Securities.			
Part B – Securities					
B.1	Issuer/Guarantor	Issuer The legal company name of the Issuer is BNP Paribas Issuance B.V. (the "Issuer"). The domicile of the Issuer is Amsterdam, Netherlands. The registered office of the Issuer is Herengracht 595, 1017 CE Amsterdam, the Netherlands. Guarantor The legal company name of the Guarantor is BNP Paribas (the "Guarantor"). The domicile of the Guarantor is Paris, France. The head office of the Guarantor is 16, boulevard des Italiens – 75009 Paris, France.			
B.2	ISIN	As set out in table below.			
B.3	Nature of Securities	Certificates.			
B.4	Product Name	"Knock-Out Warrant" Certificates relating to a Share			
B.5	Issue Date	25 August 2026			
B.6	Redemption Date	As set out in table below.			
B.7	Issue Price	As set out in table below.			
B.8	Underlyings	As set out in table below.			
B.9	Settlement	Settlement type: cash settlement. Settlement currency: As set out in table below.			
Part C – Offer and Admission to Trading					
C.1	Public Offer	The Securities may be offered, sold or advertised, directly or indirectly, in Switzerland to retail clients (<i>Privatkundinnen und -kunden</i>) within the meaning of FinSA (" Retail Clients ") in accordance with FinSA starting from the Issue Date.			
C.2	Admission to Trading/listing	Not applicable. The Securities will be provisionally admitted to trading on the Issue Date.			
C.3	Clearing System	SIX SIS Ltd., Olten, Switzerland			
C.4	Intermediary	SIX SIS Ltd., Olten, Switzerland			
C.5	Selling restrictions	As per the Base Prospectus.			
Series Number / ISIN Code		Share Company / Share	Issue Price per Security	Settlement Currency	Redemption Date
CH1595905451		Accenture plc	CHF 2.95	CHF	Open End
CH1595905469		Accenture plc	CHF 2.15	CHF	Open End

Series Number / ISIN Code	Share Company / Share	Issue Price per Security	Settlement Currency	Redemption Date
CH1595905477	Accenture plc	CHF 1.35	CHF	Open End
CH1595905485	Accenture plc	CHF 0.55	CHF	Open End
CH1595905493	Accenture plc	CHF 1.06	CHF	Open End
CH1595905501	Accenture plc	CHF 1.86	CHF	Open End
CH1595905519	Accenture plc	CHF 2.66	CHF	Open End
CH1595905527	Accenture plc	CHF 3.47	CHF	Open End
CH1595905535	Applied Digital Corp	CHF 0.39	CHF	Open End
CH1595905543	Applied Digital Corp	CHF 0.23	CHF	Open End
CH1595905550	Applied Digital Corp	CHF 0.07	CHF	Open End
CH1595905568	Applied Optoelectronics Inc	CHF 1.65	CHF	Open End
CH1595905576	Applied Optoelectronics Inc	CHF 0.85	CHF	Open End
CH1595905584	Applied Optoelectronics Inc	CHF 0.45	CHF	Open End
CH1595905592	Applied Optoelectronics Inc	CHF 0.35	CHF	Open End
CH1595905600	Applied Optoelectronics Inc	CHF 0.75	CHF	Open End
CH1595905618	Applied Optoelectronics Inc	CHF 1.56	CHF	Open End
CH1595905626	Astera Labs Inc	CHF 4.48	CHF	Open End
CH1595905634	Astera Labs Inc	CHF 2.88	CHF	Open End
CH1595905642	Astera Labs Inc	CHF 2.08	CHF	Open End
CH1595905659	Astera Labs Inc	CHF 1.28	CHF	Open End
CH1595905667	Axon Enterprise Inc	CHF 10.22	CHF	Open End
CH1595905675	Axon Enterprise Inc	CHF 6.21	CHF	Open End
CH1595905683	Axon Enterprise Inc	CHF 2.20	CHF	Open End
CH1595905691	Axon Enterprise Inc	CHF 1.81	CHF	Open End
CH1595905709	Axon Enterprise Inc	CHF 5.82	CHF	Open End
CH1595905717	Axon Enterprise Inc	CHF 9.83	CHF	Open End
CH1595905725	Bloom Energy Corp	CHF 3.66	CHF	Open End
CH1595905733	Bloom Energy Corp	CHF 2.86	CHF	Open End
CH1595905741	Bloom Energy Corp	CHF 2.06	CHF	Open End
CH1595905758	Bloom Energy Corp	CHF 1.26	CHF	Open End
CH1595905766	Corning Inc	CHF 2.79	CHF	Open End
CH1595905774	Corning Inc	CHF 1.99	CHF	Open End
CH1595905782	Corning Inc	CHF 1.18	CHF	Open End
CH1595905790	Corning Inc	CHF 0.38	CHF	Open End
CH1595905808	Corning Inc	CHF 0.42	CHF	Open End
CH1595905816	Corning Inc	CHF 1.22	CHF	Open End
CH1595905824	Corning Inc	CHF 2.03	CHF	Open End
CH1595905832	Corning Inc	CHF 2.83	CHF	Open End
CH1595905840	Credo Technology Group Holding Ltd	CHF 3.57	CHF	Open End
CH1595905857	Credo Technology Group Holding Ltd	CHF 1.97	CHF	Open End
CH1595905865	Credo Technology Group Holding Ltd	CHF 1.17	CHF	Open End
CH1595905873	Hewlett Packard Enterprise Co	CHF 1.04	CHF	Open End
CH1595905881	Hewlett Packard Enterprise Co	CHF 0.64	CHF	Open End
CH1595905899	Hewlett Packard Enterprise Co	CHF 0.40	CHF	Open End
CH1595905907	Hewlett Packard Enterprise Co	CHF 0.24	CHF	Open End
CH1595905915	Hewlett Packard Enterprise Co	CHF 0.24	CHF	Open End
CH1595905923	Hewlett Packard Enterprise Co	CHF 0.40	CHF	Open End
CH1595905931	Hewlett Packard Enterprise Co	CHF 0.57	CHF	Open End
CH1595905949	Hewlett Packard Enterprise Co	CHF 0.97	CHF	Open End
CH1595905956	Honeywell International Inc	CHF 2.92	CHF	Open End

Series Number / ISIN Code	Share Company / Share	Issue Price per Security	Settlement Currency	Redemption Date
CH1595905964	Honeywell International Inc	CHF 1.32	CHF	Open End
CH1595905972	Honeywell International Inc	CHF 1.09	CHF	Open End
CH1595905980	Honeywell International Inc	CHF 1.89	CHF	Open End
CH1595905998	Honeywell International Inc	CHF 3.49	CHF	Open End
CH1595906004	Intuitive Machines Inc	CHF 0.33	CHF	Open End
CH1595906012	Intuitive Machines Inc	CHF 0.16	CHF	Open End
CH1595906020	Intuitive Machines Inc	CHF 0.08	CHF	Open End
CH1595906038	Intuitive Machines Inc	CHF 0.04	CHF	Open End
CH1595906046	Intuitive Machines Inc	CHF 0.08	CHF	Open End
CH1595906053	Intuitive Machines Inc	CHF 0.16	CHF	Open End
CH1595906061	Intuitive Machines Inc	CHF 0.32	CHF	Open End
CH1595906079	IonQ Inc	CHF 0.73	CHF	Open End
CH1595906087	IonQ Inc	CHF 0.33	CHF	Open End
CH1595906095	IonQ Inc	CHF 0.16	CHF	Open End
CH1595906103	Kinross Gold Corp	CHF 0.56	CHF	Open End
CH1595906111	Kinross Gold Corp	CHF 0.40	CHF	Open End
CH1595906129	Kinross Gold Corp	CHF 0.24	CHF	Open End
CH1595906137	Kinross Gold Corp	CHF 0.08	CHF	Open End
CH1595906145	Kinross Gold Corp	CHF 0.25	CHF	Open End
CH1595906152	Kinross Gold Corp	CHF 0.41	CHF	Open End
CH1595906160	Kinross Gold Corp	CHF 0.57	CHF	Open End
CH1595906178	Kratos Defense & Security Solutions Inc	CHF 0.97	CHF	Open End
CH1595906186	Kratos Defense & Security Solutions Inc	CHF 0.57	CHF	Open End
CH1595906194	Kratos Defense & Security Solutions Inc	CHF 0.41	CHF	Open End
CH1595906202	Kratos Defense & Security Solutions Inc	CHF 0.25	CHF	Open End
CH1595906210	Lam Research Corp	CHF 5.49	CHF	Open End
CH1595906228	Lam Research Corp	CHF 3.89	CHF	Open End
CH1595906236	Lam Research Corp	CHF 2.28	CHF	Open End
CH1595906244	Lam Research Corp	CHF 0.92	CHF	Open End
CH1595906251	Lam Research Corp	CHF 2.53	CHF	Open End
CH1595906269	Lam Research Corp	CHF 4.13	CHF	Open End
CH1595906277	Lam Research Corp	CHF 5.74	CHF	Open End
CH1595906285	Nebius Group NV	CHF 2.68	CHF	Open End
CH1595906293	Nebius Group NV	CHF 1.08	CHF	Open End
CH1595906301	Rocket Lab Corp	CHF 1.34	CHF	Open End
CH1595906319	Rocket Lab Corp	CHF 0.94	CHF	Open End
CH1595906327	Rocket Lab Corp	CHF 0.54	CHF	Open End
CH1595906335	STMicroelectronics NV	CHF 0.76	CHF	Open End
CH1595906343	STMicroelectronics NV	CHF 0.29	CHF	Open End
CH1595906350	STMicroelectronics NV	CHF 0.27	CHF	Open End
CH1595906368	STMicroelectronics NV	CHF 0.65	CHF	Open End
CH1595906376	Shift4 Payments Inc	CHF 0.70	CHF	Open End
CH1595906384	Shift4 Payments Inc	CHF 0.38	CHF	Open End
CH1595906392	Shift4 Payments Inc	CHF 0.22	CHF	Open End
CH1595906400	SoFi Technologies Inc	CHF 0.22	CHF	Open End
CH1595906418	SoFi Technologies Inc	CHF 0.14	CHF	Open End
CH1595906426	SoFi Technologies Inc	CHF 0.06	CHF	Open End
CH1595906434	SoFi Technologies Inc	CHF 0.06	CHF	Open End
CH1595906442	SoFi Technologies Inc	CHF 0.10	CHF	Open End

Series Number / ISIN Code	Share Company / Share	Issue Price per Security	Settlement Currency	Redemption Date
CH1595906459	SoFi Technologies Inc	CHF 0.27	CHF	Open End
CH1595906467	Teradyne Inc	CHF 6.94	CHF	Open End
CH1595906475	Teradyne Inc	CHF 5.33	CHF	Open End
CH1595906483	Teradyne Inc	CHF 3.73	CHF	Open End
CH1595906491	Teradyne Inc	CHF 2.12	CHF	Open End
CH1595906509	Teradyne Inc	CHF 1.32	CHF	Open End
CH1595906517	Teradyne Inc	CHF 1.09	CHF	Open End
CH1595906525	Teradyne Inc	CHF 2.69	CHF	Open End
CH1595906533	Teradyne Inc	CHF 4.29	CHF	Open End
CH1595906541	Teradyne Inc	CHF 5.90	CHF	Open End
CH1595906558	Vertiv Holdings Co	CHF 4.59	CHF	Open End
CH1595906566	Vertiv Holdings Co	CHF 2.99	CHF	Open End
CH1595906574	Vertiv Holdings Co	CHF 1.38	CHF	Open End
CH1595906582	Vertiv Holdings Co	CHF 1.02	CHF	Open End
CH1595906590	Vertiv Holdings Co	CHF 1.82	CHF	Open End
CH1595906608	Vertiv Holdings Co	CHF 3.43	CHF	Open End
CH1595906616	Vertiv Holdings Co	CHF 5.03	CHF	Open End