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2014/65/EU (as amended, "**MiFID II**"); or (ii) a customer within the meaning of Directive (EU) 2016/97 (as amended or superseded, the "**Insurance Distribution Directive**"), where that customer would not qualify as a professional client as defined in point (10) of Article 4(1) of MiFID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, distributed or otherwise made available to and should not be offered, sold, distributed or otherwise made available to any retail investor in the United Kingdom ("**UK**"). For these purposes, a retail investor means a person who is either one (or both) of the following: (i) not 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 European Union (Withdrawal) Act 2018 (the "**EUWA**"); or (ii) not a qualified investor as defined paragraph 15 of Schedule 1 to the Public Offers and Admissions to Trading Regulations 2024. Consequently, no disclosure document required by the FCA Product Disclosure Sourcebook ("**DISC**") for offering, selling or distributing 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 DISC and the Consumer Composite Investments (Designated Activities) Regulations 2024.

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, 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 26 NOVEMBER 2026

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

Legal entity identifier (LEI): 7245009UXRIGIRYOBR48

BNP Paribas
(incorporated in France)
(as Guarantor)

Legal entity identifier (LEI): R0MUWSFPU8MPRO8K5P83

(Note, Warrant and Certificate Programme)

"Mini Future" Certificates relating to a Share

SSPA product type: Mini-Future (2210)

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

PART A - CONTRACTUAL TERMS

Terms used herein shall be deemed to be defined as such for the purposes of the Conditions set forth in the Base Prospectus dated 18 September 2026, 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 18 September 2026 and constitutes a base prospectus pursuant to article 45 of the Swiss Financial Services Act ("**FinSA**").

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

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

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

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

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

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

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

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

SPECIFIC PROVISIONS FOR EACH SERIES

Series Number / ISIN Code	Number of Securities issued	Number of Securities	Issue Price per Security	Call / Put	Exercise Price	Capitalised Exercise Price Rounding Rule	Security Threshold on the Commencement Date	Security Threshold Rounding Rule	Minimum Security Percentage	Maximum Security Percentage	Security Percentage on the Commencement Date	Dividend Percentage	Interbank Rate 1 Screen Page	Minimum Financing Rate Percentage	Maximum Financing Rate Percentage	Financing Rate Percentage on the Commencement Date	Redemption Date	Parity	SPECIFIED SECURITIES PURSUANT TO SECTION 871(m)
CH1631241184	10,000,000	Up to 10,000,000	CHF 1.26	Put	CHF 71.5789	Downwards to the next 4 digits (0.0001 points)	CHF 68.00	Downwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	SARON.S	0%	8%	-4.50%	Open End	5	No
CH1631241192	10,000,000	Up to 10,000,000	CHF 0.24	Call	CHF 22.8571	Upwards to the next 4 digits (0.0001 points)	CHF 24.00	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	SARON.S	0%	8%	+4.50%	Open End	10	No
CH1631241200	10,000,000	Up to 10,000,000	CHF 1.45	Call	EUR 153.8462	Upwards to the next 4 digits (0.0001 points)	EUR 160.00	Upwards to the next 2 digits (0.01 points)	0%	20%	4%	100%	EURIBOR1MD=	0%	8%	+4.50%	Open End	10	No
CH1631241218	10,000,000	Up to 10,000,000	CHF 1.61	Put	EUR 187.5000	Downwards to the next 4 digits (0.0001 points)	EUR 180.00	Downwards to the next 2 digits (0.01 points)	0%	20%	4%	100%	EURIBOR1MD=	0%	8%	-4.50%	Open End	10	No
CH1631241226	10,000,000	Up to 10,000,000	CHF 0.91	Call	EUR 744.1860	Upwards to the next 4 digits (0.0001 points)	EUR 800.00	Upwards to the next 2 digits (0.01 points)	0%	20%	7.50%	100%	EURIBOR1MD=	0%	8%	+4.50%	Open End	100	No
CH1631241234	10,000,000	Up to 10,000,000	CHF 1.13	Call	EUR 13.3333	Upwards to the next 4 digits (0.0001 points)	EUR 14.00	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	EURIBOR1MD=	0%	8%	+4.50%	Open End	1	No
CH1631241242	10,000,000	Up to 10,000,000	CHF 1.61	Call	EUR 171.4286	Upwards to the next 4 digits (0.0001 points)	EUR 180.00	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	EURIBOR1MD=	0%	8%	+4.50%	Open End	10	No

Series Number / ISIN Code	Number of Securities issued	Number of Securities	Issue Price per Security	Call / Put	Exercise Price	Capitalised Exercise Price Rounding Rule	Security Threshold on the Commencement Date	Security Threshold Rounding Rule	Minimum Security Percentage	Maximum Security Percentage	Security Percentage on the Commencement Date	Dividend Percentage	Interbank Rate 1 Screen Page	Minimum Financing Rate Percentage	Maximum Financing Rate Percentage	Financing Rate Percentage on the Commencement Date	Redemption Date	Parity	SPECIFIED SECURITIES PURSUANT TO SECTION 871(m)
CH1631241259	10,000,000	Up to 10,000,000	CHF 3.43	Put	EUR 231.5789	Downwards to the next 4 digits (0.0001 points)	EUR 220.00	Downwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	EURIBOR1MD=	0%	8%	-4.50%	Open End	10	No
CH1631241267	10,000,000	Up to 10,000,000	CHF 0.51	Call	CHF 59.0476	Upwards to the next 4 digits (0.0001 points)	CHF 62.00	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	SARON.S	0%	8%	+4.50%	Open End	10	No
CH1631241275	10,000,000	Up to 10,000,000	CHF 0.24	Call	CHF 32.3810	Upwards to the next 4 digits (0.0001 points)	CHF 34.00	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	SARON.S	0%	8%	+4.50%	Open End	10	No
CH1631241283	10,000,000	Up to 10,000,000	CHF 0.31	Put	CHF 37.8947	Downwards to the next 4 digits (0.0001 points)	CHF 36.00	Downwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	SARON.S	0%	8%	-4.50%	Open End	10	No
CH1631241291	10,000,000	Up to 10,000,000	CHF 1.55	Call	EUR 727.2727	Upwards to the next 4 digits (0.0001 points)	EUR 800.00	Upwards to the next 2 digits (0.01 points)	0%	20%	10%	100%	EURIBOR1MD=	0%	8%	+4.50%	Open End	100	No
CH1631241309	10,000,000	Up to 10,000,000	CHF 0.60	Put	CHF 46.6667	Downwards to the next 4 digits (0.0001 points)	CHF 42.00	Downwards to the next 2 digits (0.01 points)	0%	20%	10%	100%	SARON.S	0%	8%	-4.50%	Open End	10	No
CH1631241317	10,000,000	Up to 10,000,000	CHF 0.72	Call	EUR 545.4545	Upwards to the next 4 digits (0.0001 points)	EUR 600.00	Upwards to the next 2 digits (0.01 points)	0%	20%	10%	100%	EURIBOR1MD=	0%	8%	+4.50%	Open End	100	No
CH1631241325	10,000,000	Up to 10,000,000	CHF 0.89	Put	EUR 722.2222	Downwards to the next 4 digits	EUR 650.00	Downwards to the next 2 digits (0.01	0%	20%	10%	100%	EURIBOR1MD=	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)											
CH1631241333	10,000,000	Up to 10,000,000	CHF 1.25	Put	EUR 1,315.7895	Downwards to the next 4 digits (0.0001 points)	EUR 1,250.00	Downwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	EURIBOR1MD=	0%	8%	-4.50%	Open End	100	No
CH1631241341	10,000,000	Up to 10,000,000	CHF 0.33	Call	CHF 45.7143	Upwards to the next 4 digits (0.0001 points)	CHF 48.00	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	SARON.S	0%	8%	+4.50%	Open End	10	No
CH1631241358	10,000,000	Up to 10,000,000	CHF 1.11	Call	CHF 1,142.8571	Upwards to the next 4 digits (0.0001 points)	CHF 1,200.00	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	SARON.S	0%	8%	+4.50%	Open End	100	No
CH1631241366	10,000,000	Up to 10,000,000	CHF 1.14	Put	CHF 1,368.4211	Downwards to the next 4 digits (0.0001 points)	CHF 1,300.00	Downwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	SARON.S	0%	8%	-4.50%	Open End	100	No
CH1631241374	10,000,000	Up to 10,000,000	CHF 0.72	Call	CHF 66.6667	Upwards to the next 4 digits (0.0001 points)	CHF 70.00	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	SARON.S	0%	8%	+4.50%	Open End	10	No
CH1631241382	10,000,000	Up to 10,000,000	CHF 0.55	Call	EUR 44.2308	Upwards to the next 4 digits (0.0001 points)	EUR 46.00	Upwards to the next 2 digits (0.01 points)	0%	20%	4%	100%	EURIBOR1MD=	0%	8%	+4.50%	Open End	10	No
CH1631241390	10,000,000	Up to 10,000,000	CHF 0.35	Put	EUR 54.1667	Downwards to the next 4 digits (0.0001 points)	EUR 52.00	Downwards to the next 2 digits (0.01 points)	0%	20%	4%	100%	EURIBOR1MD=	0%	8%	-4.50%	Open End	10	No

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)
CH1631241408	10,000,000	Up to 10,000,000	CHF 0.55	Put	EUR 61.8557	Downwards to the next 4 digits (0.0001 points)	EUR 60.00	Downwards to the next 2 digits (0.01 points)	0%	20%	3%	100%	EURIBOR1MD=	0%	8%	-4.50%	Open End	10	No
CH1631241416	10,000,000	Up to 10,000,000	CHF 0.92	Put	GBp 631.5789	Downwards to the next 4 digits (0.0001 points)	GBp 600.00	Downwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	SONIAOSR=	0%	8%	-4.50%	Open End	1	No
CH1631241424	10,000,000	Up to 10,000,000	CHF 1.31	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
CH1631241432	10,000,000	Up to 10,000,000	CHF 1.57	Put	CHF 11.5556	Downwards to the next 4 digits (0.0001 points)	CHF 10.40	Downwards to the next 2 digits (0.01 points)	0%	20%	10%	100%	SARON.S	0%	8%	-4.50%	Open End	1	No
CH1631241440	10,000,000	Up to 10,000,000	CHF 1.68	Put	CHF 11.6667	Downwards to the next 4 digits (0.0001 points)	CHF 10.50	Downwards to the next 2 digits (0.01 points)	0%	20%	10%	100%	SARON.S	0%	8%	-4.50%	Open End	1	No
CH1631241457	10,000,000	Up to 10,000,000	CHF 2.39	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%	EURIBOR1MD=	0%	8%	+4.50%	Open End	1	No
CH1631241465	10,000,000	Up to 10,000,000	CHF 1.12	Call	EUR 57.1429	Upwards to the next 4 digits (0.0001 points)	EUR 60.00	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	EURIBOR1MD=	0%	8%	+4.50%	Open End	10	No
CH1631241473	10,000,000	Up to 10,000,000	CHF 0.29	Call	EUR 19.0476	Upwards to the next 4 digits	EUR 20.00	Upwards to the next 2 digits (0.01	0%	20%	5%	100%	EURIBOR1MD=	0%	8%	+4.50%	Open End	10	No

Series Number / ISIN Code	Number of Securities issued	Number of Securities	Issue Price per Security	Call / Put	Exercise Price	Capitalised Exercise Price Rounding Rule	Security Threshold on the Commencement Date	Security Threshold Rounding Rule	Minimum Security Percentage	Maximum Security Percentage	Security Percentage on the Commencement Date	Dividend Percentage	Interbank Rate 1 Screen Page	Minimum Financing Rate Percentage	Maximum Financing Rate Percentage	Financing Rate Percentage on the Commencement Date	Redemption Date	Parity	SPECIFIED SECURITIES PURSUANT TO SECTION 871(m)
						(0.0001 points)		points)											
CH1631241481	10,000,000	Up to 10,000,000	CHF 0.37	Put	EUR 26.3158	Downwards to the next 4 digits (0.0001 points)	EUR 25.00	Downwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	EURIBOR1MD=	0%	8%	-4.50%	Open End	10	No
CH1631241499	10,000,000	Up to 10,000,000	CHF 2.58	Call	EUR 285.7143	Upwards to the next 4 digits (0.0001 points)	EUR 300.00	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	EURIBOR1MD=	0%	8%	+4.50%	Open End	10	No
CH1631241507	10,000,000	Up to 10,000,000	CHF 4.96	Put	EUR 368.4211	Downwards to the next 4 digits (0.0001 points)	EUR 350.00	Downwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	EURIBOR1MD=	0%	8%	-4.50%	Open End	10	No
CH1631241515	10,000,000	Up to 10,000,000	CHF 1.08	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%	EURIBOR1MD=	0%	8%	+4.50%	Open End	1	No
CH1631241523	10,000,000	Up to 10,000,000	CHF 0.64	Call	EUR 8.1731	Upwards to the next 4 digits (0.0001 points)	EUR 8.50	Upwards to the next 2 digits (0.01 points)	0%	20%	4%	100%	EURIBOR1MD=	0%	8%	+4.50%	Open End	1	No
CH1631241531	10,000,000	Up to 10,000,000	CHF 1.70	Call	EUR 25.0000	Upwards to the next 4 digits (0.0001 points)	EUR 26.00	Upwards to the next 2 digits (0.01 points)	0%	20%	4%	100%	EURIBOR1MD=	0%	8%	+4.50%	Open End	1	No
CH1631241549	10,000,000	Up to 10,000,000	CHF 2.09	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%	EURIBOR1MD=	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)
CH1631241556	10,000,000	Up to 10,000,000	CHF 0.47	Put	EUR 61.8557	Downwards to the next 4 digits (0.0001 points)	EUR 60.00	Downwards to the next 2 digits (0.01 points)	0%	20%	3%	100%	EURIBOR1MD=	0%	8%	-4.50%	Open End	10	No
CH1631241564	10,000,000	Up to 10,000,000	CHF 0.29	Put	CHF 82.4742	Downwards to the next 4 digits (0.0001 points)	CHF 80.00	Downwards to the next 2 digits (0.01 points)	0%	20%	3%	100%	SARON.S	0%	8%	-4.50%	Open End	20	No
CH1631241572	10,000,000	Up to 10,000,000	CHF 0.13	Call	CHF 55.8140	Upwards to the next 4 digits (0.0001 points)	CHF 60.00	Upwards to the next 2 digits (0.01 points)	0%	20%	7.50%	100%	SARON.S	0%	8%	+4.50%	Open End	100	No
CH1631241580	10,000,000	Up to 10,000,000	CHF 0.08	Call	CHF 60.4651	Upwards to the next 4 digits (0.0001 points)	CHF 65.00	Upwards to the next 2 digits (0.01 points)	0%	20%	7.50%	100%	SARON.S	0%	8%	+4.50%	Open End	100	No
CH1631241598	10,000,000	Up to 10,000,000	CHF 0.78	Call	EUR 88.7850	Upwards to the next 4 digits (0.0001 points)	EUR 95.00	Upwards to the next 2 digits (0.01 points)	0%	20%	7%	100%	EURIBOR1MD=	0%	8%	+4.50%	Open End	10	No
CH1631241606	10,000,000	Up to 10,000,000	CHF 1.42	Put	EUR 112.9032	Downwards to the next 4 digits (0.0001 points)	EUR 105.00	Downwards to the next 2 digits (0.01 points)	0%	20%	7%	100%	EURIBOR1MD=	0%	8%	-4.50%	Open End	10	No
CH1631241614	10,000,000	Up to 10,000,000	CHF 1.35	Call	CHF 685.7143	Upwards to the next 4 digits (0.0001 points)	CHF 720.00	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	SARON.S	0%	8%	+4.50%	Open End	100	No
CH1631241622	10,000,000	Up to 10,000,000	CHF 0.78	Call	CHF 742.8571	Upwards to the next 4 digits	CHF 780.00	Upwards to the next 2 digits (0.01	0%	20%	5%	100%	SARON.S	0%	8%	+4.50%	Open End	100	No

Series Number / ISIN Code	Number of Securities issued	Number of Securities	Issue Price per Security	Call / Put	Exercise Price	Capitalised Exercise Price Rounding Rule	Security Threshold on the Commencement Date	Security Threshold Rounding Rule	Minimum Security Percentage	Maximum Security Percentage	Security Percentage on the Commencement Date	Dividend Percentage	Interbank Rate 1 Screen Page	Minimum Financing Rate Percentage	Maximum Financing Rate Percentage	Financing Rate Percentage on the Commencement Date	Redemption Date	Parity	SPECIFIED SECURITIES PURSUANT TO SECTION 871(m)
						(0.0001 points)		points)											
CH1631241630	10,000,000	Up to 10,000,000	CHF 0.66	Call	EUR 8.7379	Upwards to the next 4 digits (0.0001 points)	EUR 9.00	Upwards to the next 2 digits (0.01 points)	0%	20%	3%	100%	EURIBOR1MD=	0%	8%	+4.50%	Open End	1	No
CH1631241648	10,000,000	Up to 10,000,000	CHF 0.77	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%	EURIBOR1MD=	0%	8%	-4.50%	Open End	1	No
CH1631241655	10,000,000	Up to 10,000,000	CHF 2.23	Call	EUR 153.8462	Upwards to the next 4 digits (0.0001 points)	EUR 160.00	Upwards to the next 2 digits (0.01 points)	0%	20%	4%	100%	EURIBOR1MD=	0%	8%	+4.50%	Open End	10	No
CH1631241663	10,000,000	Up to 10,000,000	CHF 2.74	Put	EUR 208.3333	Downwards to the next 4 digits (0.0001 points)	EUR 200.00	Downwards to the next 2 digits (0.01 points)	0%	20%	4%	100%	EURIBOR1MD=	0%	8%	-4.50%	Open End	10	No
CH1631241671	10,000,000	Up to 10,000,000	CHF 1.32	Call	EUR 342.8571	Upwards to the next 4 digits (0.0001 points)	EUR 360.00	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	EURIBOR1MD=	0%	8%	+4.50%	Open End	20	No
CH1631241689	10,000,000	Up to 10,000,000	CHF 2.25	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%	EURIBOR1MD=	0%	8%	-4.50%	Open End	20	No
CH1631241697	10,000,000	Up to 10,000,000	CHF 2.65	Call	CHF 186.9159	Upwards to the next 4 digits (0.0001 points)	CHF 200.00	Upwards to the next 2 digits (0.01 points)	0%	20%	7%	100%	SARON.S	0%	8%	+4.50%	Open End	10	No

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CH1631241705	10,000,000	Up to 10,000,000	CHF 0.47	Call	EUR 33.3333	Upwards to the next 4 digits (0.0001 points)	EUR 35.00	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	EURIBOR1MD=	0%	8%	+4.50%	Open End	10	No
CH1631241713	10,000,000	Up to 10,000,000	CHF 0.33	Put	EUR 42.1053	Downwards to the next 4 digits (0.0001 points)	EUR 40.00	Downwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	EURIBOR1MD=	0%	8%	-4.50%	Open End	10	No
CH1631241721	10,000,000	Up to 10,000,000	CHF 1.64	Put	CHF 105.2632	Downwards to the next 4 digits (0.0001 points)	CHF 100.00	Downwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	SARON.S	0%	8%	-4.50%	Open End	10	No
CH1631241739	10,000,000	Up to 10,000,000	CHF 3.20	Call	CHF 3,809.5238	Upwards to the next 4 digits (0.0001 points)	CHF 4,000.00	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	SARON.S	0%	8%	+4.50%	Open End	100	No
CH1631241747	10,000,000	Up to 10,000,000	CHF 3.96	Put	CHF 4,526.3158	Downwards to the next 4 digits (0.0001 points)	CHF 4,300.00	Downwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	SARON.S	0%	8%	-4.50%	Open End	100	No
CH1631241754	10,000,000	Up to 10,000,000	CHF 2.67	Call	EUR 152.3810	Upwards to the next 4 digits (0.0001 points)	EUR 160.00	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	EURIBOR1MD=	0%	8%	+4.50%	Open End	10	No
CH1631241762	10,000,000	Up to 10,000,000	CHF 2.63	Put	EUR 210.5263	Downwards to the next 4 digits (0.0001 points)	EUR 200.00	Downwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	EURIBOR1MD=	0%	8%	-4.50%	Open End	10	No
CH1631241770	10,000,000	Up to 10,000,000	CHF 3.09	Call	CHF 190.4762	Upwards to the next 4 digits	CHF 200.00	Upwards to the next 2 digits (0.01	0%	20%	5%	100%	SARON.S	0%	8%	+4.50%	Open End	10	No

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						(0.0001 points)		points)											
CH1631241788	10,000,000	Up to 10,000,000	CHF 4.18	Put	CHF 263.1579	Downwards to the next 4 digits (0.0001 points)	CHF 250.00	Downwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	SARON.S	0%	8%	-4.50%	Open End	10	No
CH1631241796	10,000,000	Up to 10,000,000	CHF 1.87	Put	EUR 1,473.6842	Downwards to the next 4 digits (0.0001 points)	EUR 1,400.00	Downwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	EURIBOR1MD=	0%	8%	-4.50%	Open End	100	No
CH1631241804	10,000,000	Up to 10,000,000	CHF 4.71	Call	EUR 285.7143	Upwards to the next 4 digits (0.0001 points)	EUR 300.00	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	EURIBOR1MD=	0%	8%	+4.50%	Open End	10	No
CH1631241812	10,000,000	Up to 10,000,000	CHF 2.83	Put	EUR 368.4211	Downwards to the next 4 digits (0.0001 points)	EUR 350.00	Downwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	EURIBOR1MD=	0%	8%	-4.50%	Open End	10	No
CH1631241820	10,000,000	Up to 10,000,000	CHF 0.47	Put	EUR 47.9167	Downwards to the next 4 digits (0.0001 points)	EUR 46.00	Downwards to the next 2 digits (0.01 points)	0%	20%	4%	100%	EURIBOR1MD=	0%	8%	-4.50%	Open End	10	No
CH1631241838	10,000,000	Up to 10,000,000	CHF 3.85	Call	EUR 22.7273	Upwards to the next 4 digits (0.0001 points)	EUR 25.00	Upwards to the next 2 digits (0.01 points)	0%	20%	10%	100%	EURIBOR1MD=	0%	8%	+4.50%	Open End	1	No
CH1631241846	10,000,000	Up to 10,000,000	CHF 3.79	Put	EUR 31.1111	Downwards to the next 4 digits (0.0001 points)	EUR 28.00	Downwards to the next 2 digits (0.01 points)	0%	20%	10%	100%	EURIBOR1MD=	0%	8%	-4.50%	Open End	1	No

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CH1631241853	10,000,000	Up to 10,000,000	CHF 0.54	Call	EUR 5.0485	Upwards to the next 4 digits (0.0001 points)	EUR 5.20	Upwards to the next 2 digits (0.01 points)	0%	20%	3%	100%	EURIBOR1MD=	0%	8%	+4.50%	Open End	1	No
CH1631241861	10,000,000	Up to 10,000,000	CHF 0.87	Put	EUR 6.5979	Downwards to the next 4 digits (0.0001 points)	EUR 6.40	Downwards to the next 2 digits (0.01 points)	0%	20%	3%	100%	EURIBOR1MD=	0%	8%	-4.50%	Open End	1	No
CH1631241879	10,000,000	Up to 10,000,000	CHF 0.60	Call	CHF 57.1429	Upwards to the next 4 digits (0.0001 points)	CHF 60.00	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	SARON.S	0%	8%	+4.50%	Open End	10	No
CH1631241887	10,000,000	Up to 10,000,000	CHF 7.46	Put	EUR 526.3158	Downwards to the next 4 digits (0.0001 points)	EUR 500.00	Downwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	EURIBOR1MD=	0%	8%	-4.50%	Open End	10	No
CH1631241895	10,000,000	Up to 10,000,000	CHF 0.65	Call	CHF 47.6190	Upwards to the next 4 digits (0.0001 points)	CHF 50.00	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	SARON.S	0%	8%	+4.50%	Open End	10	No
CH1631241903	10,000,000	Up to 10,000,000	CHF 0.30	Call	EUR 371.4286	Upwards to the next 4 digits (0.0001 points)	EUR 390.00	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	EURIBOR1MD=	0%	8%	+4.50%	Open End	100	No
CH1631241911	10,000,000	Up to 10,000,000	CHF 0.27	Call	EUR 35.5769	Upwards to the next 4 digits (0.0001 points)	EUR 37.00	Upwards to the next 2 digits (0.01 points)	0%	20%	4%	100%	EURIBOR1MD=	0%	8%	+4.50%	Open End	10	No
CH1631241929	10,000,000	Up to 10,000,000	CHF 0.29	Put	EUR 41.6667	Downwards to the next 4 digits	EUR 40.00	Downwards to the next 2 digits (0.01	0%	20%	4%	100%	EURIBOR1MD=	0%	8%	-4.50%	Open End	10	No

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						(0.0001 points)		points)											
CH1631241937	10,000,000	Up to 10,000,000	CHF 1.41	Call	EUR 133.3333	Upwards to the next 4 digits (0.0001 points)	EUR 140.00	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	EURIBOR1MD=	0%	8%	+4.50%	Open End	10	No
CH1631241945	10,000,000	Up to 10,000,000	CHF 3.12	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%	EURIBOR1MD=	0%	8%	+4.50%	Open End	1	No
CH1631241952	10,000,000	Up to 10,000,000	CHF 3.96	Call	EUR 297.6744	Upwards to the next 4 digits (0.0001 points)	EUR 320.00	Upwards to the next 2 digits (0.01 points)	0%	20%	7.50%	100%	EURIBOR1MD=	0%	8%	+4.50%	Open End	10	No
CH1631241960	10,000,000	Up to 10,000,000	CHF 9.59	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%	EURIBOR1MD=	0%	8%	+4.50%	Open End	10	No
CH1631241978	10,000,000	Up to 10,000,000	CHF 0.57	Call	CHF 81.5534	Upwards to the next 4 digits (0.0001 points)	CHF 84.00	Upwards to the next 2 digits (0.01 points)	0%	20%	3%	100%	SARON.S	0%	8%	+4.50%	Open End	10	No
CH1631241986	10,000,000	Up to 10,000,000	CHF 0.25	Call	DKK 257.1429	Upwards to the next 4 digits (0.0001 points)	DKK 270.00	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	CIBOR1M=	0%	8%	+4.50%	Open End	10	No
CH1631241994	10,000,000	Up to 10,000,000	CHF 1.74	Call	DKK 788.1773	Upwards to the next 4 digits (0.0001 points)	DKK 800.00	Upwards to the next 2 digits (0.01 points)	0%	20%	1.50%	100%	CIBOR1M=	0%	8%	+4.50%	Open End	10	No

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CH1631242000	10,000,000	Up to 10,000,000	CHF 1.26	Call	DKK 827.5862	Upwards to the next 4 digits (0.0001 points)	DKK 840.00	Upwards to the next 2 digits (0.01 points)	0%	20%	1.50%	100%	CIBOR1M=	0%	8%	+4.50%	Open End	10	No
CH1631242018	10,000,000	Up to 10,000,000	CHF 2.27	Put	DKK 1,116.7513	Downwards to the next 4 digits (0.0001 points)	DKK 1,100.00	Downwards to the next 2 digits (0.01 points)	0%	20%	1.50%	100%	CIBOR1M=	0%	8%	-4.50%	Open End	10	No
CH1631242026	10,000,000	Up to 10,000,000	CHF 0.38	Call	EUR 22.7273	Upwards to the next 4 digits (0.0001 points)	EUR 25.00	Upwards to the next 2 digits (0.01 points)	0%	20%	10%	100%	EURIBOR1MD=	0%	8%	+4.50%	Open End	10	No
CH1631242034	10,000,000	Up to 10,000,000	CHF 0.38	Put	EUR 31.1111	Downwards to the next 4 digits (0.0001 points)	EUR 28.00	Downwards to the next 2 digits (0.01 points)	0%	20%	10%	100%	EURIBOR1MD=	0%	8%	-4.50%	Open End	10	No
CH1631242042	10,000,000	Up to 10,000,000	CHF 0.19	Call	EUR 21.3592	Upwards to the next 4 digits (0.0001 points)	EUR 22.00	Upwards to the next 2 digits (0.01 points)	0%	20%	3%	100%	EURIBOR1MD=	0%	8%	+4.50%	Open End	10	No
CH1631242059	10,000,000	Up to 10,000,000	CHF 0.21	Put	EUR 25.7732	Downwards to the next 4 digits (0.0001 points)	EUR 25.00	Downwards to the next 2 digits (0.01 points)	0%	20%	3%	100%	EURIBOR1MD=	0%	8%	-4.50%	Open End	10	No
CH1631242067	10,000,000	Up to 10,000,000	CHF 0.37	Call	EUR 40.3846	Upwards to the next 4 digits (0.0001 points)	EUR 42.00	Upwards to the next 2 digits (0.01 points)	0%	20%	4%	100%	EURIBOR1MD=	0%	8%	+4.50%	Open End	10	No
CH1631242075	10,000,000	Up to 10,000,000	CHF 0.52	Call	EUR 24.2718	Upwards to the next 4 digits	EUR 25.00	Upwards to the next 2 digits (0.01	0%	20%	3%	100%	EURIBOR1MD=	0%	8%	+4.50%	Open End	10	No

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						(0.0001 points)		points)											
CH1631242083	10,000,000	Up to 10,000,000	CHF 0.24	Call	EUR 20.5607	Upwards to the next 4 digits (0.0001 points)	EUR 22.00	Upwards to the next 2 digits (0.01 points)	0%	20%	7%	100%	EURIBOR1MD=	0%	8%	+4.50%	Open End	10	No
CH1631242091	10,000,000	Up to 10,000,000	CHF 0.33	Put	EUR 26.8817	Downwards to the next 4 digits (0.0001 points)	EUR 25.00	Downwards to the next 2 digits (0.01 points)	0%	20%	7%	100%	EURIBOR1MD=	0%	8%	-4.50%	Open End	10	No
CH1631242109	10,000,000	Up to 10,000,000	CHF 0.35	Call	EUR 23.8095	Upwards to the next 4 digits (0.0001 points)	EUR 25.00	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	EURIBOR1MD=	0%	8%	+4.50%	Open End	10	No
CH1631242117	10,000,000	Up to 10,000,000	CHF 0.35	Put	EUR 31.5789	Downwards to the next 4 digits (0.0001 points)	EUR 30.00	Downwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	EURIBOR1MD=	0%	8%	-4.50%	Open End	10	No
CH1631242125	10,000,000	Up to 10,000,000	CHF 0.55	Call	EUR 685.7143	Upwards to the next 4 digits (0.0001 points)	EUR 720.00	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	EURIBOR1MD=	0%	8%	+4.50%	Open End	100	No
CH1631242133	10,000,000	Up to 10,000,000	CHF 1.76	Call	GBp 1,116.2791	Upwards to the next 4 digits (0.0001 points)	GBp 1,200.00	Upwards to the next 2 digits (0.01 points)	0%	20%	7.50%	100%	SONIAOSR=	0%	8%	+4.50%	Open End	1	No
CH1631242141	10,000,000	Up to 10,000,000	CHF 2.57	Put	GBp 1,513.5135	Downwards to the next 4 digits (0.0001 points)	GBp 1,400.00	Downwards to the next 2 digits (0.01 points)	0%	20%	7.50%	100%	SONIAOSR=	0%	8%	-4.50%	Open End	1	No

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CH1631242158	10,000,000	Up to 10,000,000	CHF 0.59	Put	EUR 62.5000	Downwards to the next 4 digits (0.0001 points)	EUR 60.00	Downwards to the next 2 digits (0.01 points)	0%	20%	4%	100%	EURIBOR1MD=	0%	8%	-4.50%	Open End	10	No
CH1631242166	10,000,000	Up to 10,000,000	CHF 0.33	Put	EUR 324.3243	Downwards to the next 4 digits (0.0001 points)	EUR 300.00	Downwards to the next 2 digits (0.01 points)	0%	20%	7.50%	100%	EURIBOR1MD=	0%	8%	-4.50%	Open End	100	No
CH1631242174	10,000,000	Up to 10,000,000	CHF 3.22	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%	EURIBOR1MD=	0%	8%	-4.50%	Open End	10	No
CH1631242182	10,000,000	Up to 10,000,000	CHF 1.10	Call	CHF 90.4762	Upwards to the next 4 digits (0.0001 points)	CHF 95.00	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	SARON.S	0%	8%	+4.50%	Open End	10	No
CH1631242190	10,000,000	Up to 10,000,000	CHF 0.90	Put	CHF 110.5263	Downwards to the next 4 digits (0.0001 points)	CHF 105.00	Downwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	SARON.S	0%	8%	-4.50%	Open End	10	No
CH1631242208	10,000,000	Up to 10,000,000	CHF 0.34	Put	EUR 46.3158	Downwards to the next 4 digits (0.0001 points)	EUR 44.00	Downwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	EURIBOR1MD=	0%	8%	-4.50%	Open End	10	No
CH1631242216	10,000,000	Up to 10,000,000	CHF 0.10	Call	CHF 57.1429	Upwards to the next 4 digits (0.0001 points)	CHF 60.00	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	SARON.S	0%	8%	+4.50%	Open End	100	No
CH1631242224	10,000,000	Up to 10,000,000	CHF 0.06	Put	CHF 73.6842	Downwards to the next 4 digits	CHF 70.00	Downwards to the next 2 digits (0.01	0%	20%	5%	100%	SARON.S	0%	8%	-4.50%	Open End	100	No

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						(0.0001 points)		points)											
CH1631242232	10,000,000	Up to 10,000,000	CHF 2.15	Call	EUR 230.7692	Upwards to the next 4 digits (0.0001 points)	EUR 240.00	Upwards to the next 2 digits (0.01 points)	0%	20%	4%	100%	EURIBOR1MD=	0%	8%	+4.50%	Open End	10	No
CH1631242240	10,000,000	Up to 10,000,000	CHF 0.53	Call	EUR 57.1429	Upwards to the next 4 digits (0.0001 points)	EUR 60.00	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	EURIBOR1MD=	0%	8%	+4.50%	Open End	10	No
CH1631242257	10,000,000	Up to 10,000,000	CHF 0.46	Call	CHF 23.8095	Upwards to the next 4 digits (0.0001 points)	CHF 25.00	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	SARON.S	0%	8%	+4.50%	Open End	10	No
CH1631242265	10,000,000	Up to 10,000,000	CHF 0.32	Put	CHF 31.5789	Downwards to the next 4 digits (0.0001 points)	CHF 30.00	Downwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	SARON.S	0%	8%	-4.50%	Open End	10	No
CH1631242273	10,000,000	Up to 10,000,000	CHF 0.34	Call	EUR 2.9126	Upwards to the next 4 digits (0.0001 points)	EUR 3.00	Upwards to the next 2 digits (0.01 points)	0%	20%	3%	100%	EURIBOR1MD=	0%	8%	+4.50%	Open End	1	No
CH1631242281	10,000,000	Up to 10,000,000	CHF 0.39	Put	EUR 3.7113	Downwards to the next 4 digits (0.0001 points)	EUR 3.60	Downwards to the next 2 digits (0.01 points)	0%	20%	3%	100%	EURIBOR1MD=	0%	8%	-4.50%	Open End	1	No
CH1631242299	10,000,000	Up to 10,000,000	CHF 0.43	Call	EUR 30.9091	Upwards to the next 4 digits (0.0001 points)	EUR 34.00	Upwards to the next 2 digits (0.01 points)	0%	20%	10%	100%	EURIBOR1MD=	0%	8%	+4.50%	Open End	10	No

Series Number / ISIN Code	Number of Securities issued	Number of Securities	Issue Price per Security	Call / Put	Exercise Price	Capitalised Exercise Price Rounding Rule	Security Threshold on the Commencement Date	Security Threshold Rounding Rule	Minimum Security Percentage	Maximum Security Percentage	Security Percentage on the Commencement Date	Dividend Percentage	Interbank Rate 1 Screen Page	Minimum Financing Rate Percentage	Maximum Financing Rate Percentage	Financing Rate Percentage on the Commencement Date	Redemption Date	Parity	SPECIFIED SECURITIES PURSUANT TO SECTION 871(m)
CH1631242307	10,000,000	Up to 10,000,000	CHF 0.60	Put	EUR 42.2222	Downwards to the next 4 digits (0.0001 points)	EUR 38.00	Downwards to the next 2 digits (0.01 points)	0%	20%	10%	100%	EURIBOR1MD=	0%	8%	-4.50%	Open End	10	No
CH1631242315	10,000,000	Up to 10,000,000	CHF 0.97	Call	CHF 100.9524	Upwards to the next 4 digits (0.0001 points)	CHF 106.00	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	SARON.S	0%	8%	+4.50%	Open End	10	No
CH1631242323	10,000,000	Up to 10,000,000	CHF 0.78	Call	CHF 102.8571	Upwards to the next 4 digits (0.0001 points)	CHF 108.00	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	SARON.S	0%	8%	+4.50%	Open End	10	No
CH1631242331	10,000,000	Up to 10,000,000	CHF 2.11	Call	CHF 180.9524	Upwards to the next 4 digits (0.0001 points)	CHF 190.00	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	SARON.S	0%	8%	+4.50%	Open End	10	No
CH1631242349	10,000,000	Up to 10,000,000	CHF 3.61	Call	EUR 190.4762	Upwards to the next 4 digits (0.0001 points)	EUR 200.00	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	EURIBOR1MD=	0%	8%	+4.50%	Open End	10	No
CH1631242356	10,000,000	Up to 10,000,000	CHF 1.88	Call	EUR 209.5238	Upwards to the next 4 digits (0.0001 points)	EUR 220.00	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	EURIBOR1MD=	0%	8%	+4.50%	Open End	10	No
CH1631242364	10,000,000	Up to 10,000,000	CHF 0.92	Put	EUR 87.6289	Downwards to the next 4 digits (0.0001 points)	EUR 85.00	Downwards to the next 2 digits (0.01 points)	0%	20%	3%	100%	EURIBOR1MD=	0%	8%	-4.50%	Open End	10	No
CH1631242372	10,000,000	Up to 10,000,000	CHF 0.29	Put	EUR 35.7895	Downwards to the next 4 digits	EUR 34.00	Downwards to the next 2 digits (0.01	0%	20%	5%	100%	EURIBOR1MD=	0%	8%	-4.50%	Open End	10	No

Series Number / ISIN Code	Number of Securities issued	Number of Securities	Issue Price per Security	Call / Put	Exercise Price	Capitalised Exercise Price Rounding Rule	Security Threshold on the Commencement Date	Security Threshold Rounding Rule	Minimum Security Percentage	Maximum Security Percentage	Security Percentage on the Commencement Date	Dividend Percentage	Interbank Rate 1 Screen Page	Minimum Financing Rate Percentage	Maximum Financing Rate Percentage	Financing Rate Percentage on the Commencement Date	Redemption Date	Parity	SPECIFIED SECURITIES PURSUANT TO SECTION 871(m)
						(0.0001 points)		points)											
CH1631242380	10,000,000	Up to 10,000,000	CHF 7.12	Call	EUR 66.6667	Upwards to the next 4 digits (0.0001 points)	EUR 70.00	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	EURIBOR1MD=	0%	8%	+4.50%	Open End	1	No
CH1631242398	10,000,000	Up to 10,000,000	CHF 8.87	Put	EUR 84.2105	Downwards to the next 4 digits (0.0001 points)	EUR 80.00	Downwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	EURIBOR1MD=	0%	8%	-4.50%	Open End	1	No
CH1631242406	10,000,000	Up to 10,000,000	CHF 2.09	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%	EURIBOR1MD=	0%	8%	-4.50%	Open End	1	No
CH1631242414	10,000,000	Up to 10,000,000	CHF 4.97	Put	CHF 536.8421	Downwards to the next 4 digits (0.0001 points)	CHF 510.00	Downwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	SARON.S	0%	8%	-4.50%	Open End	10	No
CH1631242422	10,000,000	Up to 10,000,000	CHF 0.24	Call	EUR 18.1818	Upwards to the next 4 digits (0.0001 points)	EUR 20.00	Upwards to the next 2 digits (0.01 points)	0%	20%	10%	100%	EURIBOR1MD=	0%	8%	+4.50%	Open End	10	No
CH1631242430	10,000,000	Up to 10,000,000	CHF 0.33	Put	EUR 24.4444	Downwards to the next 4 digits (0.0001 points)	EUR 22.00	Downwards to the next 2 digits (0.01 points)	0%	20%	10%	100%	EURIBOR1MD=	0%	8%	-4.50%	Open End	10	No
CH1631242448	10,000,000	Up to 10,000,000	CHF 0.57	Put	EUR 72.1649	Downwards to the next 4 digits (0.0001 points)	EUR 70.00	Downwards to the next 2 digits (0.01 points)	0%	20%	3%	100%	EURIBOR1MD=	0%	8%	-4.50%	Open End	10	No

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)
CH1631242455	10,000,000	Up to 10,000,000	CHF 0.26	Call	CHF 82.5243	Upwards to the next 4 digits (0.0001 points)	CHF 85.00	Upwards to the next 2 digits (0.01 points)	0%	20%	3%	100%	SARON.S	0%	8%	+4.50%	Open End	20	No
CH1631242463	10,000,000	Up to 10,000,000	CHF 0.51	Put	CHF 97.9381	Downwards to the next 4 digits (0.0001 points)	CHF 95.00	Downwards to the next 2 digits (0.01 points)	0%	20%	3%	100%	SARON.S	0%	8%	-4.50%	Open End	20	No
CH1631242471	10,000,000	Up to 10,000,000	CHF 0.97	Call	EUR 65.4206	Upwards to the next 4 digits (0.0001 points)	EUR 70.00	Upwards to the next 2 digits (0.01 points)	0%	20%	7%	100%	EURIBOR1MD=	0%	8%	+4.50%	Open End	10	No
CH1631242489	10,000,000	Up to 10,000,000	CHF 0.91	Put	EUR 86.0215	Downwards to the next 4 digits (0.0001 points)	EUR 80.00	Downwards to the next 2 digits (0.01 points)	0%	20%	7%	100%	EURIBOR1MD=	0%	8%	-4.50%	Open End	10	No
CH1631242497	10,000,000	Up to 10,000,000	CHF 8.71	Put	CHF 526.3158	Downwards to the next 4 digits (0.0001 points)	CHF 500.00	Downwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	SARON.S	0%	8%	-4.50%	Open End	10	No
CH1631242505	10,000,000	Up to 10,000,000	CHF 0.22	Call	EUR 26.6667	Upwards to the next 4 digits (0.0001 points)	EUR 28.00	Upwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	EURIBOR1MD=	0%	8%	+4.50%	Open End	10	No
CH1631242513	10,000,000	Up to 10,000,000	CHF 0.23	Put	EUR 31.5789	Downwards to the next 4 digits (0.0001 points)	EUR 30.00	Downwards to the next 2 digits (0.01 points)	0%	20%	5%	100%	EURIBOR1MD=	0%	8%	-4.50%	Open End	10	No

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
CH1631241184	163124118	Registered	ABB Ltd	CHF	CH0012221716	ABBN.S	www.abb.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1631241192	163124119	Registered	Adecco Group AG	CHF	CH0012138605	ADEN.S	www.adecco.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1631241200	163124120	Ordinary	adidas AG	EUR	DE000A1EWWW0	ADSGn.DE	www.adidas-group.com	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1631241218	163124121	Ordinary	adidas AG	EUR	DE000A1EWWW0	ADSGn.DE	www.adidas-group.com	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1631241226	163124122	Ordinary	Adyen NV	EUR	NL0012969182	ADYEN.AS	www.adyen.com	Euronext Amsterdam	www.euronext.com	Zurich	CHF
CH1631241234	163124123	Ordinary	Air France - KLM SA	EUR	FR001400J770	AIRF.PA	www.airfrance.fr	Euronext Paris	www.euronext.com	Zurich	CHF
CH1631241242	163124124	Ordinary	Air Liquide SA	EUR	FR0000120073	AIRP.PA	www.airliquide.com	Euronext Paris	www.euronext.com	Zurich	CHF
CH1631241259	163124125	Ordinary	Airbus SE	EUR	NL0000235190	AIR.PA	www.airbus-group.com	Euronext Paris	www.euronext.com	Zurich	CHF
CH1631241267	163124126	Ordinary	Alcon AG	CHF	CH0432492467	ALCC.S	www.alcon.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1631241275	163124127	Ordinary	Amrize Ltd	CHF	CH1430134226	AMRZ.S	www.amrize.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1631241283	163124128	Ordinary	Amrize Ltd	CHF	CH1430134226	AMRZ.S	www.amrize.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1631241291	163124129	Ordinary	Argenx SE	EUR	NL0010832176	ARGX.BR	www.argen-x.com	Euronext Brussels	www.euronext.com	Zurich	CHF
CH1631241309	163124130	Registered	Aryzta AG	CHF	CH1425684714	ARYN.S	www.aryzta.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1631241317	163124131	Ordinary	ASM International NV	EUR	NL0000334118	ASMI.AS	www.asminternational.org	Euronext Amsterdam	www.euronext.com	Zurich	CHF
CH1631241325	163124132	Ordinary	ASM International NV	EUR	NL0000334118	ASMI.AS	www.asminternational.org	Euronext Amsterdam	www.euronext.com	Zurich	CHF
CH1631241333	163124133	Ordinary	ASML Holding NV	EUR	NL0010273215	ASML.AS	www.asml.com	Euronext Amsterdam	www.euronext.com	Zurich	CHF
CH1631241341	163124134	Registered	Avolta AG	CHF	CH0023405456	AVOL.S	www.avoltaworld.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1631241358	163124135	Registered	Barry Callebaut AG	CHF	CH0009002962	BARN.S	www.barry-callebaut.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF

Series Number / ISIN Code	Valoren Code	Type of Share	Share Company / Share	Share Currency	ISIN of Share	Reuters Code of Share	Share Company Website	Exchange	Exchange Website	Business Day Centre	Settlement Currency
CH1631241366	163124136	Registered	Barry Callebaut AG	CHF	CH0009002962	BARN.S	www.barry-callebaut.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1631241374	163124137	Registered	Basilea Pharmaceutica AG	CHF	CH0011432447	BSLN.S	www.basilea.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1631241382	163124138	Registered	Bayer AG	EUR	DE000BAY0017	BAYGn.DE	www.bayer.de	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1631241390	163124139	Registered	Bayer AG	EUR	DE000BAY0017	BAYGn.DE	www.bayer.de	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1631241408	163124140	Ordinary	Bayerische Motoren Werke AG	EUR	DE0005190003	BMWG.DE	www.bmwgroup.com	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1631241416	163124141	Ordinary	BP plc	GBp	GB0007980591	BP.L	www.bp.com	London Stock Exchange	www.londonstockexchange.com	Zurich	CHF
CH1631241424	163124142	Registered	Cie Financiere Richemont SA	CHF	CH0210483332	CFR.S	www.richemont.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1631241432	163124143	Registered	Clariant AG	CHF	CH0012142631	CLN.S	www.clariant.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1631241440	163124144	Registered	Clariant AG	CHF	CH0012142631	CLN.S	www.clariant.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1631241457	163124145	Ordinary	Commerzbank AG	EUR	DE000CBK1001	CBKG.DE	www.commerzbank.com	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1631241465	163124146	Ordinary	Danone SA	EUR	FR0000120644	DANO.PA	www.danone.com	Euronext Paris	www.euronext.com	Zurich	CHF
CH1631241473	163124147	Ordinary	Dassault Systèmes SE	EUR	FR0014003TT8	DAST.PA	www.3ds.com	Euronext Paris	www.euronext.com	Zurich	CHF
CH1631241481	163124148	Ordinary	Dassault Systèmes SE	EUR	FR0014003TT8	DAST.PA	www.3ds.com	Euronext Paris	www.euronext.com	Zurich	CHF
CH1631241499	163124149	Ordinary	Deutsche Börse AG	EUR	DE0005810055	DB1Gn.DE	www.deutsche-boerse.de	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1631241507	163124150	Ordinary	Deutsche Börse AG	EUR	DE0005810055	DB1Gn.DE	www.deutsche-boerse.de	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1631241515	163124151	Registered	Deutsche Lufthansa AG	EUR	DE0008232125	LHAG.DE	www.lufthansagroup.com	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1631241523	163124152	Registered	Deutsche Lufthansa AG	EUR	DE0008232125	LHAG.DE	www.lufthansagroup.com	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1631241531	16312415	Registered	Deutsche	EUR	DE000555750	DTEGn.DE	www.telekom.com	Deutsche Börse AG	www.deutsche-	Zurich	CHF

Series Number / ISIN Code	Valoren Code	Type of Share	Share Company / Share	Share Currency	ISIN of Share	Reuters Code of Share	Share Company Website	Exchange	Exchange Website	Business Day Centre	Settlement Currency
	3		Telekom AG		8				boerse.com		
CH1631241549	163124154	Registered	Deutsche Telekom AG	EUR	DE0005557508	DTEGn.DE	www.telekom.com	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1631241556	163124155	Registered	DHL AG	EUR	DE0005552004	DHLn.DE	group.dhl.com	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1631241564	163124156	Ordinary	DKSH Holding AG	CHF	CH0126673539	DKSH.S	www.dksh.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1631241572	163124157	Registered	dormakaba Holding AG	CHF	CH1486524122	DOKA.S	www.dormakaba.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1631241580	163124158	Registered	dormakaba Holding AG	CHF	CH1486524122	DOKA.S	www.dormakaba.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1631241598	163124159	Ordinary	Elmos Semiconductor SE	EUR	DE0005677108	ELGG.DE	www.elmos.com	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1631241606	163124160	Ordinary	Elmos Semiconductor SE	EUR	DE0005677108	ELGG.DE	www.elmos.com	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1631241614	163124161	Registered	EMS-Chemie Holding AG	CHF	CH0016440353	EMSN.S	www.ems-group.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1631241622	163124162	Registered	EMS-Chemie Holding AG	CHF	CH0016440353	EMSN.S	www.ems-group.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1631241630	163124163	Ordinary	Enel SpA	EUR	IT0003128367	ENEI.MI	www.enel.it	Borsa Italiana (MTA)	www.borsaitaliana.it	Zurich	CHF
CH1631241648	163124164	Ordinary	Enel SpA	EUR	IT0003128367	ENEI.MI	www.enel.it	Borsa Italiana (MTA)	www.borsaitaliana.it	Zurich	CHF
CH1631241655	163124165	Ordinary	EssilorLuxottica SA	EUR	FR0000121667	ESLX.PA	www.essilorluxottica.com	Euronext Paris	www.euronext.com	Zurich	CHF
CH1631241663	163124166	Ordinary	EssilorLuxottica SA	EUR	FR0000121667	ESLX.PA	www.essilorluxottica.com	Euronext Paris	www.euronext.com	Zurich	CHF
CH1631241671	163124167	Ordinary	Ferrari NV	EUR	NL0011585146	RACE.MI	www.ferrari.com	Borsa Italiana (MTA)	www.borsaitaliana.it	Zurich	CHF
CH1631241689	163124168	Ordinary	Ferrari NV	EUR	NL0011585146	RACE.MI	www.ferrari.com	Borsa Italiana (MTA)	www.borsaitaliana.it	Zurich	CHF
CH1631241697	163124169	Registered	Flughafen Zürich AG	CHF	CH0319416936	FHZN.S	www.flughafen-zuerich.ch	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1631241705	163124170	Ordinary	Fresenius Medical Care	EUR	DE0005785802	FMEG.DE	www.fmc-ag.de	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF

Series Number / ISIN Code	Valoren Code	Type of Share	Share Company / Share	Share Currency	ISIN of Share	Reuters Code of Share	Share Company Website	Exchange	Exchange Website	Business Day Centre	Settlement Currency
			AG								
CH1631241713	163124171	Ordinary	Fresenius Medical Care AG	EUR	DE0005785802	FMEG.DE	www.fmc-ag.de	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1631241721	163124172	Registered	Galenica AG	CHF	CH0360674466	GALE.S	www.galenica.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1631241739	163124173	Registered	Givaudan SA	CHF	CH0010645932	GIVN.S	www.givaudan.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1631241747	163124174	Registered	Givaudan SA	CHF	CH0010645932	GIVN.S	www.givaudan.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1631241754	163124175	Ordinary	Heidelberg Materials AG	EUR	DE0006047004	HEIG.DE	www.heidelbergmaterials.com	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1631241762	163124176	Ordinary	Heidelberg Materials AG	EUR	DE0006047004	HEIG.DE	www.heidelbergmaterials.com	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1631241770	163124177	Registered	Helvetia Baloise Holding AG	CHF	CH0466642201	HBANC.S	www.helvetia-baloise.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1631241788	163124178	Registered	Helvetia Baloise Holding AG	CHF	CH0466642201	HBANC.S	www.helvetia-baloise.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1631241796	163124179	Ordinary	Hermès International SCA	EUR	FR0000052292	HRMS.PA	www.hermes.com	Euronext Paris	www.euronext.com	Zurich	CHF
CH1631241804	163124180	Ordinary	HOCHTIEF AG	EUR	DE0006070006	HOTG.DE	www.hochtief.de	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1631241812	163124181	Ordinary	HOCHTIEF AG	EUR	DE0006070006	HOTG.DE	www.hochtief.de	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1631241820	163124182	Ordinary	Infineon Technologies AG	EUR	DE0006231004	IFXGn.DE	www.infineon.de	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1631241838	163124183	Ordinary	ING Groep NV	EUR	NL0011821202	INGA.AS	www.ing.com	Euronext Amsterdam	www.euronext.com	Zurich	CHF
CH1631241846	163124184	Ordinary	ING Groep NV	EUR	NL0011821202	INGA.AS	www.ing.com	Euronext Amsterdam	www.euronext.com	Zurich	CHF
CH1631241853	163124185	Ordinary	Intesa SanPaolo SpA	EUR	IT0000072618	ISP.MI	www.intesasanpaolo.com	Borsa Italiana (MTA)	www.borsaitaliana.it	Zurich	CHF
CH1631241861	163124186	Ordinary	Intesa SanPaolo SpA	EUR	IT0000072618	ISP.MI	www.intesasanpaolo.com	Borsa Italiana (MTA)	www.borsaitaliana.it	Zurich	CHF
CH1631241879	16312418	Registered	Julius Baer	CHF	CH010248496	BAER.S	www.juliusbaer.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF

Series Number / ISIN Code	Valoren Code	Type of Share	Share Company / Share	Share Currency	ISIN of Share	Reuters Code of Share	Share Company Website	Exchange	Exchange Website	Business Day Centre	Settlement Currency
	7		Group Ltd		8						
CH1631241887	163124188	Ordinary	L'Oreal SA	EUR	FR0000120321	OREP.PA	www.loreal.com	Euronext Paris	www.euronext.com	Zurich	CHF
CH1631241895	163124189	Registered	Landis+Gyr Group AG	CHF	CH0371153492	LANDI.S	www.landisgyr.eu	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1631241903	163124190	Ordinary	LVMH Moët Hennessy Louis Vuitton SE	EUR	FR0000121014	LVMH.PA	www.lvmh.fr	Euronext Paris	www.euronext.com	Zurich	CHF
CH1631241911	163124191	Registered	Mercedes-Benz Group AG	EUR	DE0007100000	MBGn.DE	group.mercedes-benz.com	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1631241929	163124192	Registered	Mercedes-Benz Group AG	EUR	DE0007100000	MBGn.DE	group.mercedes-benz.com	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1631241937	163124193	Ordinary	Merck KGaA	EUR	DE0006599905	MRCG.DE	www.merck.de	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1631241945	163124194	Ordinary	Moncler SpA	EUR	IT0004965148	MONC.MI	www.monclergroup.com	Borsa Italiana (MTA)	www.borsaitaliana.it	Zurich	CHF
CH1631241952	163124195	Ordinary	MTU Aero Engines AG	EUR	DE000A0D9PT0	MTXGn.DE	www.mtu.de	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1631241960	163124196	Registered	Münchener Rückversicherungs-Gesellschaft Aktiengesellschaft in München	EUR	DE0008430026	MUVGn.DE	www.munichre.com	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1631241978	163124197	Registered	Nestle SA	CHF	CH0038863350	NESN.S	www.nestle.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1631241986	163124198	Class B	Novo Nordisk A/S	DKK	DK0062498333	NOVOb.CO	www.novonordisk.com	NASDAQ Copenhagen A/S	www.nasdaqomxnordic.com	Zurich	CHF
CH1631241994	163124199	Ordinary	Pandora A/S	DKK	DK0060252690	PNDORA.CO	www.pandoragroup.com	NASDAQ Copenhagen A/S	www.nasdaqomxnordic.com	Zurich	CHF
CH1631242000	163124200	Ordinary	Pandora A/S	DKK	DK0060252690	PNDORA.CO	www.pandoragroup.com	NASDAQ Copenhagen A/S	www.nasdaqomxnordic.com	Zurich	CHF
CH1631242018	163124201	Ordinary	Pandora A/S	DKK	DK0060252690	PNDORA.CO	www.pandoragroup.com	NASDAQ Copenhagen A/S	www.nasdaqomxnordic.com	Zurich	CHF
CH1631242026	163124202	Ordinary	Koninklijke Philips NV	EUR	NL0000009538	PHG.AS	www.philips.com	Euronext Amsterdam	www.euronext.com	Zurich	CHF
CH1631242034	16312420	Ordinary	Koninklijke	EUR	NL000000953	PHG.AS	www.philips.com	Euronext Amsterdam	www.euronext.com	Zurich	CHF

Series Number / ISIN Code	Valoren Code	Type of Share	Share Company / Share	Share Currency	ISIN of Share	Reuters Code of Share	Share Company Website	Exchange	Exchange Website	Business Day Centre	Settlement Currency
	3		Philips NV		8						
CH1631242042	163124204	Preferred	Porsche Automobil Holding SE	EUR	DE000PAH0038	PSHG_p.DE	www.porsche.com	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1631242059	163124205	Preferred	Porsche Automobil Holding SE	EUR	DE000PAH0038	PSHG_p.DE	www.porsche.com	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1631242067	163124206	Preferred	Dr. Ing. h.c. F. Porsche AG	EUR	DE000PAG9113	P911_p.DE	www.porsche.com	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1631242075	163124207	Ordinary	Prosus NV	EUR	NL0013654783	PRX.AS	www.naspers.com	Euronext Amsterdam	www.euronext.com	Zurich	CHF
CH1631242083	163124208	Ordinary	PUMA SE	EUR	DE0006969603	PUMG.DE	www.puma.com	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1631242091	163124209	Ordinary	PUMA SE	EUR	DE0006969603	PUMG.DE	www.puma.com	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1631242109	163124210	Ordinary	Renault SA	EUR	FR0000131906	RENA.PA	www.renault.com	Euronext Paris	www.euronext.com	Zurich	CHF
CH1631242117	163124211	Ordinary	Renault SA	EUR	FR0000131906	RENA.PA	www.renault.com	Euronext Paris	www.euronext.com	Zurich	CHF
CH1631242125	163124212	Ordinary	Rheinmetall AG	EUR	DE0007030009	RHMG.DE	www.rheinmetall.de	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1631242133	163124213	Ordinary	Rolls-Royce Holdings plc	GBp	GB00B63H8491	RR.L	www.rolls-royce.com	London Stock Exchange	www.londonstockexchange.com	Zurich	CHF
CH1631242141	163124214	Ordinary	Rolls-Royce Holdings plc	GBp	GB00B63H8491	RR.L	www.rolls-royce.com	London Stock Exchange	www.londonstockexchange.com	Zurich	CHF
CH1631242158	163124215	Ordinary	RWE AG	EUR	DE0007037129	RWEG.DE	www.rwe.de	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1631242166	163124216	Preferred	Sartorius AG	EUR	DE0007165631	SATG_p.DE	www.sartorius.com	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1631242174	163124217	Ordinary	Schneider Electric SE	EUR	FR0000121972	SCHN.PA	www.se.com	Euronext Paris	www.euronext.com	Zurich	CHF
CH1631242182	163124218	Registered	SGS SA	CHF	CH1256740924	SGSN.S	www.sgs.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1631242190	163124219	Registered	SGS SA	CHF	CH1256740924	SGSN.S	www.sgs.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1631242208	163124220	Ordinary	Shell plc	EUR	GB00BP6MXD84	SHEL.AS	www.shell.com	Euronext Amsterdam	www.euronext.com	Zurich	CHF

Series Number / ISIN Code	Valoren Code	Type of Share	Share Company / Share	Share Currency	ISIN of Share	Reuters Code of Share	Share Company Website	Exchange	Exchange Website	Business Day Centre	Settlement Currency
CH1631242216	163124221	Registered	Siegfried Holding AG	CHF	CH1429326825	SFZN.S	www.siegfried.ch	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1631242224	163124222	Registered	Siegfried Holding AG	CHF	CH1429326825	SFZN.S	www.siegfried.ch	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1631242232	163124223	Registered	Siemens AG	EUR	DE0007236101	SIEGn.DE	www.siemens.de	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1631242240	163124224	Ordinary	Societe Generale SA	EUR	FR0000130809	SOGN.PA	www.societegenerale.com	Euronext Paris	www.euronext.com	Zurich	CHF
CH1631242257	163124225	Registered	Stadler Rail AG	CHF	CH0002178181	SRAIL.S	www.stadlerrail.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1631242265	163124226	Registered	Stadler Rail AG	CHF	CH0002178181	SRAIL.S	www.stadlerrail.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1631242273	163124227	Ordinary	Stellantis NV	EUR	NL00150001Q9	STLAM.MI	www.stellantis.com	Borsa Italiana (MTA)	www.borsaitaliana.it	Zurich	CHF
CH1631242281	163124228	Ordinary	Stellantis NV	EUR	NL00150001Q9	STLAM.MI	www.stellantis.com	Borsa Italiana (MTA)	www.borsaitaliana.it	Zurich	CHF
CH1631242299	163124229	Ordinary	STMicroelectronics NV	EUR	NL0000226223	STMPA.PA	www.st.com	Euronext Paris	www.euronext.com	Zurich	CHF
CH1631242307	163124230	Ordinary	STMicroelectronics NV	EUR	NL0000226223	STMPA.PA	www.st.com	Euronext Paris	www.euronext.com	Zurich	CHF
CH1631242315	163124231	Registered	Straumann Holding AG	CHF	CH1175448666	STMN.S	www.straumann.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1631242323	163124232	Registered	Straumann Holding AG	CHF	CH1175448666	STMN.S	www.straumann.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1631242331	163124233	Ordinary	The Swatch Group AG	CHF	CH0012255151	UHR.S	www.swatchgroup.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1631242349	163124234	Ordinary	Thales SA	EUR	FR0000121329	TCFP.PA	www.thalesgroup.com	Euronext Paris	www.euronext.com	Zurich	CHF
CH1631242356	163124235	Ordinary	Thales SA	EUR	FR0000121329	TCFP.PA	www.thalesgroup.com	Euronext Paris	www.euronext.com	Zurich	CHF
CH1631242364	163124236	Ordinary	TotalEnergies SE	EUR	FR0000120271	TTEF.PA	www.totalenergies.com	Euronext Paris	www.euronext.com	Zurich	CHF
CH1631242372	163124237	Ordinary	TRATON SE	EUR	DE000TRAT0N7	8TRA.DE	www.traton.com	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1631242380	163124238	Ordinary	UniCredit SpA	EUR	IT0005239360	CRDI.MI	www.unicreditgroup.eu	Borsa Italiana (MTA)	www.borsaitaliana.it	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
CH1631242398	163124239	Ordinary	UniCredit SpA	EUR	IT0005239360	CRDI.MI	www.unicreditgroup.eu	Borsa Italiana (MTA)	www.borsaitaliana.it	Zurich	CHF
CH1631242406	163124240	Ordinary	Vallourec SA	EUR	FR0013506730	VLLP.PA	www.vallourec.com	Euronext Paris	www.euronext.com	Zurich	CHF
CH1631242414	163124241	Registered	VAT Group AG	CHF	CH0311864901	VACN.S	www.vatvalve.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1631242422	163124242	Ordinary	Verbio SE	EUR	DE000A0JL9W6	VBKG.DE	www.verbio.de	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1631242430	163124243	Ordinary	Verbio SE	EUR	DE000A0JL9W6	VBKG.DE	www.verbio.de	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1631242448	163124244	Preferred	Volkswagen AG Vz.	EUR	DE0007664039	VOWG_p.DE	www.volkswagen.de	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1631242455	163124245	Registered	Vontobel Holding AG	CHF	CH0012335540	VONN.S	www.vontobel.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1631242463	163124246	Registered	Vontobel Holding AG	CHF	CH0012335540	VONN.S	www.vontobel.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1631242471	163124247	Ordinary	Wacker Chemie AG	EUR	DE000WCH8881	WCHG.DE	www.wacker.com	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1631242489	163124248	Ordinary	Wacker Chemie AG	EUR	DE000WCH8881	WCHG.DE	www.wacker.com	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1631242497	163124249	Registered	Ypsomed Holding AG	CHF	CH0019396990	YPSN.S	www.ypsomed.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1631242505	163124250	Ordinary	Zalando SE	EUR	DE000ZAL1111	ZALG.DE	www.corporate.zalando.de	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1631242513	163124251	Ordinary	Zalando SE	EUR	DE000ZAL1111	ZALG.DE	www.corporate.zalando.de	Deutsche Börse AG	www.deutsche-boerse.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:**	25 November 2026.
4.	**Issue Date:**	26 November 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:**	Swiss Dematerialised 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:**	Swiss law.
20.	**Special conditions or other modifications to the Terms and Conditions:**	Not applicable
21.	**Masse provisions (Condition 9.4):**	Not applicable.

PRODUCT SPECIFIC PROVISIONS (ALL SECURITIES)

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

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

(b) **Valuation Date:**	As per OET Certificate Conditions.
(c) **Exercise Price:**	See the "Specific Provisions for each Series" above.
(d) **Capitalised Exercise Price:**	Capitalised Exercise Price applicable, in accordance with the OET Certificate Conditions. OET Website(s): www.bnpparibasmarkets.ch Local Business Day Centre(s): Zurich.
(e) **Capitalised Exercise Price Rounding Rule:**	See the "Specific Provisions for each Series" above.
(f) **Dividend Percentage:**	See the "Specific Provisions for each Series" above.
(g) **Financing Rate:**	
(i) **Interbank Rate 1 Screen Page:**	See the "Specific Provisions for each Series" above.
(ii) **Interbank Rate 1 Specified Time:**	As per OET Certificate Conditions.
(iii) **Interbank Rate 2 Screen Page:**	Not applicable.
(iv) **Interbank Rate 2 Specified Time:**	Not applicable.
(v) **Financing Rate Percentage:**	See the "Specific Provisions for each Series" above.
(vi) **Financing Rate Range:**	See the "Specific Provisions for each Series" above.
(h) **Automatic Early Redemption:**	Applicable.
(i) **Automatic Early Redemption Amount:**	The Automatic Early Redemption Payout, in respect of each Certificate, shall be equal to : -in respect of *Call* Certificates: $$\text{Max}\left(0;\left(\frac{\text{Final Price Early} - \text{Capitalised Exercise Price}}{\text{Parity} \times \text{Conversion Rate Early}}\right)\right);$$ -in respect of *Put* Certificates: $$\text{Max}\left(0;\left(\frac{\text{Capitalised Exercise Price} - \text{Final Price Early}}{\text{Parity} \times \text{Conversion Rate Early}}\right)\right).$$ Where: **Final Price Early** means as set out in OET Certificate Conditions. **Capitalised Exercise Price** means as set out in OET Certificate Conditions. **Parity** means as set out in "Specific Provisions for each Series" above; **Conversion Rate Early** means the Conversion Rate on the relevant Automatic Early Redemption Valuation Date;
(ii) **Automatic Early Redemption Date:**	The fifth Business Days following the Valuation Date.

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

PROVISIONS RELATING TO WARRANTS

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

PROVISIONS RELATING TO CERTIFICATES

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

(a)	**Notional Amount of each Certificate:**	Not applicable.
(b)	**Partly Paid Certificates:**	The Certificates are not Partly Paid Certificates.
(c)	**Interest:**	Not applicable.
(d)	**Accrual to Redemption:**	Not applicable.
(e)	**Fixed Rate Provisions:**	Not applicable.
(f)	**Floating Rate Provisions:**	Not applicable.
(g)	**Linked Interest Certificates:**	Not applicable.
(h)	**Index Linked Interest Certificates:**	Not applicable.
(i)	**Share Linked/ETI Share Linked Interest Certificates:**	Not applicable.
(j)	**ETI Linked Interest Certificates:**	Not applicable.
(k)	**Debt Linked Interest Certificates:**	Not applicable.
(l)	**Commodity Linked Interest Certificates:**	Not applicable.
(m)	**Inflation Index Linked Interest Certificates:**	Not applicable.
(n)	**Currency Linked Interest Certificates:**	Not applicable.
(o)	**Fund Linked Interest Certificates:**	Not applicable.
(p)	**Futures Linked Interest Certificates:**	Not applicable.
(q)	**Instalment Certificates:**	The Certificates are not Instalment Certificates.
(r)	**Issuer Call Option:**	Not applicable.
(s)	**Holder Put Option:**	Applicable provided that (i) no Automatic Early Redemption Event has occurred and (ii) the Issuer has not already designated the Valuation Date in accordance with the OET Certificate Conditions.
(i)	**Optional Redemption Date(s):**	The day falling ten (10) Business Days immediately following the relevant Optional Redemption Valuation Date.
(ii)	**Optional Redemption Valuation Date:**	The last Relevant Business Day in March in each year commencing in March of the calendar year after the Commencement Date, subject to adjustment in the event that such day is a Disrupted Day as provided in the definition of Valuation Date in Condition 27.
(iii)	**Optional Redemption Amount(s) and method, if any, of calculation of such amount(s):**	-in respect of *Call* Certificates: $$\text{Max}\left(0;\left(\frac{\text{Final Price} - \text{Capitalised Exercise Price}}{\text{Parity} \times \text{Conversion Rate Early}}\right)\right);$$ -in respect of *Put* Certificates: $$\text{Max}\left(0;\left(\frac{\text{Capitalised Exercise Price} - \text{Final Price}}{\text{Parity} \times \text{Conversion Rate Early}}\right)\right).$$ Where:

Final Price means as set out in OET Certificate Conditions.

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

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

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

(iv) **Notice Period (if different from those set out in the Conditions):** Not less than 30 days prior to the next occurring Optional Redemption Valuation Date.

(t) **Automatic Early Redemption:** Not applicable.

(u) **Cash Settlement Amount:** The Cash Settlement Amount in respect of each Certificate will be calculated as follows:

-in respect of *Call* Certificates:

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

-in respect of *Put* Certificates:

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

Where:

Final Price means as set out in OET Certificate Conditions.

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

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

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

(v) **Strike Date:** Not applicable.

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

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

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

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

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

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

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

DISTRIBUTION AND US SALES ELIGIBILITY (ALL SECURITIES)

40. **Selling Restrictions:**

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

Reg. S Compliance Category 2; TEFRA Not applicable

	(b) **Other Selling Restrictions:**	Not applicable.
41.	**Additional U.S. Federal income tax considerations:**	The Securities 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:



By: .....
Duly authorised

PART B - OTHER INFORMATION

1. Listing and Admission to trading

The Securities are unlisted.

2. Ratings

The Securities have not been rated.

3. 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.

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

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

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

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

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

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

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

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

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

SHARE DISCLAIMER

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

5. 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 18 September 2026 and the Final Terms. Terms used in this Summary shall have the same meaning as set forth in the Base Prospectus and the Final Terms. The Securities may be considered structured products in Switzerland pursuant to article 70 FinSA and are neither subject to authorisation nor supervision by FINMA. Investors bear the credit risk of the Issuer and/or the Guarantor. Investors should read the section "Risks" of the Base Prospectus. Investing in the Securities may put Investor's capital at risk. Investors may lose some or all of their investment.
A.2	**Investment Decision**	Any decision to invest in any Securities should be based on a consideration of the Base Prospectus and the Final Terms as a whole, including any documents incorporated by reference.
A.3	**Liability**	The Issuer or the Guarantor may be liable for the content of this Summary solely when read together with the other parts of the Base Prospectus and the Final Terms or where it does not provide, when read together with the other parts of the Base Prospectus and the Final Terms, key information in order to aid investors when considering whether to invest in the Securities.
Part B – Securities		
B.1	**Issuer/Guarantor**	***Issuer*** The legal company name of the Issuer is BNP Paribas Issuance B.V. (the "**Issuer**"). The domicile of the Issuer is Amsterdam, Netherland. The registered office of the Issuer is Parnassusweg 789, 1082 LZ Amsterdam, the Netherlands. ***Guarantor*** The legal company name of the Guarantor is BNP Paribas (the "**Guarantor**"). The domicile of the Guarantor is Paris, France. The head office of the Guarantor is 16, boulevard des Italiens – 75009 Paris, France.
B.2	**ISIN**	As set out in table below.
B.3	**Nature of Securities**	Certificates.
B.4	**Product Name**	"Mini Future" Certificates relating to a Share
B.5	**Issue Date**	26 November 2026
B.6	**Redemption Date**	As set out in table below.
B.7	**Issue Price**	As set out in table below.
B.8	**Underlyings**	As set out in table below.
B.9	**Settlement**	Settlement type: cash settlement. Settlement currency: As set out in table below.
Part C – Offer and Admission to Trading		
C.1	**Public Offer**	The Securities may be offered, sold or advertised, directly or indirectly, in Switzerland to retail clients (*Privatkundinnen und -kunden*) within the meaning of FinSA ("**Retail Clients**") in accordance with FinSA starting from the Issue Date.
C.2	**Admission to Trading/listing**	Not applicable. The Securities will be provisionally admitted to trading on the Issue Date.
C.3	**Clearing System**	SIX SIS Ltd., Olten, Switzerland
C.4	**Intermediary**	SIX SIS Ltd., Olten, Switzerland
C.5	**Selling restrictions**	As per the Base Prospectus.

Series Number / ISIN Code	Share Company / Share	Issue Price per Security	Settlement Currency	Redemption Date
CH1631241184	ABB Ltd	CHF 1.26	CHF	Open End
CH1631241192	Adecco Group AG	CHF 0.24	CHF	Open End

Series Number / ISIN Code	Share Company / Share	Issue Price per Security	Settlement Currency	Redemption Date
CH1631241200	adidas AG	CHF 1.45	CHF	Open End
CH1631241218	adidas AG	CHF 1.61	CHF	Open End
CH1631241226	Adyen NV	CHF 0.91	CHF	Open End
CH1631241234	Air France - KLM SA	CHF 1.13	CHF	Open End
CH1631241242	Air Liquide SA	CHF 1.61	CHF	Open End
CH1631241259	Airbus SE	CHF 3.43	CHF	Open End
CH1631241267	Alcon AG	CHF 0.51	CHF	Open End
CH1631241275	Amrize Ltd	CHF 0.24	CHF	Open End
CH1631241283	Amrize Ltd	CHF 0.31	CHF	Open End
CH1631241291	Argenx SE	CHF 1.55	CHF	Open End
CH1631241309	Aryzta AG	CHF 0.60	CHF	Open End
CH1631241317	ASM International NV	CHF 0.72	CHF	Open End
CH1631241325	ASM International NV	CHF 0.89	CHF	Open End
CH1631241333	ASML Holding NV	CHF 1.25	CHF	Open End
CH1631241341	Avolta AG	CHF 0.33	CHF	Open End
CH1631241358	Barry Callebaut AG	CHF 1.11	CHF	Open End
CH1631241366	Barry Callebaut AG	CHF 1.14	CHF	Open End
CH1631241374	Basilea Pharmaceutica AG	CHF 0.72	CHF	Open End
CH1631241382	Bayer AG	CHF 0.55	CHF	Open End
CH1631241390	Bayer AG	CHF 0.35	CHF	Open End
CH1631241408	Bayerische Motoren Werke AG	CHF 0.55	CHF	Open End
CH1631241416	BP plc	CHF 0.92	CHF	Open End
CH1631241424	Cie Financiere Richemont SA	CHF 1.31	CHF	Open End
CH1631241432	Clariant AG	CHF 1.57	CHF	Open End
CH1631241440	Clariant AG	CHF 1.68	CHF	Open End
CH1631241457	Commerzbank AG	CHF 2.39	CHF	Open End
CH1631241465	Danone SA	CHF 1.12	CHF	Open End
CH1631241473	Dassault Systèmes SE	CHF 0.29	CHF	Open End
CH1631241481	Dassault Systèmes SE	CHF 0.37	CHF	Open End
CH1631241499	Deutsche Börse AG	CHF 2.58	CHF	Open End
CH1631241507	Deutsche Börse AG	CHF 4.96	CHF	Open End
CH1631241515	Deutsche Lufthansa AG	CHF 1.08	CHF	Open End
CH1631241523	Deutsche Lufthansa AG	CHF 0.64	CHF	Open End
CH1631241531	Deutsche Telekom AG	CHF 1.70	CHF	Open End
CH1631241549	Deutsche Telekom AG	CHF 2.09	CHF	Open End
CH1631241556	DHL AG	CHF 0.47	CHF	Open End
CH1631241564	DKSH Holding AG	CHF 0.29	CHF	Open End
CH1631241572	dormakaba Holding AG	CHF 0.13	CHF	Open End
CH1631241580	dormakaba Holding AG	CHF 0.08	CHF	Open End
CH1631241598	Elmos Semiconductor SE	CHF 0.78	CHF	Open End
CH1631241606	Elmos Semiconductor SE	CHF 1.42	CHF	Open End
CH1631241614	EMS-Chemie Holding AG	CHF 1.35	CHF	Open End
CH1631241622	EMS-Chemie Holding AG	CHF 0.78	CHF	Open End
CH1631241630	Enel SpA	CHF 0.66	CHF	Open End
CH1631241648	Enel SpA	CHF 0.77	CHF	Open End
CH1631241655	EssilorLuxottica SA	CHF 2.23	CHF	Open End
CH1631241663	EssilorLuxottica SA	CHF 2.74	CHF	Open End
CH1631241671	Ferrari NV	CHF 1.32	CHF	Open End
CH1631241689	Ferrari NV	CHF 2.25	CHF	Open End

Series Number / ISIN Code	Share Company / Share	Issue Price per Security	Settlement Currency	Redemption Date
CH1631241697	Flughafen Zürich AG	CHF 2.65	CHF	Open End
CH1631241705	Fresenius Medical Care AG	CHF 0.47	CHF	Open End
CH1631241713	Fresenius Medical Care AG	CHF 0.33	CHF	Open End
CH1631241721	Galenica AG	CHF 1.64	CHF	Open End
CH1631241739	Givaudan SA	CHF 3.20	CHF	Open End
CH1631241747	Givaudan SA	CHF 3.96	CHF	Open End
CH1631241754	Heidelberg Materials AG	CHF 2.67	CHF	Open End
CH1631241762	Heidelberg Materials AG	CHF 2.63	CHF	Open End
CH1631241770	Helvetia Baloise Holding AG	CHF 3.09	CHF	Open End
CH1631241788	Helvetia Baloise Holding AG	CHF 4.18	CHF	Open End
CH1631241796	Hermès International SCA	CHF 1.87	CHF	Open End
CH1631241804	HOCHTIEF AG	CHF 4.71	CHF	Open End
CH1631241812	HOCHTIEF AG	CHF 2.83	CHF	Open End
CH1631241820	Infineon Technologies AG	CHF 0.47	CHF	Open End
CH1631241838	ING Groep NV	CHF 3.85	CHF	Open End
CH1631241846	ING Groep NV	CHF 3.79	CHF	Open End
CH1631241853	Intesa SanPaolo SpA	CHF 0.54	CHF	Open End
CH1631241861	Intesa SanPaolo SpA	CHF 0.87	CHF	Open End
CH1631241879	Julius Baer Group Ltd	CHF 0.60	CHF	Open End
CH1631241887	L'Oreal SA	CHF 7.46	CHF	Open End
CH1631241895	Landis+Gyr Group AG	CHF 0.65	CHF	Open End
CH1631241903	LVMH Moët Hennessy Louis Vuitton SE	CHF 0.30	CHF	Open End
CH1631241911	Mercedes-Benz Group AG	CHF 0.27	CHF	Open End
CH1631241929	Mercedes-Benz Group AG	CHF 0.29	CHF	Open End
CH1631241937	Merck KGaA	CHF 1.41	CHF	Open End
CH1631241945	Moncler SpA	CHF 3.12	CHF	Open End
CH1631241952	MTU Aero Engines AG	CHF 3.96	CHF	Open End
CH1631241960	Münchener Rückversicherungs-Gesellschaft Aktiengesellschaft in München	CHF 9.59	CHF	Open End
CH1631241978	Nestle SA	CHF 0.57	CHF	Open End
CH1631241986	Novo Nordisk A/S	CHF 0.25	CHF	Open End
CH1631241994	Pandora A/S	CHF 1.74	CHF	Open End
CH1631242000	Pandora A/S	CHF 1.26	CHF	Open End
CH1631242018	Pandora A/S	CHF 2.27	CHF	Open End
CH1631242026	Koninklijke Philips NV	CHF 0.38	CHF	Open End
CH1631242034	Koninklijke Philips NV	CHF 0.38	CHF	Open End
CH1631242042	Porsche Automobil Holding SE	CHF 0.19	CHF	Open End
CH1631242059	Porsche Automobil Holding SE	CHF 0.21	CHF	Open End
CH1631242067	Dr. Ing. h.c. F. Porsche AG	CHF 0.37	CHF	Open End
CH1631242075	Prosus NV	CHF 0.52	CHF	Open End
CH1631242083	PUMA SE	CHF 0.24	CHF	Open End
CH1631242091	PUMA SE	CHF 0.33	CHF	Open End
CH1631242109	Renault SA	CHF 0.35	CHF	Open End
CH1631242117	Renault SA	CHF 0.35	CHF	Open End
CH1631242125	Rheinmetall AG	CHF 0.55	CHF	Open End
CH1631242133	Rolls-Royce Holdings plc	CHF 1.76	CHF	Open End
CH1631242141	Rolls-Royce Holdings plc	CHF 2.57	CHF	Open End
CH1631242158	RWE AG	CHF 0.59	CHF	Open End
CH1631242166	Sartorius AG	CHF 0.33	CHF	Open End

Series Number / ISIN Code	Share Company / Share	Issue Price per Security	Settlement Currency	Redemption Date
CH1631242174	Schneider Electric SE	CHF 3.22	CHF	Open End
CH1631242182	SGS SA	CHF 1.10	CHF	Open End
CH1631242190	SGS SA	CHF 0.90	CHF	Open End
CH1631242208	Shell plc	CHF 0.34	CHF	Open End
CH1631242216	Siegfried Holding AG	CHF 0.10	CHF	Open End
CH1631242224	Siegfried Holding AG	CHF 0.06	CHF	Open End
CH1631242232	Siemens AG	CHF 2.15	CHF	Open End
CH1631242240	Societe Generale SA	CHF 0.53	CHF	Open End
CH1631242257	Stadler Rail AG	CHF 0.46	CHF	Open End
CH1631242265	Stadler Rail AG	CHF 0.32	CHF	Open End
CH1631242273	Stellantis NV	CHF 0.34	CHF	Open End
CH1631242281	Stellantis NV	CHF 0.39	CHF	Open End
CH1631242299	STMicroelectronics NV	CHF 0.43	CHF	Open End
CH1631242307	STMicroelectronics NV	CHF 0.60	CHF	Open End
CH1631242315	Straumann Holding AG	CHF 0.97	CHF	Open End
CH1631242323	Straumann Holding AG	CHF 0.78	CHF	Open End
CH1631242331	The Swatch Group AG	CHF 2.11	CHF	Open End
CH1631242349	Thales SA	CHF 3.61	CHF	Open End
CH1631242356	Thales SA	CHF 1.88	CHF	Open End
CH1631242364	TotalEnergies SE	CHF 0.92	CHF	Open End
CH1631242372	TRATON SE	CHF 0.29	CHF	Open End
CH1631242380	UniCredit SpA	CHF 7.12	CHF	Open End
CH1631242398	UniCredit SpA	CHF 8.87	CHF	Open End
CH1631242406	Vallourec SA	CHF 2.09	CHF	Open End
CH1631242414	VAT Group AG	CHF 4.97	CHF	Open End
CH1631242422	Verbio SE	CHF 0.24	CHF	Open End
CH1631242430	Verbio SE	CHF 0.33	CHF	Open End
CH1631242448	Volkswagen AG Vz.	CHF 0.57	CHF	Open End
CH1631242455	Vontobel Holding AG	CHF 0.26	CHF	Open End
CH1631242463	Vontobel Holding AG	CHF 0.51	CHF	Open End
CH1631242471	Wacker Chemie AG	CHF 0.97	CHF	Open End
CH1631242489	Wacker Chemie AG	CHF 0.91	CHF	Open End
CH1631242497	Ypsomed Holding AG	CHF 8.71	CHF	Open End
CH1631242505	Zalando SE	CHF 0.22	CHF	Open End
CH1631242513	Zalando SE	CHF 0.23	CHF	Open End