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(as amended, "**MiFID II**"); or (ii) a customer within the meaning of Directive (EU) 2016/97 (as amended or superseded, the "**Insurance Distribution Directive**"), where that customer would not qualify as a professional client as defined in point (10) of Article 4(1) of MiFID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

"Knock-Out Warrant" Certificates relating to a Share

SSPA product type: Knock-Out Warrant (2200)

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

PART A - CONTRACTUAL TERMS

Terms used herein shall be deemed to be defined as such for the purposes of the Conditions set forth in the Base Prospectus dated 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	Redemption Date	Parity	SPECIFIED SECURITIES PURSUANT TO SECTION 871(m)
CH1631242687	10,000,000	Up to 10,000,000	CHF 0.55	Put	CHF 68.000	Downwards to the next 3 digits (0.0010 points)	CHF 68.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	SARON.S	0%	8%	-4.50%	Open End	5	No
CH1631242695	10,000,000	Up to 10,000,000	CHF 0.12	Call	CHF 24.000	Upwards to the next 3 digits (0.0010 points)	CHF 24.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	SARON.S	0%	8%	+4.50%	Open End	10	No
CH1631242703	10,000,000	Up to 10,000,000	CHF 0.89	Call	EUR 160.000	Upwards to the next 3 digits (0.0010 points)	EUR 160.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1MD=	0%	8%	+4.50%	Open End	10	No
CH1631242711	10,000,000	Up to 10,000,000	CHF 0.93	Put	EUR 180.000	Downwards to the next 3 digits (0.0010 points)	EUR 180.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1MD=	0%	8%	-4.50%	Open End	10	No
CH1631242729	10,000,000	Up to 10,000,000	CHF 0.52	Call	EUR 14.000	Upwards to the next 3 digits (0.0010 points)	EUR 14.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1MD=	0%	8%	+4.50%	Open End	1	No
CH1631242737	10,000,000	Up to 10,000,000	CHF 0.83	Call	EUR 180.000	Upwards to the next 3 digits (0.0010 points)	EUR 180.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1MD=	0%	8%	+4.50%	Open End	10	No
CH1631242745	10,000,000	Up to 10,000,000	CHF 2.82	Put	EUR 220.000	Downwards to the next 3 digits (0.0010 points)	EUR 220.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	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	Redemption Date	Parity	SPECIFIED SECURITIES PURSUANT TO SECTION 871(m)
CH1631242752	10,000,000	Up to 10,000,000	CHF 0.12	Put	CHF 36.000	Downwards to the next 3 digits (0.0010 points)	CHF 36.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	SARON.S	0%	8%	-4.50%	Open End	10	No
CH1631242760	10,000,000	Up to 10,000,000	CHF 0.78	Put	EUR 60.000	Downwards to the next 3 digits (0.0010 points)	EUR 60.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1MD=	0%	8%	-4.50%	Open End	10	No
CH1631242778	10,000,000	Up to 10,000,000	CHF 0.89	Call	EUR 800.000	Upwards to the next 3 digits (0.0010 points)	EUR 800.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1MD=	0%	8%	+4.50%	Open End	100	No
CH1631242786	10,000,000	Up to 10,000,000	CHF 0.22	Call	EUR 600.000	Upwards to the next 3 digits (0.0010 points)	EUR 600.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1MD=	0%	8%	+4.50%	Open End	100	No
CH1631242794	10,000,000	Up to 10,000,000	CHF 0.69	Put	EUR 700.000	Downwards to the next 3 digits (0.0010 points)	EUR 700.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1MD=	0%	8%	-4.50%	Open End	100	No
CH1631242802	10,000,000	Up to 10,000,000	CHF 0.65	Put	EUR 1,250.000	Downwards to the next 3 digits (0.0010 points)	EUR 1,250.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1MD=	0%	8%	-4.50%	Open End	100	No
CH1631242810	10,000,000	Up to 10,000,000	CHF 0.41	Put	EUR 50.000	Downwards to the next 3 digits (0.0010 points)	EUR 50.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1MD=	0%	8%	-4.50%	Open End	10	No
CH1631242828	10,000,000	Up to 10,000,000	CHF 0.54	Call	CHF 1,200.000	Upwards to the next 3 digits	CHF 1,200.000	Upwards to the next 3 digits	N/A	N/A	0%	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	Redemption Date	Parity	SPECIFIED SECURITIES PURSUANT TO SECTION 871(m)
						(0.0010 points)		(0.0010 points)											
CH1631242836	10,000,000	Up to 10,000,000	CHF 0.46	Put	CHF 1,300.000	Downwards to the next 3 digits (0.0010 points)	CHF 1,300.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	SARON.S	0%	8%	-4.50%	Open End	100	No
CH1631242844	10,000,000	Up to 10,000,000	CHF 1.39	Call	CHF 60.000	Upwards to the next 3 digits (0.0010 points)	CHF 60.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	SARON.S	0%	8%	+4.50%	Open End	10	No
CH1631242851	10,000,000	Up to 10,000,000	CHF 0.39	Call	EUR 46.000	Upwards to the next 3 digits (0.0010 points)	EUR 46.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1MD=	0%	8%	+4.50%	Open End	10	No
CH1631242869	10,000,000	Up to 10,000,000	CHF 0.15	Put	EUR 52.000	Downwards to the next 3 digits (0.0010 points)	EUR 52.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1MD=	0%	8%	-4.50%	Open End	10	No
CH1631242877	10,000,000	Up to 10,000,000	CHF 0.39	Put	EUR 60.000	Downwards to the next 3 digits (0.0010 points)	EUR 60.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1MD=	0%	8%	-4.50%	Open End	10	No
CH1631242885	10,000,000	Up to 10,000,000	CHF 0.58	Put	GBp 600.000	Downwards to the next 3 digits (0.0010 points)	GBp 600.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	SONIAOSR=	0%	8%	-4.50%	Open End	1	No
CH1631242893	10,000,000	Up to 10,000,000	CHF 0.20	Put	EUR 16.000	Downwards to the next 3 digits (0.0010 points)	EUR 16.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	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	Redemption Date	Parity	SPECIFIED SECURITIES PURSUANT TO SECTION 871(m)
CH1631242901	10,000,000	Up to 10,000,000	CHF 0.43	Call	PLN 250.000	Upwards to the next 3 digits (0.0010 points)	PLN 250.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	WIPLN1MD=	0%	8%	+4.50%	Open End	10	No
CH1631242919	10,000,000	Up to 10,000,000	CHF 0.39	Call	CHF 9.600	Upwards to the next 3 digits (0.0010 points)	CHF 9.600	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	SARON.S	0%	8%	+4.50%	Open End	1	No
CH1631242927	10,000,000	Up to 10,000,000	CHF 0.41	Put	CHF 10.400	Downwards to the next 3 digits (0.0010 points)	CHF 10.400	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	SARON.S	0%	8%	-4.50%	Open End	1	No
CH1631242935	10,000,000	Up to 10,000,000	CHF 0.51	Put	CHF 10.500	Downwards to the next 3 digits (0.0010 points)	CHF 10.500	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	SARON.S	0%	8%	-4.50%	Open End	1	No
CH1631242943	10,000,000	Up to 10,000,000	CHF 1.19	Call	EUR 34.000	Upwards to the next 3 digits (0.0010 points)	EUR 34.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1MD=	0%	8%	+4.50%	Open End	1	No
CH1631242950	10,000,000	Up to 10,000,000	CHF 4.27	Put	EUR 40.000	Downwards to the next 3 digits (0.0010 points)	EUR 40.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1MD=	0%	8%	-4.50%	Open End	1	No
CH1631242968	10,000,000	Up to 10,000,000	CHF 0.54	Put	EUR 16.000	Downwards to the next 3 digits (0.0010 points)	EUR 16.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1MD=	0%	8%	-4.50%	Open End	1	No
CH1631242976	10,000,000	Up to 10,000,000	CHF 1.69	Call	EUR 280.000	Upwards to the next 3 digits	EUR 280.000	Upwards to the next 3 digits	N/A	N/A	0%	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	Redemption Date	Parity	SPECIFIED SECURITIES PURSUANT TO SECTION 871(m)
						(0.0010 points)		(0.0010 points)											
CH1631242984	10,000,000	Up to 10,000,000	CHF 0.20	Call	EUR 20.000	Upwards to the next 3 digits (0.0010 points)	EUR 20.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1MD=	0%	8%	+4.50%	Open End	10	No
CH1631242992	10,000,000	Up to 10,000,000	CHF 0.25	Put	EUR 25.000	Downwards to the next 3 digits (0.0010 points)	EUR 25.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1MD=	0%	8%	-4.50%	Open End	10	No
CH1631243008	10,000,000	Up to 10,000,000	CHF 1.28	Call	EUR 300.000	Upwards to the next 3 digits (0.0010 points)	EUR 300.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1MD=	0%	8%	+4.50%	Open End	10	No
CH1631243016	10,000,000	Up to 10,000,000	CHF 0.79	Call	EUR 8.000	Upwards to the next 3 digits (0.0010 points)	EUR 8.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1MD=	0%	8%	+4.50%	Open End	1	No
CH1631243024	10,000,000	Up to 10,000,000	CHF 1.03	Put	EUR 28.000	Downwards to the next 3 digits (0.0010 points)	EUR 28.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1MD=	0%	8%	-4.50%	Open End	1	No
CH1631243032	10,000,000	Up to 10,000,000	CHF 0.30	Put	EUR 60.000	Downwards to the next 3 digits (0.0010 points)	EUR 60.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1MD=	0%	8%	-4.50%	Open End	10	No
CH1631243040	10,000,000	Up to 10,000,000	CHF 0.67	Put	CHF 90.000	Downwards to the next 3 digits (0.0010 points)	CHF 90.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	SARON.S	0%	8%	-4.50%	Open End	20	No

Series Number / ISIN Code	Number of Securities issued	Number of Securities	Issue Price per Security	Call / Put	Exercise Price	Capitalised Exercise Price Rounding Rule	Security Threshold on the Commencement Date	Security Threshold Rounding Rule	Minimum Security Percentage	Maximum Security Percentage	Security Percentage on the Commencement Date	Dividend Percentage	Interbank Rate 1 Screen Page	Minimum Financing Rate Percentage	Maximum Financing Rate Percentage	Financing Rate Percentage	Redemption Date	Parity	SPECIFIED SECURITIES PURSUANT TO SECTION 871(m)
CH1631243057	10,000,000	Up to 10,000,000	CHF 0.04	Call	CHF 65.000	Upwards to the next 3 digits (0.0010 points)	CHF 65.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	SARON.S	0%	8%	+4.50%	Open End	100	No
CH1631243065	10,000,000	Up to 10,000,000	CHF 0.70	Put	EUR 105.000	Downwards to the next 3 digits (0.0010 points)	EUR 105.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1MD=	0%	8%	-4.50%	Open End	10	No
CH1631243073	10,000,000	Up to 10,000,000	CHF 1.41	Call	CHF 680.000	Upwards to the next 3 digits (0.0010 points)	CHF 680.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	SARON.S	0%	8%	+4.50%	Open End	100	No
CH1631243081	10,000,000	Up to 10,000,000	CHF 1.40	Put	EUR 11.000	Downwards to the next 3 digits (0.0010 points)	EUR 11.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1MD=	0%	8%	-4.50%	Open End	1	No
CH1631243099	10,000,000	Up to 10,000,000	CHF 1.67	Call	EUR 160.000	Upwards to the next 3 digits (0.0010 points)	EUR 160.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1MD=	0%	8%	+4.50%	Open End	10	No
CH1631243107	10,000,000	Up to 10,000,000	CHF 1.97	Put	EUR 200.000	Downwards to the next 3 digits (0.0010 points)	EUR 200.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1MD=	0%	8%	-4.50%	Open End	10	No
CH1631243115	10,000,000	Up to 10,000,000	CHF 1.34	Call	CHF 200.000	Upwards to the next 3 digits (0.0010 points)	CHF 200.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	SARON.S	0%	8%	+4.50%	Open End	10	No
CH1631243123	10,000,000	Up to 10,000,000	CHF 0.14	Put	EUR 40.000	Downwards to the next 3 digits	EUR 40.000	Downwards to the next 3 digits	N/A	N/A	0%	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	Redemption Date	Parity	SPECIFIED SECURITIES PURSUANT TO SECTION 871(m)
						(0.0010 points)		(0.0010 points)											
CH1631243131	10,000,000	Up to 10,000,000	CHF 1.97	Call	EUR 160.000	Upwards to the next 3 digits (0.0010 points)	EUR 160.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1MD=	0%	8%	+4.50%	Open End	10	No
CH1631243149	10,000,000	Up to 10,000,000	CHF 1.67	Put	EUR 200.000	Downwards to the next 3 digits (0.0010 points)	EUR 200.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1MD=	0%	8%	-4.50%	Open End	10	No
CH1631243156	10,000,000	Up to 10,000,000	CHF 1.20	Put	EUR 1,400.000	Downwards to the next 3 digits (0.0010 points)	EUR 1,400.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1MD=	0%	8%	-4.50%	Open End	100	No
CH1631243164	10,000,000	Up to 10,000,000	CHF 1.15	Put	EUR 350.000	Downwards to the next 3 digits (0.0010 points)	EUR 350.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1MD=	0%	8%	-4.50%	Open End	10	No
CH1631243172	10,000,000	Up to 10,000,000	CHF 5.70	Put	EUR 400.000	Downwards to the next 3 digits (0.0010 points)	EUR 400.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1MD=	0%	8%	-4.50%	Open End	10	No
CH1631243180	10,000,000	Up to 10,000,000	CHF 0.70	Call	EUR 35.000	Upwards to the next 3 digits (0.0010 points)	EUR 35.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1MD=	0%	8%	+4.50%	Open End	10	No
CH1631243198	10,000,000	Up to 10,000,000	CHF 0.30	Put	EUR 46.000	Downwards to the next 3 digits (0.0010 points)	EUR 46.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1MD=	0%	8%	-4.50%	Open End	10	No

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CH1631243206	10,000,000	Up to 10,000,000	CHF 2.78	Put	EUR 30.000	Downwards to the next 3 digits (0.0010 points)	EUR 30.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1MD=	0%	8%	-4.50%	Open End	1	No
CH1631243214	10,000,000	Up to 10,000,000	CHF 0.76	Call	EUR 4.800	Upwards to the next 3 digits (0.0010 points)	EUR 4.800	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1MD=	0%	8%	+4.50%	Open End	1	No
CH1631243222	10,000,000	Up to 10,000,000	CHF 0.69	Put	EUR 6.400	Downwards to the next 3 digits (0.0010 points)	EUR 6.400	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1MD=	0%	8%	-4.50%	Open End	1	No
CH1631243230	10,000,000	Up to 10,000,000	CHF 0.68	Put	CHF 70.000	Downwards to the next 3 digits (0.0010 points)	CHF 70.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	SARON.S	0%	8%	-4.50%	Open End	10	No
CH1631243248	10,000,000	Up to 10,000,000	CHF 0.18	Put	EUR 14.000	Downwards to the next 3 digits (0.0010 points)	EUR 14.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1MD=	0%	8%	-4.50%	Open End	10	No
CH1631243255	10,000,000	Up to 10,000,000	CHF 5.05	Put	EUR 500.000	Downwards to the next 3 digits (0.0010 points)	EUR 500.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1MD=	0%	8%	-4.50%	Open End	10	No
CH1631243263	10,000,000	Up to 10,000,000	CHF 0.13	Call	EUR 390.000	Upwards to the next 3 digits (0.0010 points)	EUR 390.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1MD=	0%	8%	+4.50%	Open End	100	No
CH1631243271	10,000,000	Up to 10,000,000	CHF 0.14	Put	EUR 40.000	Downwards to the next 3 digits	EUR 40.000	Downwards to the next 3 digits	N/A	N/A	0%	100%	EURIBOR1MD=	0%	8%	-4.50%	Open End	10	No

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						(0.0010 points)		(0.0010 points)											
CH1631243289	10,000,000	Up to 10,000,000	CHF 0.80	Call	EUR 140.000	Upwards to the next 3 digits (0.0010 points)	EUR 140.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1MD=	0%	8%	+4.50%	Open End	10	No
CH1631243297	10,000,000	Up to 10,000,000	CHF 1.39	Call	EUR 40.000	Upwards to the next 3 digits (0.0010 points)	EUR 40.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1MD=	0%	8%	+4.50%	Open End	1	No
CH1631243305	10,000,000	Up to 10,000,000	CHF 3.75	Call	EUR 300.000	Upwards to the next 3 digits (0.0010 points)	EUR 300.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1MD=	0%	8%	+4.50%	Open End	10	No
CH1631243313	10,000,000	Up to 10,000,000	CHF 1.72	Put	EUR 360.000	Downwards to the next 3 digits (0.0010 points)	EUR 360.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1MD=	0%	8%	-4.50%	Open End	10	No
CH1631243321	10,000,000	Up to 10,000,000	CHF 7.84	Call	EUR 500.000	Upwards to the next 3 digits (0.0010 points)	EUR 500.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1MD=	0%	8%	+4.50%	Open End	10	No
CH1631243339	10,000,000	Up to 10,000,000	CHF 3.28	Call	EUR 550.000	Upwards to the next 3 digits (0.0010 points)	EUR 550.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1MD=	0%	8%	+4.50%	Open End	10	No
CH1631243347	10,000,000	Up to 10,000,000	CHF 0.32	Call	CHF 84.000	Upwards to the next 3 digits (0.0010 points)	CHF 84.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	SARON.S	0%	8%	+4.50%	Open End	10	No

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CH1631243354	10,000,000	Up to 10,000,000	CHF 0.21	Call	DKK 260.000	Upwards to the next 3 digits (0.0010 points)	DKK 260.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	CIBOR1M=	0%	8%	+4.50%	Open End	10	No
CH1631243362	10,000,000	Up to 10,000,000	CHF 1.60	Call	DKK 800.000	Upwards to the next 3 digits (0.0010 points)	DKK 800.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	CIBOR1M=	0%	8%	+4.50%	Open End	10	No
CH1631243370	10,000,000	Up to 10,000,000	CHF 0.38	Call	DKK 900.000	Upwards to the next 3 digits (0.0010 points)	DKK 900.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	CIBOR1M=	0%	8%	+4.50%	Open End	10	No
CH1631243388	10,000,000	Up to 10,000,000	CHF 1.45	Put	DKK 1,050.000	Downwards to the next 3 digits (0.0010 points)	DKK 1,050.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	CIBOR1M=	0%	8%	-4.50%	Open End	10	No
CH1631243396	10,000,000	Up to 10,000,000	CHF 0.18	Call	EUR 25.000	Upwards to the next 3 digits (0.0010 points)	EUR 25.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1MD=	0%	8%	+4.50%	Open End	10	No
CH1631243404	10,000,000	Up to 10,000,000	CHF 0.28	Put	EUR 30.000	Downwards to the next 3 digits (0.0010 points)	EUR 30.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1MD=	0%	8%	-4.50%	Open End	10	No
CH1631243412	10,000,000	Up to 10,000,000	CHF 0.13	Call	EUR 22.000	Upwards to the next 3 digits (0.0010 points)	EUR 22.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1MD=	0%	8%	+4.50%	Open End	10	No
CH1631243420	10,000,000	Up to 10,000,000	CHF 0.14	Put	EUR 25.000	Downwards to the next 3 digits	EUR 25.000	Downwards to the next 3 digits	N/A	N/A	0%	100%	EURIBOR1MD=	0%	8%	-4.50%	Open End	10	No

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						(0.0010 points)		(0.0010 points)											
CH1631243438	10,000,000	Up to 10,000,000	CHF 0.22	Call	EUR 42.000	Upwards to the next 3 digits (0.0010 points)	EUR 42.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1MD=	0%	8%	+4.50%	Open End	10	No
CH1631243446	10,000,000	Up to 10,000,000	CHF 0.46	Put	EUR 35.000	Downwards to the next 3 digits (0.0010 points)	EUR 35.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1MD=	0%	8%	-4.50%	Open End	10	No
CH1631243453	10,000,000	Up to 10,000,000	CHF 0.11	Call	EUR 22.000	Upwards to the next 3 digits (0.0010 points)	EUR 22.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1MD=	0%	8%	+4.50%	Open End	10	No
CH1631243461	10,000,000	Up to 10,000,000	CHF 0.16	Put	EUR 25.000	Downwards to the next 3 digits (0.0010 points)	EUR 25.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1MD=	0%	8%	-4.50%	Open End	10	No
CH1631243479	10,000,000	Up to 10,000,000	CHF 0.25	Call	EUR 25.000	Upwards to the next 3 digits (0.0010 points)	EUR 25.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1MD=	0%	8%	+4.50%	Open End	10	No
CH1631243487	10,000,000	Up to 10,000,000	CHF 0.21	Put	EUR 30.000	Downwards to the next 3 digits (0.0010 points)	EUR 30.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1MD=	0%	8%	-4.50%	Open End	10	No
CH1631243495	10,000,000	Up to 10,000,000	CHF 0.24	Call	EUR 720.000	Upwards to the next 3 digits (0.0010 points)	EUR 720.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1MD=	0%	8%	+4.50%	Open End	100	No

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CH1631243503	10,000,000	Up to 10,000,000	CHF 0.82	Call	GBp 1,200.000	Upwards to the next 3 digits (0.0010 points)	GBp 1,200.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	SONIAOSR=	0%	8%	+4.50%	Open End	1	No
CH1631243511	10,000,000	Up to 10,000,000	CHF 1.35	Put	GBp 1,400.000	Downwards to the next 3 digits (0.0010 points)	GBp 1,400.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	SONIAOSR=	0%	8%	-4.50%	Open End	1	No
CH1631243529	10,000,000	Up to 10,000,000	CHF 0.37	Put	EUR 60.000	Downwards to the next 3 digits (0.0010 points)	EUR 60.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1MD=	0%	8%	-4.50%	Open End	10	No
CH1631243537	10,000,000	Up to 10,000,000	CHF 4.47	Call	EUR 250.000	Upwards to the next 3 digits (0.0010 points)	EUR 250.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1MD=	0%	8%	+4.50%	Open End	10	No
CH1631243545	10,000,000	Up to 10,000,000	CHF 1.63	Call	EUR 80.000	Upwards to the next 3 digits (0.0010 points)	EUR 80.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1MD=	0%	8%	+4.50%	Open End	10	No
CH1631243552	10,000,000	Up to 10,000,000	CHF 0.35	Call	EUR 250.000	Upwards to the next 3 digits (0.0010 points)	EUR 250.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1MD=	0%	8%	+4.50%	Open End	100	No
CH1631243560	10,000,000	Up to 10,000,000	CHF 0.10	Put	EUR 300.000	Downwards to the next 3 digits (0.0010 points)	EUR 300.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1MD=	0%	8%	-4.50%	Open End	100	No
CH1631243578	10,000,000	Up to 10,000,000	CHF 2.28	Put	EUR 250.000	Downwards to the next 3 digits	EUR 250.000	Downwards to the next 3 digits	N/A	N/A	0%	100%	EURIBOR1MD=	0%	8%	-4.50%	Open End	10	No

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						(0.0010 points)		(0.0010 points)											
CH1631243586	10,000,000	Up to 10,000,000	CHF 0.65	Call	CHF 95.000	Upwards to the next 3 digits (0.0010 points)	CHF 95.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	SARON.S	0%	8%	+4.50%	Open End	10	No
CH1631243594	10,000,000	Up to 10,000,000	CHF 1.85	Put	CHF 120.000	Downwards to the next 3 digits (0.0010 points)	CHF 120.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	SARON.S	0%	8%	-4.50%	Open End	10	No
CH1631243602	10,000,000	Up to 10,000,000	CHF 0.13	Put	EUR 44.000	Downwards to the next 3 digits (0.0010 points)	EUR 44.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1MD=	0%	8%	-4.50%	Open End	10	No
CH1631243610	10,000,000	Up to 10,000,000	CHF 0.03	Call	CHF 65.000	Upwards to the next 3 digits (0.0010 points)	CHF 65.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	SARON.S	0%	8%	+4.50%	Open End	100	No
CH1631243628	10,000,000	Up to 10,000,000	CHF 0.02	Put	CHF 70.000	Downwards to the next 3 digits (0.0010 points)	CHF 70.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	SARON.S	0%	8%	-4.50%	Open End	100	No
CH1631243636	10,000,000	Up to 10,000,000	CHF 0.32	Call	EUR 70.000	Upwards to the next 3 digits (0.0010 points)	EUR 70.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1MD=	0%	8%	+4.50%	Open End	10	No
CH1631243644	10,000,000	Up to 10,000,000	CHF 0.65	Put	EUR 70.000	Downwards to the next 3 digits (0.0010 points)	EUR 70.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1MD=	0%	8%	-4.50%	Open End	10	No

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CH1631243651	10,000,000	Up to 10,000,000	CHF 0.16	Put	CHF 30.000	Downwards to the next 3 digits (0.0010 points)	CHF 30.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	SARON.S	0%	8%	-4.50%	Open End	10	No
CH1631243669	10,000,000	Up to 10,000,000	CHF 0.29	Put	EUR 3.600	Downwards to the next 3 digits (0.0010 points)	EUR 3.600	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1MD=	0%	8%	-4.50%	Open End	1	No
CH1631243677	10,000,000	Up to 10,000,000	CHF 0.22	Put	EUR 38.000	Downwards to the next 3 digits (0.0010 points)	EUR 38.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1MD=	0%	8%	-4.50%	Open End	10	No
CH1631243685	10,000,000	Up to 10,000,000	CHF 1.21	Call	CHF 190.000	Upwards to the next 3 digits (0.0010 points)	CHF 190.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	SARON.S	0%	8%	+4.50%	Open End	10	No
CH1631243693	10,000,000	Up to 10,000,000	CHF 2.74	Call	EUR 200.000	Upwards to the next 3 digits (0.0010 points)	EUR 200.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1MD=	0%	8%	+4.50%	Open End	10	No
CH1631243701	10,000,000	Up to 10,000,000	CHF 1.61	Put	EUR 12.000	Downwards to the next 3 digits (0.0010 points)	EUR 12.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1MD=	0%	8%	-4.50%	Open End	1	No
CH1631243719	10,000,000	Up to 10,000,000	CHF 0.68	Put	EUR 85.000	Downwards to the next 3 digits (0.0010 points)	EUR 85.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1MD=	0%	8%	-4.50%	Open End	10	No
CH1631243727	10,000,000	Up to 10,000,000	CHF 0.22	Put	EUR 35.000	Downwards to the next 3 digits	EUR 35.000	Downwards to the next 3 digits	N/A	N/A	0%	100%	EURIBOR1MD=	0%	8%	-4.50%	Open End	10	No

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						(0.0010 points)		(0.0010 points)											
CH1631243735	10,000,000	Up to 10,000,000	CHF 4.08	Call	EUR 70.000	Upwards to the next 3 digits (0.0010 points)	EUR 70.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1MD=	0%	8%	+4.50%	Open End	1	No
CH1631243743	10,000,000	Up to 10,000,000	CHF 5.03	Put	EUR 80.000	Downwards to the next 3 digits (0.0010 points)	EUR 80.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1MD=	0%	8%	-4.50%	Open End	1	No
CH1631243750	10,000,000	Up to 10,000,000	CHF 0.87	Put	EUR 70.000	Downwards to the next 3 digits (0.0010 points)	EUR 70.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1MD=	0%	8%	-4.50%	Open End	10	No
CH1631243768	10,000,000	Up to 10,000,000	CHF 0.50	Call	EUR 14.000	Upwards to the next 3 digits (0.0010 points)	EUR 14.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1MD=	0%	8%	+4.50%	Open End	1	No
CH1631243776	10,000,000	Up to 10,000,000	CHF 1.33	Put	EUR 16.000	Downwards to the next 3 digits (0.0010 points)	EUR 16.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1MD=	0%	8%	-4.50%	Open End	1	No
CH1631243784	10,000,000	Up to 10,000,000	CHF 2.29	Put	CHF 510.000	Downwards to the next 3 digits (0.0010 points)	CHF 510.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	SARON.S	0%	8%	-4.50%	Open End	10	No
CH1631243792	10,000,000	Up to 10,000,000	CHF 0.07	Call	EUR 20.000	Upwards to the next 3 digits (0.0010 points)	EUR 20.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	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	Redemption Date	Parity	SPECIFIED SECURITIES PURSUANT TO SECTION 871(m)
CH1631243800	10,000,000	Up to 10,000,000	CHF 0.11	Put	EUR 22.000	Downwards to the next 3 digits (0.0010 points)	EUR 22.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1MD=	0%	8%	-4.50%	Open End	10	No
CH1631243818	10,000,000	Up to 10,000,000	CHF 0.38	Put	EUR 70.000	Downwards to the next 3 digits (0.0010 points)	EUR 70.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1MD=	0%	8%	-4.50%	Open End	10	No
CH1631243826	10,000,000	Up to 10,000,000	CHF 0.37	Put	CHF 95.000	Downwards to the next 3 digits (0.0010 points)	CHF 95.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	SARON.S	0%	8%	-4.50%	Open End	20	No
CH1631243834	10,000,000	Up to 10,000,000	CHF 0.55	Call	EUR 70.000	Upwards to the next 3 digits (0.0010 points)	EUR 70.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1MD=	0%	8%	+4.50%	Open End	10	No
CH1631243842	10,000,000	Up to 10,000,000	CHF 0.36	Put	EUR 80.000	Downwards to the next 3 digits (0.0010 points)	EUR 80.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1MD=	0%	8%	-4.50%	Open End	10	No
CH1631243859	10,000,000	Up to 10,000,000	CHF 0.37	Call	EUR 25.000	Upwards to the next 3 digits (0.0010 points)	EUR 25.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	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 / Reuters Screen Page	Share Company Website	Exchange	Exchange Website	Business Day Centre	Settlement Currency
CH1631242687	163124268	Registered	ABB Ltd	CHF	CH0012221716	ABBN.S	www.abb.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1631242695	163124269	Registered	Adecco Group AG	CHF	CH0012138605	ADEN.S	www.adecco.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1631242703	163124270	Ordinary	adidas AG	EUR	DE000A1EWWW0	ADSGn.DE	www.adidas-group.com	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1631242711	163124271	Ordinary	adidas AG	EUR	DE000A1EWWW0	ADSGn.DE	www.adidas-group.com	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1631242729	163124272	Ordinary	Air France - KLM SA	EUR	FR001400J770	AIRF.PA	www.airfrance.fr	Euronext Paris	www.euronext.com	Zurich	CHF
CH1631242737	163124273	Ordinary	Air Liquide SA	EUR	FR0000120073	AIRP.PA	www.airliquide.com	Euronext Paris	www.euronext.com	Zurich	CHF
CH1631242745	163124274	Ordinary	Air Liquide SA	EUR	FR0000120073	AIRP.PA	www.airliquide.com	Euronext Paris	www.euronext.com	Zurich	CHF
CH1631242752	163124275	Ordinary	Amrize Ltd	CHF	CH1430134226	AMRZ.S	www.amrize.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1631242760	163124276	Ordinary	ArcelorMittal SA	EUR	LU1598757687	MT.AS	www.arcelormittal.com	Euronext Amsterdam	www.euronext.com	Zurich	CHF
CH1631242778	163124277	Ordinary	Argenx SE	EUR	NL0010832176	ARGX.BR	www.argen-x.com	Euronext Brussels	www.euronext.com	Zurich	CHF
CH1631242786	163124278	Ordinary	ASM International NV	EUR	NL0000334118	ASMI.AS	www.asminternational.org	Euronext Amsterdam	www.euronext.com	Zurich	CHF
CH1631242794	163124279	Ordinary	ASM International NV	EUR	NL0000334118	ASMI.AS	www.asminternational.org	Euronext Amsterdam	www.euronext.com	Zurich	CHF
CH1631242802	163124280	Ordinary	ASML Holding NV	EUR	NL0010273215	ASML.AS	www.asml.com	Euronext Amsterdam	www.euronext.com	Zurich	CHF
CH1631242810	163124281	Ordinary	AXA SA	EUR	FR0000120628	AXAF.PA	www.axa.com	Euronext Paris	www.euronext.com	Zurich	CHF
CH1631242828	163124282	Registered	Barry Callebaut AG	CHF	CH0009002962	BARN.S	www.barry-callebaut.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1631242836	163124283	Registered	Barry Callebaut AG	CHF	CH0009002962	BARN.S	www.barry-callebaut.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1631242844	163124284	Registered	Basilea Pharmaceutica AG	CHF	CH0011432447	BSLN.S	www.basilea.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1631242851	16312428	Registered	Bayer AG	EUR	DE000BAY00	BAYGn.DE	www.bayer.de	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 / Reuters Screen Page	Share Company Website	Exchange	Exchange Website	Business Day Centre	Settlement Currency
	5				17				boerse.com		
CH1631242869	163124286	Registered	Bayer AG	EUR	DE000BAY0017	BAYGn.DE	www.bayer.de	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1631242877	163124287	Ordinary	Bayerische Motoren Werke AG	EUR	DE0005190003	BMWG.DE	www.bmwgroup.com	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1631242885	163124288	Ordinary	BP plc	GBp	GB0007980591	BP.L	www.bp.com	London Stock Exchange	www.londonstockexchange.com	Zurich	CHF
CH1631242893	163124289	Ordinary	Carrefour SA	EUR	FR0000120172	CARR.PA	www.carrefour.com	Euronext Paris	www.euronext.com	Zurich	CHF
CH1631242901	163124290	Ordinary	CD Projekt Red SA	PLN	PLOPTTC00011	CDR.WA	www.cdprojekt.com	Warsaw Stock Exchange	www.gpw.pl/en-home	Zurich	CHF
CH1631242919	163124291	Registered	Clariant AG	CHF	CH0012142631	CLN.S	www.clariant.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1631242927	163124292	Registered	Clariant AG	CHF	CH0012142631	CLN.S	www.clariant.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1631242935	163124293	Registered	Clariant AG	CHF	CH0012142631	CLN.S	www.clariant.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1631242943	163124294	Ordinary	Commerzbank AG	EUR	DE000CBK1001	CBKG.DE	www.commerzbank.com	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1631242950	163124295	Ordinary	Commerzbank AG	EUR	DE000CBK1001	CBKG.DE	www.commerzbank.com	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1631242968	163124296	Ordinary	Crédit Agricole SA	EUR	FR0000045072	CAGR.PA	www.credit-agricole.com	Euronext Paris	www.euronext.com	Zurich	CHF
CH1631242976	163124297	Ordinary	Dassault Aviation SA	EUR	FR0014004L86	AM.PA	www.dassault-aviation.com	Euronext Paris	www.euronext.com	Zurich	CHF
CH1631242984	163124298	Ordinary	Dassault Systèmes SE	EUR	FR0014003TT8	DAST.PA	www.3ds.com	Euronext Paris	www.euronext.com	Zurich	CHF
CH1631242992	163124299	Ordinary	Dassault Systèmes SE	EUR	FR0014003TT8	DAST.PA	www.3ds.com	Euronext Paris	www.euronext.com	Zurich	CHF
CH1631243008	163124300	Ordinary	Deutsche Börse AG	EUR	DE0005810055	DB1Gn.DE	www.deutsche-boerse.de	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1631243016	163124301	Registered	Deutsche Lufthansa AG	EUR	DE0008232125	LHAG.DE	www.lufthansagroup.com	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1631243024	163124302	Registered	Deutsche Telekom AG	EUR	DE0005557508	DTEGn.DE	www.telekom.com	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF

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CH1631243032	163124303	Registered	DHL AG	EUR	DE0005552004	DHLn.DE	group.dhl.com	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1631243040	163124304	Ordinary	DKSH Holding AG	CHF	CH0126673539	DKSH.S	www.dksh.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1631243057	163124305	Registered	dormakaba Holding AG	CHF	CH1486524122	DOKA.S	www.dormakaba.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1631243065	163124306	Ordinary	Elmos Semiconductor SE	EUR	DE0005677108	ELGG.DE	www.elmos.com	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1631243073	163124307	Registered	EMS-Chemie Holding AG	CHF	CH0016440353	EMSN.S	www.ems-group.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1631243081	163124308	Ordinary	Enel SpA	EUR	IT0003128367	ENEI.MI	www.enel.it	Borsa Italiana (MTA)	www.borsaitaliana.it	Zurich	CHF
CH1631243099	163124309	Ordinary	EssilorLuxottica SA	EUR	FR0000121667	ESLX.PA	www.essilorluxottica.com	Euronext Paris	www.euronext.com	Zurich	CHF
CH1631243107	163124310	Ordinary	EssilorLuxottica SA	EUR	FR0000121667	ESLX.PA	www.essilorluxottica.com	Euronext Paris	www.euronext.com	Zurich	CHF
CH1631243115	163124311	Registered	Flughafen Zürich AG	CHF	CH0319416936	FHZN.S	www.flughafen-zuerich.ch	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1631243123	163124312	Ordinary	Fresenius Medical Care AG	EUR	DE0005785802	FMEG.DE	www.fmc-ag.de	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1631243131	163124313	Ordinary	Heidelberg Materials AG	EUR	DE0006047004	HEIG.DE	www.heidelbergmaterials.com	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1631243149	163124314	Ordinary	Heidelberg Materials AG	EUR	DE0006047004	HEIG.DE	www.heidelbergmaterials.com	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1631243156	163124315	Ordinary	Hermès International SCA	EUR	FR0000052292	HRMS.PA	www.hermes.com	Euronext Paris	www.euronext.com	Zurich	CHF
CH1631243164	163124316	Ordinary	HOCHTIEF AG	EUR	DE0006070006	HOTG.DE	www.hochtief.de	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1631243172	163124317	Ordinary	HOCHTIEF AG	EUR	DE0006070006	HOTG.DE	www.hochtief.de	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1631243180	163124318	Ordinary	Infineon Technologies AG	EUR	DE0006231004	IFXGn.DE	www.infineon.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 / Reuters Screen Page	Share Company Website	Exchange	Exchange Website	Business Day Centre	Settlement Currency
CH1631243198	163124319	Ordinary	Infineon Technologies AG	EUR	DE0006231004	IFXGn.DE	www.infineon.de	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1631243206	163124320	Ordinary	ING Groep NV	EUR	NL0011821202	INGA.AS	www.ing.com	Euronext Amsterdam	www.euronext.com	Zurich	CHF
CH1631243214	163124321	Ordinary	Intesa SanPaolo SpA	EUR	IT0000072618	ISP.MI	www.intesasanpaolo.com	Borsa Italiana (MTA)	www.borsaitaliana.it	Zurich	CHF
CH1631243222	163124322	Ordinary	Intesa SanPaolo SpA	EUR	IT0000072618	ISP.MI	www.intesasanpaolo.com	Borsa Italiana (MTA)	www.borsaitaliana.it	Zurich	CHF
CH1631243230	163124323	Registered	Julius Baer Group Ltd	CHF	CH0102484968	BAER.S	www.juliusbaer.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1631243248	163124324	Registered	K+S AG	EUR	DE000KSAG888	SDFGn.DE	www.k-plus-s.com	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1631243255	163124325	Ordinary	L'Oreal SA	EUR	FR0000120321	OREP.PA	www.loreal.com	Euronext Paris	www.euronext.com	Zurich	CHF
CH1631243263	163124326	Ordinary	LVMH Moët Hennessy Louis Vuitton SE	EUR	FR0000121014	LVMH.PA	www.lvmh.fr	Euronext Paris	www.euronext.com	Zurich	CHF
CH1631243271	163124327	Registered	Mercedes-Benz Group AG	EUR	DE0007100000	MBGn.DE	group.mercedes-benz.com	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1631243289	163124328	Ordinary	Merck KGaA	EUR	DE0006599905	MRCG.DE	www.merck.de	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1631243297	163124329	Ordinary	Moncler SpA	EUR	IT0004965148	MONC.MI	www.monclergroup.com	Borsa Italiana (MTA)	www.borsaitaliana.it	Zurich	CHF
CH1631243305	163124330	Ordinary	MTU Aero Engines AG	EUR	DE000A0D9PT0	MTXGn.DE	www.mtu.de	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1631243313	163124331	Ordinary	MTU Aero Engines AG	EUR	DE000A0D9PT0	MTXGn.DE	www.mtu.de	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1631243321	163124332	Registered	Münchener Rückversicherungs-Gesellschaft Aktiengesellschaft in München	EUR	DE0008430026	MUVGn.DE	www.munichre.com	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1631243339	163124333	Registered	Münchener Rückversicherungs-	EUR	DE0008430026	MUVGn.DE	www.munichre.com	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF

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			Gesellschaft Aktiengesellschaft in München								
CH1631243347	163124334	Registered	Nestle SA	CHF	CH0038863350	NESN.S	www.nestle.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1631243354	163124335	Class B	Novo Nordisk A/S	DKK	DK0062498333	NOVOb.CO	www.novonordisk.com	NASDAQ Copenhagen A/S	www.nasdaqomxnordic.com	Zurich	CHF
CH1631243362	163124336	Ordinary	Pandora A/S	DKK	DK0060252690	PNDORA.CO	www.pandoragroup.com	NASDAQ Copenhagen A/S	www.nasdaqomxnordic.com	Zurich	CHF
CH1631243370	163124337	Ordinary	Pandora A/S	DKK	DK0060252690	PNDORA.CO	www.pandoragroup.com	NASDAQ Copenhagen A/S	www.nasdaqomxnordic.com	Zurich	CHF
CH1631243388	163124338	Ordinary	Pandora A/S	DKK	DK0060252690	PNDORA.CO	www.pandoragroup.com	NASDAQ Copenhagen A/S	www.nasdaqomxnordic.com	Zurich	CHF
CH1631243396	163124339	Ordinary	Koninklijke Philips NV	EUR	NL0000009538	PHG.AS	www.philips.com	Euronext Amsterdam	www.euronext.com	Zurich	CHF
CH1631243404	163124340	Ordinary	Koninklijke Philips NV	EUR	NL0000009538	PHG.AS	www.philips.com	Euronext Amsterdam	www.euronext.com	Zurich	CHF
CH1631243412	163124341	Preferred	Porsche Automobil Holding SE	EUR	DE000PAH0038	PSHG_p.DE	www.porsche.com	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1631243420	163124342	Preferred	Porsche Automobil Holding SE	EUR	DE000PAH0038	PSHG_p.DE	www.porsche.com	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1631243438	163124343	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
CH1631243446	163124344	Ordinary	Prosus NV	EUR	NL0013654783	PRX.AS	www.naspers.com	Euronext Amsterdam	www.euronext.com	Zurich	CHF
CH1631243453	163124345	Ordinary	PUMA SE	EUR	DE0006969603	PUMG.DE	www.puma.com	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1631243461	163124346	Ordinary	PUMA SE	EUR	DE0006969603	PUMG.DE	www.puma.com	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1631243479	163124347	Ordinary	Renault SA	EUR	FR0000131906	RENA.PA	www.renault.com	Euronext Paris	www.euronext.com	Zurich	CHF
CH1631243487	163124348	Ordinary	Renault SA	EUR	FR0000131906	RENA.PA	www.renault.com	Euronext Paris	www.euronext.com	Zurich	CHF
CH1631243495	163124349	Ordinary	Rheinmetall AG	EUR	DE0007030009	RHMG.DE	www.rheinmetall.de	Deutsche Börse AG	www.deutsche-	Zurich	CHF

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	9				9				boerse.com		
CH1631243503	163124350	Ordinary	Rolls-Royce Holdings plc	GBp	GB00B63H8491	RR.L	www.rolls-royce.com	London Stock Exchange	www.londonstockexchange.com	Zurich	CHF
CH1631243511	163124351	Ordinary	Rolls-Royce Holdings plc	GBp	GB00B63H8491	RR.L	www.rolls-royce.com	London Stock Exchange	www.londonstockexchange.com	Zurich	CHF
CH1631243529	163124352	Ordinary	RWE AG	EUR	DE0007037129	RWEG.DE	www.rwe.de	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1631243537	163124353	Ordinary	Safran SA	EUR	FR0000073272	SAF.PA	www.safran-group.com	Euronext Paris	www.euronext.com	Zurich	CHF
CH1631243545	163124354	Ordinary	Sanofi SA	EUR	FR0000120578	SASY.PA	www.sanofi.com	Euronext Paris	www.euronext.com	Zurich	CHF
CH1631243552	163124355	Preferred	Sartorius AG	EUR	DE0007165631	SATG_p.DE	www.sartorius.com	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1631243560	163124356	Preferred	Sartorius AG	EUR	DE0007165631	SATG_p.DE	www.sartorius.com	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1631243578	163124357	Ordinary	Schneider Electric SE	EUR	FR0000121972	SCHN.PA	www.se.com	Euronext Paris	www.euronext.com	Zurich	CHF
CH1631243586	163124358	Registered	SGS SA	CHF	CH1256740924	SGSN.S	www.sgs.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1631243594	163124359	Registered	SGS SA	CHF	CH1256740924	SGSN.S	www.sgs.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1631243602	163124360	Ordinary	Shell plc	EUR	GB00BP6MXD84	SHEL.AS	www.shell.com	Euronext Amsterdam	www.euronext.com	Zurich	CHF
CH1631243610	163124361	Registered	Siegfried Holding AG	CHF	CH1429326825	SFZN.S	www.siegfried.ch	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1631243628	163124362	Registered	Siegfried Holding AG	CHF	CH1429326825	SFZN.S	www.siegfried.ch	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1631243636	163124363	Ordinary	Sixt SE	EUR	DE0007231326	SIXG.DE	www.ag.sixt.de	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1631243644	163124364	Ordinary	Societe Generale SA	EUR	FR0000130809	SOGN.PA	www.societegenerale.com	Euronext Paris	www.euronext.com	Zurich	CHF
CH1631243651	163124365	Registered	Stadler Rail AG	CHF	CH0002178181	SRAIL.S	www.stadlerrail.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1631243669	163124366	Ordinary	Stellantis NV	EUR	NL00150001Q9	STLAM.MI	www.stellantis.com	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 / Reuters Screen Page	Share Company Website	Exchange	Exchange Website	Business Day Centre	Settlement Currency
CH1631243677	163124367	Ordinary	STMicroelectronics NV	EUR	NL0000226223	STMPA.PA	www.st.com	Euronext Paris	www.euronext.com	Zurich	CHF
CH1631243685	163124368	Ordinary	The Swatch Group AG	CHF	CH0012255151	UHR.S	www.swatchgroup.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1631243693	163124369	Ordinary	Thales SA	EUR	FR0000121329	TCFP.PA	www.thalesgroup.com	Euronext Paris	www.euronext.com	Zurich	CHF
CH1631243701	163124370	Ordinary	thyssenkrupp AG	EUR	DE0007500001	TKAG.DE	www.thyssenkrupp.de	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1631243719	163124371	Ordinary	TotalEnergies SE	EUR	FR0000120271	TTEF.PA	www.totalenergies.com	Euronext Paris	www.euronext.com	Zurich	CHF
CH1631243727	163124372	Ordinary	TRATON SE	EUR	DE000TRAT0N7	8TRA.DE	www.traton.com	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1631243735	163124373	Ordinary	UniCredit SpA	EUR	IT0005239360	CRDI.MI	www.unicreditgroup.eu	Borsa Italiana (MTA)	www.borsaitaliana.it	Zurich	CHF
CH1631243743	163124374	Ordinary	UniCredit SpA	EUR	IT0005239360	CRDI.MI	www.unicreditgroup.eu	Borsa Italiana (MTA)	www.borsaitaliana.it	Zurich	CHF
CH1631243750	163124375	Ordinary	Unilever plc	EUR	GB00BVZK7T90	ULVR.AS	www.unilever.com	Euronext Amsterdam	www.euronext.com	Zurich	CHF
CH1631243768	163124376	Ordinary	Vallourec SA	EUR	FR0013506730	VLLP.PA	www.vallourec.com	Euronext Paris	www.euronext.com	Zurich	CHF
CH1631243776	163124377	Ordinary	Vallourec SA	EUR	FR0013506730	VLLP.PA	www.vallourec.com	Euronext Paris	www.euronext.com	Zurich	CHF
CH1631243784	163124378	Registered	VAT Group AG	CHF	CH0311864901	VACN.S	www.vatvalve.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1631243792	163124379	Ordinary	Verbio SE	EUR	DE000A0JL9W6	VBKG.DE	www.verbio.de	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1631243800	163124380	Ordinary	Verbio SE	EUR	DE000A0JL9W6	VBKG.DE	www.verbio.de	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1631243818	163124381	Preferred	Volkswagen AG Vz.	EUR	DE0007664039	VOWG_p.DE	www.volkswagen.de	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1631243826	163124382	Registered	Vontobel Holding AG	CHF	CH0012335540	VONN.S	www.vontobel.com	SIX Swiss Exchange AG	www.six-group.com	Zurich	CHF
CH1631243834	163124383	Ordinary	Wacker Chemie AG	EUR	DE000WCH8881	WCHG.DE	www.wacker.com	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF
CH1631243842	163124384	Ordinary	Wacker Chemie AG	EUR	DE000WCH8881	WCHG.DE	www.wacker.com	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 / Reuters Screen Page	Share Company Website	Exchange	Exchange Website	Business Day Centre	Settlement Currency
CH1631243859	163124385	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:**	Unrounded Capitalised Exercise Price applicable, in accordance with the OET Certificate Conditions. OET Website(s): www.bnpparibasmarkets.ch Local Business Day Centre(s): Zurich.
(e)	**Capitalised Exercise Price Rounding Rule:**	See the "Specific Provisions for each Series" above.
(f)	**Dividend Percentage:**	See the "Specific Provisions for each Series" above.
(g)	**Financing Rate:**	
(i)	**Interbank Rate 1 Screen Page:**	See the "Specific Provisions for each Series" above.
(ii)	**Interbank Rate 1 Specified Time:**	As per OET Certificate Conditions.
(iii)	**Interbank Rate 2 Screen Page:**	Not applicable.
(iv)	**Interbank Rate 2 Specified Time:**	Not applicable.
(v)	**Financing Rate Percentage:**	See the "Specific Provisions for each Series" above.
(vi)	**Financing Rate Range:**	See the "Specific Provisions for each Series" above.
(h)	**Automatic Early Redemption:**	Applicable.
(i)	**Automatic Early Redemption Amount:**	The Automatic Early Redemption Payout, in respect of each Certificate, shall be equal to 0 (zero).
(ii)	**Automatic Early Redemption Date:**	Not applicable.
(iii)	**Observation Price:**	Traded price.
(iv)	**Observation Price Source:**	Exchange.
(v)	**Observation Time(s):**	At any time during the opening hours of the Exchange.
(vi)	**Security Threshold:**	As per OET Certificate Conditions. The Security Threshold in respect of a Relevant Business Day will be published as soon as practicable after its determination on the OET Website(s), as set out in § 31(d)
(vii)	**Security Threshold Rounding Rule:**	See the "Specific Provisions for each Series" above.
(viii)	**Security Percentage:**	See the "Specific Provisions for each Series" above.
(ix)	**Minimum Security Percentage:**	See the "Specific Provisions for each Series" above.
(x)	**Maximum Security Percentage:**	See the "Specific Provisions for each Series" above.

	(xi) **Reset Date:**	Every calendar day.
	(i) **Commencement Date:**	As per OET Certificate Conditions.
	(j) **Other provisions:**	Not applicable.
32.	**Constant Leverage Securities:**	Not applicable.
33.	**Additional Disruption Events:**	Applicable.
34.	**Optional Additional Disruption Events:**	(a) The following Optional Additional Disruption Events apply to the Securities: Administrator/Benchmark Event Increased Cost of Hedging Currency Event Loss of Stock Borrow Insolvency Filing Increased Cost of Stock Borrow (b) The Maximum Stock Loan Rate is 25%. The Initial Stock Loan Rate is 25%. (c) Delayed Redemption on Occurrence of an Additional Disruption Event and/or Optional Additional Disruption Event: Not applicable.
35.	**Knock-in Event:**	Not applicable.
36.	**Knock-out Event:**	Not applicable.

PROVISIONS RELATING TO WARRANTS

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

PROVISIONS RELATING TO CERTIFICATES

38.	**Provisions relating to Certificates:**	Applicable.
	(a) **Notional Amount of each Certificate:**	Not applicable.
	(b) **Partly Paid Certificates:**	The Certificates are not Partly Paid Certificates.
	(c) **Interest:**	Not applicable.
	(d) **Accrual to Redemption:**	Not applicable.
	(e) **Fixed Rate Provisions:**	Not applicable.
	(f) **Floating Rate Provisions:**	Not applicable.
	(g) **Linked Interest Certificates:**	Not applicable.
	(h) **Index Linked Interest Certificates:**	Not applicable.
	(i) **Share Linked/ETI Share Linked Interest Certificates:**	Not applicable.
	(j) **ETI Linked Interest Certificates:**	Not applicable.
	(k) **Debt Linked Interest**	Not applicable.

	Certificates:	
(l)	**Commodity Linked Interest Certificates:**	Not applicable.
(m)	**Inflation Index Linked Interest Certificates:**	Not applicable.
(n)	**Currency Linked Interest Certificates:**	Not applicable.
(o)	**Fund Linked Interest Certificates:**	Not applicable.
(p)	**Futures Linked Interest Certificates:**	Not applicable.
(q)	**Instalment Certificates:**	The Certificates are not Instalment Certificates.
(r)	**Issuer Call Option:**	Not applicable.
(s)	**Holder Put Option:**	Applicable provided that (i) no Automatic Early Redemption Event has occurred and (ii) the Issuer has not already designated the Valuation Date in accordance with the OET Certificate Conditions.
(i)	**Optional Redemption Date(s):**	The day falling ten (10) Business Days immediately following the relevant Optional Redemption Valuation Date.
(ii)	**Optional Redemption Valuation Date:**	The last Relevant Business Day in March in each year commencing in March of the calendar year after the Commencement Date, subject to adjustment in the event that such day is a Disrupted Day as provided in the definition of Valuation Date in Condition 27.
(iii)	**Optional Redemption Amount(s) and method, if any, of calculation of such amount(s):**	-in respect of *Call* Certificates: $\text{Max}\left(0; \left(\frac{\text{Final Price} - \text{Capitalised Exercise Price}}{\text{Parity} \times \text{Conversion Rate Early}}\right)\right)$; -in respect of *Put* Certificates: $\text{Max}\left(0; \left(\frac{\text{Capitalised Exercise Price} - \text{Final Price}}{\text{Parity} \times \text{Conversion Rate Early}}\right)\right)$. Where: **Final Price** means as set out in OET Certificate Conditions. **Capitalised Exercise Price** means as set out in § 31(d). **Parity** means as set out in "Specific Provisions for each Series" above; **Conversion Rate Early** means the Conversion Rate on the relevant Optional Redemption Valuation Date;
(iv)	**Notice Period (if different from those set out in the Conditions):**	Not less than 30 days prior to the next occurring Optional Redemption Valuation Date.
(t)	**Automatic Early Redemption:**	Not applicable.
(u)	**Cash Settlement Amount:**	The Cash Settlement Amount in respect of each Certificate will be calculated as follows: -in respect of *Call* Certificates: $\text{Max}\left(0; \left(\frac{\text{Final Price} - \text{Capitalised Exercise Price}}{\text{Parity} \times \text{Conversion Rate Final}}\right)\right)$;

-in respect of *Put* Certificates:

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

Where:

Final Price means as set out in OET Certificate Conditions.

Capitalised Exercise Price means as set out in § 31(d).

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

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

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

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

DISTRIBUTION AND US SALES ELIGIBILITY (ALL SECURITIES)

40. **Selling Restrictions:**

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

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

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

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

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

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

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

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

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

SHARE DISCLAIMER

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

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**	"Knock-Out Warrant" 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
CH1631242687	ABB Ltd	CHF 0.55	CHF	Open End
CH1631242695	Adecco Group AG	CHF 0.12	CHF	Open End

Series Number / ISIN Code	Share Company / Share	Issue Price per Security	Settlement Currency	Redemption Date
CH1631242703	adidas AG	CHF 0.89	CHF	Open End
CH1631242711	adidas AG	CHF 0.93	CHF	Open End
CH1631242729	Air France - KLM SA	CHF 0.52	CHF	Open End
CH1631242737	Air Liquide SA	CHF 0.83	CHF	Open End
CH1631242745	Air Liquide SA	CHF 2.82	CHF	Open End
CH1631242752	Amrize Ltd	CHF 0.12	CHF	Open End
CH1631242760	ArcelorMittal SA	CHF 0.78	CHF	Open End
CH1631242778	Argenx SE	CHF 0.89	CHF	Open End
CH1631242786	ASM International NV	CHF 0.22	CHF	Open End
CH1631242794	ASM International NV	CHF 0.69	CHF	Open End
CH1631242802	ASML Holding NV	CHF 0.65	CHF	Open End
CH1631242810	AXA SA	CHF 0.41	CHF	Open End
CH1631242828	Barry Callebaut AG	CHF 0.54	CHF	Open End
CH1631242836	Barry Callebaut AG	CHF 0.46	CHF	Open End
CH1631242844	Basilea Pharmaceutica AG	CHF 1.39	CHF	Open End
CH1631242851	Bayer AG	CHF 0.39	CHF	Open End
CH1631242869	Bayer AG	CHF 0.15	CHF	Open End
CH1631242877	Bayerische Motoren Werke AG	CHF 0.39	CHF	Open End
CH1631242885	BP plc	CHF 0.58	CHF	Open End
CH1631242893	Carrefour SA	CHF 0.20	CHF	Open End
CH1631242901	CD Projekt Red SA	CHF 0.43	CHF	Open End
CH1631242919	Clariant AG	CHF 0.39	CHF	Open End
CH1631242927	Clariant AG	CHF 0.41	CHF	Open End
CH1631242935	Clariant AG	CHF 0.51	CHF	Open End
CH1631242943	Commerzbank AG	CHF 1.19	CHF	Open End
CH1631242950	Commerzbank AG	CHF 4.27	CHF	Open End
CH1631242968	Crédit Agricole SA	CHF 0.54	CHF	Open End
CH1631242976	Dassault Aviation SA	CHF 1.69	CHF	Open End
CH1631242984	Dassault Systèmes SE	CHF 0.20	CHF	Open End
CH1631242992	Dassault Systèmes SE	CHF 0.25	CHF	Open End
CH1631243008	Deutsche Börse AG	CHF 1.28	CHF	Open End
CH1631243016	Deutsche Lufthansa AG	CHF 0.79	CHF	Open End
CH1631243024	Deutsche Telekom AG	CHF 1.03	CHF	Open End
CH1631243032	DHL AG	CHF 0.30	CHF	Open End
CH1631243040	DKSH Holding AG	CHF 0.67	CHF	Open End
CH1631243057	dormakaba Holding AG	CHF 0.04	CHF	Open End
CH1631243065	Elmos Semiconductor SE	CHF 0.70	CHF	Open End
CH1631243073	EMS-Chemie Holding AG	CHF 1.41	CHF	Open End
CH1631243081	Enel SpA	CHF 1.40	CHF	Open End
CH1631243099	EssilorLuxottica SA	CHF 1.67	CHF	Open End
CH1631243107	EssilorLuxottica SA	CHF 1.97	CHF	Open End
CH1631243115	Flughafen Zürich AG	CHF 1.34	CHF	Open End
CH1631243123	Fresenius Medical Care AG	CHF 0.14	CHF	Open End
CH1631243131	Heidelberg Materials AG	CHF 1.97	CHF	Open End
CH1631243149	Heidelberg Materials AG	CHF 1.67	CHF	Open End
CH1631243156	Hermès International SCA	CHF 1.20	CHF	Open End
CH1631243164	HOCHTIEF AG	CHF 1.15	CHF	Open End
CH1631243172	HOCHTIEF AG	CHF 5.70	CHF	Open End
CH1631243180	Infineon Technologies AG	CHF 0.70	CHF	Open End

Series Number / ISIN Code	Share Company / Share	Issue Price per Security	Settlement Currency	Redemption Date
CH1631243198	Infineon Technologies AG	CHF 0.30	CHF	Open End
CH1631243206	ING Groep NV	CHF 2.78	CHF	Open End
CH1631243214	Intesa SanPaolo SpA	CHF 0.76	CHF	Open End
CH1631243222	Intesa SanPaolo SpA	CHF 0.69	CHF	Open End
CH1631243230	Julius Baer Group Ltd	CHF 0.68	CHF	Open End
CH1631243248	K+S AG	CHF 0.18	CHF	Open End
CH1631243255	L'Oreal SA	CHF 5.05	CHF	Open End
CH1631243263	LVMH Moët Hennessy Louis Vuitton SE	CHF 0.13	CHF	Open End
CH1631243271	Mercedes-Benz Group AG	CHF 0.14	CHF	Open End
CH1631243289	Merck KGaA	CHF 0.80	CHF	Open End
CH1631243297	Moncler SpA	CHF 1.39	CHF	Open End
CH1631243305	MTU Aero Engines AG	CHF 3.75	CHF	Open End
CH1631243313	MTU Aero Engines AG	CHF 1.72	CHF	Open End
CH1631243321	Münchener Rückversicherungs-Gesellschaft Aktiengesellschaft in München	CHF 7.84	CHF	Open End
CH1631243339	Münchener Rückversicherungs-Gesellschaft Aktiengesellschaft in München	CHF 3.28	CHF	Open End
CH1631243347	Nestle SA	CHF 0.32	CHF	Open End
CH1631243354	Novo Nordisk A/S	CHF 0.21	CHF	Open End
CH1631243362	Pandora A/S	CHF 1.60	CHF	Open End
CH1631243370	Pandora A/S	CHF 0.38	CHF	Open End
CH1631243388	Pandora A/S	CHF 1.45	CHF	Open End
CH1631243396	Koninklijke Philips NV	CHF 0.18	CHF	Open End
CH1631243404	Koninklijke Philips NV	CHF 0.28	CHF	Open End
CH1631243412	Porsche Automobil Holding SE	CHF 0.13	CHF	Open End
CH1631243420	Porsche Automobil Holding SE	CHF 0.14	CHF	Open End
CH1631243438	Dr. Ing. h.c. F. Porsche AG	CHF 0.22	CHF	Open End
CH1631243446	Prosus NV	CHF 0.46	CHF	Open End
CH1631243453	PUMA SE	CHF 0.11	CHF	Open End
CH1631243461	PUMA SE	CHF 0.16	CHF	Open End
CH1631243479	Renault SA	CHF 0.25	CHF	Open End
CH1631243487	Renault SA	CHF 0.21	CHF	Open End
CH1631243495	Rheinmetall AG	CHF 0.24	CHF	Open End
CH1631243503	Rolls-Royce Holdings plc	CHF 0.82	CHF	Open End
CH1631243511	Rolls-Royce Holdings plc	CHF 1.35	CHF	Open End
CH1631243529	RWE AG	CHF 0.37	CHF	Open End
CH1631243537	Safran SA	CHF 4.47	CHF	Open End
CH1631243545	Sanofi SA	CHF 1.63	CHF	Open End
CH1631243552	Sartorius AG	CHF 0.35	CHF	Open End
CH1631243560	Sartorius AG	CHF 0.10	CHF	Open End
CH1631243578	Schneider Electric SE	CHF 2.28	CHF	Open End
CH1631243586	SGS SA	CHF 0.65	CHF	Open End
CH1631243594	SGS SA	CHF 1.85	CHF	Open End
CH1631243602	Shell plc	CHF 0.13	CHF	Open End
CH1631243610	Siegfried Holding AG	CHF 0.03	CHF	Open End
CH1631243628	Siegfried Holding AG	CHF 0.02	CHF	Open End
CH1631243636	Sixt SE	CHF 0.32	CHF	Open End
CH1631243644	Societe Generale SA	CHF 0.65	CHF	Open End
CH1631243651	Stadler Rail AG	CHF 0.16	CHF	Open End
CH1631243669	Stellantis NV	CHF 0.29	CHF	Open End

Series Number / ISIN Code	Share Company / Share	Issue Price per Security	Settlement Currency	Redemption Date
CH1631243677	STMicroelectronics NV	CHF 0.22	CHF	Open End
CH1631243685	The Swatch Group AG	CHF 1.21	CHF	Open End
CH1631243693	Thales SA	CHF 2.74	CHF	Open End
CH1631243701	thyssenkrupp AG	CHF 1.61	CHF	Open End
CH1631243719	TotalEnergies SE	CHF 0.68	CHF	Open End
CH1631243727	TRATON SE	CHF 0.22	CHF	Open End
CH1631243735	UniCredit SpA	CHF 4.08	CHF	Open End
CH1631243743	UniCredit SpA	CHF 5.03	CHF	Open End
CH1631243750	Unilever plc	CHF 0.87	CHF	Open End
CH1631243768	Vallourec SA	CHF 0.50	CHF	Open End
CH1631243776	Vallourec SA	CHF 1.33	CHF	Open End
CH1631243784	VAT Group AG	CHF 2.29	CHF	Open End
CH1631243792	Verbio SE	CHF 0.07	CHF	Open End
CH1631243800	Verbio SE	CHF 0.11	CHF	Open End
CH1631243818	Volkswagen AG Vz.	CHF 0.38	CHF	Open End
CH1631243826	Vontobel Holding AG	CHF 0.37	CHF	Open End
CH1631243834	Wacker Chemie AG	CHF 0.55	CHF	Open End
CH1631243842	Wacker Chemie AG	CHF 0.36	CHF	Open End
CH1631243859	Zalando SE	CHF 0.37	CHF	Open End