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2014/65/EU (as amended, "**MiFID II**"); or (ii) a customer within the meaning of Directive (EU) 2016/97 (as amended or superseded, the "**Insurance Distribution Directive**"), where that customer would not qualify as a professional client as defined in point (10) of Article 4(1) of MiFID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 9 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 an Index

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)
CH1626762632	10,000,000	Up to 10,000,000	CHF 1.72	Put	EUR 8,250.000	Downwards to the next 3 digits (0.0010 points)	EUR 8,250.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	EURIBOR1MD=	0%	5%	-4.50%	Open End	100	No
CH1626762640	10,000,000	Up to 10,000,000	CHF 2.38	Put	EUR 26,000.000	Downwards to the next 3 digits (0.0010 points)	EUR 26,000.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	N/A	EURIBOR1MD=	0%	5%	-4.50%	Open End	100	No
CH1626762657	10,000,000	Up to 10,000,000	CHF 2.56	Put	EUR 26,020.000	Downwards to the next 3 digits (0.0010 points)	EUR 26,020.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	N/A	EURIBOR1MD=	0%	5%	-4.50%	Open End	100	No
CH1626762665	10,000,000	Up to 10,000,000	CHF 2.74	Put	EUR 26,040.000	Downwards to the next 3 digits (0.0010 points)	EUR 26,040.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	N/A	EURIBOR1MD=	0%	5%	-4.50%	Open End	100	No
CH1626762673	10,000,000	Up to 10,000,000	CHF 2.83	Put	EUR 26,050.000	Downwards to the next 3 digits (0.0010 points)	EUR 26,050.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	N/A	EURIBOR1MD=	0%	5%	-4.50%	Open End	100	No
CH1626762681	10,000,000	Up to 10,000,000	CHF 2.92	Put	EUR 26,060.000	Downwards to the next 3 digits (0.0010 points)	EUR 26,060.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	N/A	EURIBOR1MD=	0%	5%	-4.50%	Open End	100	No
CH1626762699	10,000,000	Up to 10,000,000	CHF 3.11	Put	EUR 26,080.000	Downwards to the next 3 digits (0.0010 points)	EUR 26,080.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	N/A	EURIBOR1MD=	0%	5%	-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)
CH1626762707	10,000,000	Up to 10,000,000	CHF 3.29	Put	EUR 26,100.000	Downwards to the next 3 digits (0.0010 points)	EUR 26,100.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	N/A	EURIBOR1MD=	0%	5%	-4.50%	Open End	100	No
CH1626762715	10,000,000	Up to 10,000,000	CHF 3.47	Put	EUR 26,120.000	Downwards to the next 3 digits (0.0010 points)	EUR 26,120.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	N/A	EURIBOR1MD=	0%	5%	-4.50%	Open End	100	No
CH1626762723	10,000,000	Up to 10,000,000	CHF 3.66	Put	EUR 26,140.000	Downwards to the next 3 digits (0.0010 points)	EUR 26,140.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	N/A	EURIBOR1MD=	0%	5%	-4.50%	Open End	100	No
CH1626762731	10,000,000	Up to 10,000,000	CHF 3.75	Put	EUR 26,150.000	Downwards to the next 3 digits (0.0010 points)	EUR 26,150.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	N/A	EURIBOR1MD=	0%	5%	-4.50%	Open End	100	No
CH1626762749	10,000,000	Up to 10,000,000	CHF 3.84	Put	EUR 26,160.000	Downwards to the next 3 digits (0.0010 points)	EUR 26,160.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	N/A	EURIBOR1MD=	0%	5%	-4.50%	Open End	100	No
CH1626762756	10,000,000	Up to 10,000,000	CHF 4.02	Put	EUR 26,180.000	Downwards to the next 3 digits (0.0010 points)	EUR 26,180.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	N/A	EURIBOR1MD=	0%	5%	-4.50%	Open End	100	No
CH1626762764	10,000,000	Up to 10,000,000	CHF 4.20	Put	EUR 26,200.000	Downwards to the next 3 digits (0.0010 points)	EUR 26,200.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	N/A	EURIBOR1MD=	0%	5%	-4.50%	Open End	100	No
CH1626762772	10,000,000	Up to 10,000,000	CHF 4.39	Put	EUR 26,220.000	Downwards to the next 3 digits	EUR 26,220.000	Downwards to the next 3 digits	N/A	N/A	0%	N/A	EURIBOR1MD=	0%	5%	-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)											
CH1626762780	10,000,000	Up to 10,000,000	CHF 4.57	Put	EUR 26,240.000	Downwards to the next 3 digits (0.0010 points)	EUR 26,240.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	N/A	EURIBOR1MD=	0%	5%	-4.50%	Open End	100	No
CH1626762798	10,000,000	Up to 10,000,000	CHF 4.66	Put	EUR 26,250.000	Downwards to the next 3 digits (0.0010 points)	EUR 26,250.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	N/A	EURIBOR1MD=	0%	5%	-4.50%	Open End	100	No
CH1626762806	10,000,000	Up to 10,000,000	CHF 4.75	Put	EUR 26,260.000	Downwards to the next 3 digits (0.0010 points)	EUR 26,260.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	N/A	EURIBOR1MD=	0%	5%	-4.50%	Open End	100	No
CH1626762814	10,000,000	Up to 10,000,000	CHF 4.94	Put	EUR 26,280.000	Downwards to the next 3 digits (0.0010 points)	EUR 26,280.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	N/A	EURIBOR1MD=	0%	5%	-4.50%	Open End	100	No
CH1626762822	10,000,000	Up to 10,000,000	CHF 5.12	Put	EUR 26,300.000	Downwards to the next 3 digits (0.0010 points)	EUR 26,300.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	N/A	EURIBOR1MD=	0%	5%	-4.50%	Open End	100	No
CH1626762830	10,000,000	Up to 10,000,000	CHF 5.30	Put	EUR 26,320.000	Downwards to the next 3 digits (0.0010 points)	EUR 26,320.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	N/A	EURIBOR1MD=	0%	5%	-4.50%	Open End	100	No
CH1626762848	10,000,000	Up to 10,000,000	CHF 5.48	Put	EUR 26,340.000	Downwards to the next 3 digits (0.0010 points)	EUR 26,340.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	N/A	EURIBOR1MD=	0%	5%	-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)
CH1626762855	10,000,000	Up to 10,000,000	CHF 5.58	Put	EUR 26,350.000	Downwards to the next 3 digits (0.0010 points)	EUR 26,350.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	N/A	EURIBOR1MD=	0%	5%	-4.50%	Open End	100	No
CH1626762863	10,000,000	Up to 10,000,000	CHF 5.67	Put	EUR 26,360.000	Downwards to the next 3 digits (0.0010 points)	EUR 26,360.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	N/A	EURIBOR1MD=	0%	5%	-4.50%	Open End	100	No
CH1626762871	10,000,000	Up to 10,000,000	CHF 5.85	Put	EUR 26,380.000	Downwards to the next 3 digits (0.0010 points)	EUR 26,380.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	N/A	EURIBOR1MD=	0%	5%	-4.50%	Open End	100	No
CH1626762889	10,000,000	Up to 10,000,000	CHF 6.03	Put	EUR 26,400.000	Downwards to the next 3 digits (0.0010 points)	EUR 26,400.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	N/A	EURIBOR1MD=	0%	5%	-4.50%	Open End	100	No
CH1626762897	10,000,000	Up to 10,000,000	CHF 6.49	Put	EUR 26,450.000	Downwards to the next 3 digits (0.0010 points)	EUR 26,450.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	N/A	EURIBOR1MD=	0%	5%	-4.50%	Open End	100	No
CH1626762905	10,000,000	Up to 10,000,000	CHF 6.95	Put	EUR 26,500.000	Downwards to the next 3 digits (0.0010 points)	EUR 26,500.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	N/A	EURIBOR1MD=	0%	5%	-4.50%	Open End	100	No
CH1626762913	10,000,000	Up to 10,000,000	CHF 7.40	Put	EUR 26,550.000	Downwards to the next 3 digits (0.0010 points)	EUR 26,550.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	N/A	EURIBOR1MD=	0%	5%	-4.50%	Open End	100	No
CH1626762921	10,000,000	Up to 10,000,000	CHF 7.86	Put	EUR 26,600.000	Downwards to the next 3 digits	EUR 26,600.000	Downwards to the next 3 digits	N/A	N/A	0%	N/A	EURIBOR1MD=	0%	5%	-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)											
CH1626762939	10,000,000	Up to 10,000,000	CHF 8.32	Put	EUR 26,650.000	Downwards to the next 3 digits (0.0010 points)	EUR 26,650.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	N/A	EURIBOR1MD=	0%	5%	-4.50%	Open End	100	No
CH1626762947	10,000,000	Up to 10,000,000	CHF 0.86	Put	USD 52,100.000	Downwards to the next 3 digits (0.0010 points)	USD 52,100.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	5%	-4.50%	Open End	1,000	No
CH1626762954	10,000,000	Up to 10,000,000	CHF 0.94	Put	USD 52,200.000	Downwards to the next 3 digits (0.0010 points)	USD 52,200.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	5%	-4.50%	Open End	1,000	No
CH1626762962	10,000,000	Up to 10,000,000	CHF 1.02	Put	USD 52,300.000	Downwards to the next 3 digits (0.0010 points)	USD 52,300.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	5%	-4.50%	Open End	1,000	No
CH1626762970	10,000,000	Up to 10,000,000	CHF 1.10	Put	USD 52,400.000	Downwards to the next 3 digits (0.0010 points)	USD 52,400.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	5%	-4.50%	Open End	1,000	No
CH1626762988	10,000,000	Up to 10,000,000	CHF 1.18	Put	USD 52,500.000	Downwards to the next 3 digits (0.0010 points)	USD 52,500.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	5%	-4.50%	Open End	1,000	No
CH1626762996	10,000,000	Up to 10,000,000	CHF 1.27	Put	USD 52,600.000	Downwards to the next 3 digits (0.0010 points)	USD 52,600.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	5%	-4.50%	Open End	1,000	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)
CH1626763002	10,000,000	Up to 10,000,000	CHF 1.35	Put	USD 52,700.000	Downwards to the next 3 digits (0.0010 points)	USD 52,700.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	5%	-4.50%	Open End	1,000	No
CH1626763010	10,000,000	Up to 10,000,000	CHF 1.43	Put	USD 52,800.000	Downwards to the next 3 digits (0.0010 points)	USD 52,800.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	5%	-4.50%	Open End	1,000	No
CH1626763028	10,000,000	Up to 10,000,000	CHF 1.51	Put	USD 52,900.000	Downwards to the next 3 digits (0.0010 points)	USD 52,900.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	5%	-4.50%	Open End	1,000	No
CH1626763036	10,000,000	Up to 10,000,000	CHF 1.59	Put	USD 53,000.000	Downwards to the next 3 digits (0.0010 points)	USD 53,000.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	5%	-4.50%	Open End	1,000	No
CH1626763044	10,000,000	Up to 10,000,000	CHF 1.68	Put	USD 53,100.000	Downwards to the next 3 digits (0.0010 points)	USD 53,100.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	5%	-4.50%	Open End	1,000	No
CH1626763051	10,000,000	Up to 10,000,000	CHF 1.76	Put	USD 53,200.000	Downwards to the next 3 digits (0.0010 points)	USD 53,200.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	5%	-4.50%	Open End	1,000	No
CH1626763069	10,000,000	Up to 10,000,000	CHF 1.84	Put	USD 53,300.000	Downwards to the next 3 digits (0.0010 points)	USD 53,300.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	5%	-4.50%	Open End	1,000	No
CH1626763077	10,000,000	Up to 10,000,000	CHF 1.92	Put	USD 53,400.000	Downwards to the next 3 digits	USD 53,400.000	Downwards to the next 3 digits	N/A	N/A	0%	100%	USDSOFR=	0%	5%	-4.50%	Open End	1,000	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)											
CH1626763085	10,000,000	Up to 10,000,000	CHF 2	Put	USD 53,500.000	Downwards to the next 3 digits (0.0010 points)	USD 53,500.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	5%	-4.50%	Open End	1,000	No
CH1626763093	10,000,000	Up to 10,000,000	CHF 2.08	Put	USD 53,600.000	Downwards to the next 3 digits (0.0010 points)	USD 53,600.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	5%	-4.50%	Open End	1,000	No
CH1626763101	10,000,000	Up to 10,000,000	CHF 2.77	Call	USD 26,650.000	Upwards to the next 3 digits (0.0010 points)	USD 26,650.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	5%	+4.50%	Open End	100	No
CH1626763119	10,000,000	Up to 10,000,000	CHF 2.37	Call	USD 26,700.000	Upwards to the next 3 digits (0.0010 points)	USD 26,700.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	5%	+4.50%	Open End	100	No
CH1626763127	10,000,000	Up to 10,000,000	CHF 2.54	Put	USD 27,300.000	Downwards to the next 3 digits (0.0010 points)	USD 27,300.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	5%	-4.50%	Open End	100	No
CH1626763135	10,000,000	Up to 10,000,000	CHF 2.95	Put	USD 27,350.000	Downwards to the next 3 digits (0.0010 points)	USD 27,350.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	5%	-4.50%	Open End	100	No
CH1626763143	10,000,000	Up to 10,000,000	CHF 3.36	Put	USD 27,400.000	Downwards to the next 3 digits (0.0010 points)	USD 27,400.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	5%	-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)
CH1626763150	10,000,000	Up to 10,000,000	CHF 3.77	Put	USD 27,450.000	Downwards to the next 3 digits (0.0010 points)	USD 27,450.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	5%	-4.50%	Open End	100	No
CH1626763168	10,000,000	Up to 10,000,000	CHF 4.18	Put	USD 27,500.000	Downwards to the next 3 digits (0.0010 points)	USD 27,500.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	5%	-4.50%	Open End	100	No
CH1626763176	10,000,000	Up to 10,000,000	CHF 4.59	Put	USD 27,550.000	Downwards to the next 3 digits (0.0010 points)	USD 27,550.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	5%	-4.50%	Open End	100	No
CH1626763184	10,000,000	Up to 10,000,000	CHF 5	Put	USD 27,600.000	Downwards to the next 3 digits (0.0010 points)	USD 27,600.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	5%	-4.50%	Open End	100	No
CH1626763192	10,000,000	Up to 10,000,000	CHF 5.41	Put	USD 27,650.000	Downwards to the next 3 digits (0.0010 points)	USD 27,650.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	5%	-4.50%	Open End	100	No
CH1626763200	10,000,000	Up to 10,000,000	CHF 5.82	Put	USD 27,700.000	Downwards to the next 3 digits (0.0010 points)	USD 27,700.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	5%	-4.50%	Open End	100	No
CH1626763218	10,000,000	Up to 10,000,000	CHF 6.23	Put	USD 27,750.000	Downwards to the next 3 digits (0.0010 points)	USD 27,750.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	5%	-4.50%	Open End	100	No
CH1626763226	10,000,000	Up to 10,000,000	CHF 6.63	Put	USD 27,800.000	Downwards to the next 3 digits	USD 27,800.000	Downwards to the next 3 digits	N/A	N/A	0%	100%	USDSOFR=	0%	5%	-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)											
CH1626763234	10,000,000	Up to 10,000,000	CHF 7.04	Put	USD 27,850.000	Downwards to the next 3 digits (0.0010 points)	USD 27,850.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	5%	-4.50%	Open End	100	No
CH1626763242	10,000,000	Up to 10,000,000	CHF 7.45	Put	USD 27,900.000	Downwards to the next 3 digits (0.0010 points)	USD 27,900.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	5%	-4.50%	Open End	100	No
CH1626763259	10,000,000	Up to 10,000,000	CHF 7.86	Put	USD 27,950.000	Downwards to the next 3 digits (0.0010 points)	USD 27,950.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	5%	-4.50%	Open End	100	No
CH1626763267	10,000,000	Up to 10,000,000	CHF 8.27	Put	USD 28,000.000	Downwards to the next 3 digits (0.0010 points)	USD 28,000.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	5%	-4.50%	Open End	100	No
CH1626763275	10,000,000	Up to 10,000,000	CHF 8.68	Put	USD 28,050.000	Downwards to the next 3 digits (0.0010 points)	USD 28,050.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	5%	-4.50%	Open End	100	No
CH1626763283	10,000,000	Up to 10,000,000	CHF 9.09	Put	USD 28,100.000	Downwards to the next 3 digits (0.0010 points)	USD 28,100.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	5%	-4.50%	Open End	100	No
CH1626763291	10,000,000	Up to 10,000,000	CHF 9.50	Put	USD 28,150.000	Downwards to the next 3 digits (0.0010 points)	USD 28,150.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	5%	-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)
CH1626763309	10,000,000	Up to 10,000,000	CHF 9.91	Put	USD 28,200.000	Downwards to the next 3 digits (0.0010 points)	USD 28,200.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	5%	-4.50%	Open End	100	No
CH1626763317	10,000,000	Up to 10,000,000	CHF 10.32	Put	USD 28,250.000	Downwards to the next 3 digits (0.0010 points)	USD 28,250.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	5%	-4.50%	Open End	100	No
CH1626763325	10,000,000	Up to 10,000,000	CHF 10.73	Put	USD 28,300.000	Downwards to the next 3 digits (0.0010 points)	USD 28,300.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	5%	-4.50%	Open End	100	No
CH1626763333	10,000,000	Up to 10,000,000	CHF 11.54	Put	USD 28,400.000	Downwards to the next 3 digits (0.0010 points)	USD 28,400.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	5%	-4.50%	Open End	100	No
CH1626763341	10,000,000	Up to 10,000,000	CHF 12.36	Put	USD 28,500.000	Downwards to the next 3 digits (0.0010 points)	USD 28,500.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	5%	-4.50%	Open End	100	No
CH1626763358	10,000,000	Up to 10,000,000	CHF 1.21	Put	USD 7,520.000	Downwards to the next 3 digits (0.0010 points)	USD 7,520.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	5%	-4.50%	Open End	100	No
CH1626763366	10,000,000	Up to 10,000,000	CHF 1.37	Put	USD 7,540.000	Downwards to the next 3 digits (0.0010 points)	USD 7,540.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	5%	-4.50%	Open End	100	No
CH1626763374	10,000,000	Up to 10,000,000	CHF 1.53	Put	USD 7,560.000	Downwards to the next 3 digits	USD 7,560.000	Downwards to the next 3 digits	N/A	N/A	0%	100%	USDSOFR=	0%	5%	-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)											
CH1626763382	10,000,000	Up to 10,000,000	CHF 1.70	Put	USD 7,580.000	Downwards to the next 3 digits (0.0010 points)	USD 7,580.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	5%	-4.50%	Open End	100	No
CH1626763390	10,000,000	Up to 10,000,000	CHF 1.86	Put	USD 7,600.000	Downwards to the next 3 digits (0.0010 points)	USD 7,600.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	5%	-4.50%	Open End	100	No
CH1626763408	10,000,000	Up to 10,000,000	CHF 2.03	Put	USD 7,620.000	Downwards to the next 3 digits (0.0010 points)	USD 7,620.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	5%	-4.50%	Open End	100	No
CH1626763416	10,000,000	Up to 10,000,000	CHF 2.19	Put	USD 7,640.000	Downwards to the next 3 digits (0.0010 points)	USD 7,640.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	5%	-4.50%	Open End	100	No
CH1626763424	10,000,000	Up to 10,000,000	CHF 2.35	Put	USD 7,660.000	Downwards to the next 3 digits (0.0010 points)	USD 7,660.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	5%	-4.50%	Open End	100	No
CH1626763432	10,000,000	Up to 10,000,000	CHF 2.52	Put	USD 7,680.000	Downwards to the next 3 digits (0.0010 points)	USD 7,680.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	5%	-4.50%	Open End	100	No
CH1626763440	10,000,000	Up to 10,000,000	CHF 2.68	Put	USD 7,700.000	Downwards to the next 3 digits (0.0010 points)	USD 7,700.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	USDSOFR=	0%	5%	-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)
CH1626763457	10,000,000	Up to 10,000,000	CHF 1.74	Call	CHF 14,440.000	Upwards to the next 3 digits (0.0010 points)	CHF 14,440.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	SARON.S	0%	5%	+4.50%	Open End	100	No
CH1626763465	10,000,000	Up to 10,000,000	CHF 1.66	Put	CHF 14,780.000	Downwards to the next 3 digits (0.0010 points)	CHF 14,780.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	SARON.S	0%	5%	-4.50%	Open End	100	No
CH1626763473	10,000,000	Up to 10,000,000	CHF 1.86	Put	CHF 14,800.000	Downwards to the next 3 digits (0.0010 points)	CHF 14,800.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	SARON.S	0%	5%	-4.50%	Open End	100	No
CH1626763481	10,000,000	Up to 10,000,000	CHF 2.06	Put	CHF 14,820.000	Downwards to the next 3 digits (0.0010 points)	CHF 14,820.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	SARON.S	0%	5%	-4.50%	Open End	100	No
CH1626763499	10,000,000	Up to 10,000,000	CHF 2.26	Put	CHF 14,840.000	Downwards to the next 3 digits (0.0010 points)	CHF 14,840.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	SARON.S	0%	5%	-4.50%	Open End	100	No
CH1626763507	10,000,000	Up to 10,000,000	CHF 2.36	Put	CHF 14,850.000	Downwards to the next 3 digits (0.0010 points)	CHF 14,850.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	SARON.S	0%	5%	-4.50%	Open End	100	No
CH1626763515	10,000,000	Up to 10,000,000	CHF 2.46	Put	CHF 14,860.000	Downwards to the next 3 digits (0.0010 points)	CHF 14,860.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	SARON.S	0%	5%	-4.50%	Open End	100	No
CH1626763523	10,000,000	Up to 10,000,000	CHF 2.66	Put	CHF 14,880.000	Downwards to the next 3 digits	CHF 14,880.000	Downwards to the next 3 digits	N/A	N/A	0%	100%	SARON.S	0%	5%	-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)											
CH1626763531	10,000,000	Up to 10,000,000	CHF 2.86	Put	CHF 14,900.000	Downwards to the next 3 digits (0.0010 points)	CHF 14,900.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	SARON.S	0%	5%	-4.50%	Open End	100	No
CH1626763549	10,000,000	Up to 10,000,000	CHF 3.36	Put	CHF 14,950.000	Downwards to the next 3 digits (0.0010 points)	CHF 14,950.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	SARON.S	0%	5%	-4.50%	Open End	100	No
CH1626763556	10,000,000	Up to 10,000,000	CHF 3.86	Put	CHF 15,000.000	Downwards to the next 3 digits (0.0010 points)	CHF 15,000.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	SARON.S	0%	5%	-4.50%	Open End	100	No
CH1626763564	10,000,000	Up to 10,000,000	CHF 4.36	Put	CHF 15,050.000	Downwards to the next 3 digits (0.0010 points)	CHF 15,050.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	100%	SARON.S	0%	5%	-4.50%	Open End	100	No

Series Number / ISIN Code	Valoren Code	Index	Index Currency	ISIN of Index	Reuters Code of Index / Reuters Screen Page	Index Sponsor	Index Sponsor Website	Exchange	Exchange Website	Business Day Centre	Settlement Currency
CH1626762632	162676263	CAC 40®	EUR	FR0003500008	.FCHI	Euronext N.V.	www.euronext.com	Euronext Paris	www.euronext.com	Zurich	CHF
CH1626762640	162676264	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1626762657	162676265	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF

Series Number / ISIN Code	Valoren Code	Index	Index Currency	ISIN of Index	Reuters Code of Index / Reuters Screen Page	Index Sponsor	Index Sponsor Website	Exchange	Exchange Website	Business Day Centre	Settlement Currency
CH1626762665	162676266	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1626762673	162676267	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1626762681	162676268	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1626762699	162676269	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1626762707	162676270	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1626762715	162676271	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1626762723	162676272	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1626762731	162676273	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1626762749	162676274	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1626762756	162676275	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1626762764	162676276	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1626762772	162676277	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1626762780	162676278	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1626762798	162676279	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1626762806	162676280	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1626762814	162676281	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1626762822	162676282	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1626762830	162676283	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF

Series Number / ISIN Code	Valoren Code	Index	Index Currency	ISIN of Index	Reuters Code of Index / Reuters Screen Page	Index Sponsor	Index Sponsor Website	Exchange	Exchange Website	Business Day Centre	Settlement Currency
CH1626762848	162676284	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1626762855	162676285	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1626762863	162676286	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1626762871	162676287	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1626762889	162676288	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1626762897	162676289	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1626762905	162676290	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1626762913	162676291	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1626762921	162676292	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1626762939	162676293	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1626762947	162676294	Dow Jones Industrial Average®	USD	US2605661048	.DJI	S&P Dow Jones Indices LLC ("SPDJI")	www.spglobal.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	-	Zurich	CHF
CH1626762954	162676295	Dow Jones Industrial Average®	USD	US2605661048	.DJI	S&P Dow Jones Indices LLC ("SPDJI")	www.spglobal.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	-	Zurich	CHF
CH1626762962	162676296	Dow Jones Industrial Average®	USD	US2605661048	.DJI	S&P Dow Jones Indices LLC ("SPDJI")	www.spglobal.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	-	Zurich	CHF
CH1626762970	162676297	Dow Jones Industrial Average®	USD	US2605661048	.DJI	S&P Dow Jones Indices LLC ("SPDJI")	www.spglobal.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	-	Zurich	CHF
CH1626762988	162676298	Dow Jones Industrial Average®	USD	US2605661048	.DJI	S&P Dow Jones Indices LLC ("SPDJI")	www.spglobal.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	-	Zurich	CHF
CH1626762996	162676299	Dow Jones Industrial	USD	US2605661048	.DJI	S&P Dow Jones Indices LLC	www.spglobal.com	As set out in Annex 1 for a Composite Index (Multi-	-	Zurich	CHF

Series Number / ISIN Code	Valoren Code	Index	Index Currency	ISIN of Index	Reuters Code of Index / Reuters Screen Page	Index Sponsor	Index Sponsor Website	Exchange	Exchange Website	Business Day Centre	Settlement Currency
		Average®				("SPDJI")		Exchange Index)			
CH1626763002	162676300	Dow Jones Industrial Average®	USD	US2605661048	.DJI	S&P Dow Jones Indices LLC ("SPDJI")	www.spglobal.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	-	Zurich	CHF
CH1626763010	162676301	Dow Jones Industrial Average®	USD	US2605661048	.DJI	S&P Dow Jones Indices LLC ("SPDJI")	www.spglobal.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	-	Zurich	CHF
CH1626763028	162676302	Dow Jones Industrial Average®	USD	US2605661048	.DJI	S&P Dow Jones Indices LLC ("SPDJI")	www.spglobal.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	-	Zurich	CHF
CH1626763036	162676303	Dow Jones Industrial Average®	USD	US2605661048	.DJI	S&P Dow Jones Indices LLC ("SPDJI")	www.spglobal.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	-	Zurich	CHF
CH1626763044	162676304	Dow Jones Industrial Average®	USD	US2605661048	.DJI	S&P Dow Jones Indices LLC ("SPDJI")	www.spglobal.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	-	Zurich	CHF
CH1626763051	162676305	Dow Jones Industrial Average®	USD	US2605661048	.DJI	S&P Dow Jones Indices LLC ("SPDJI")	www.spglobal.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	-	Zurich	CHF
CH1626763069	162676306	Dow Jones Industrial Average®	USD	US2605661048	.DJI	S&P Dow Jones Indices LLC ("SPDJI")	www.spglobal.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	-	Zurich	CHF
CH1626763077	162676307	Dow Jones Industrial Average®	USD	US2605661048	.DJI	S&P Dow Jones Indices LLC ("SPDJI")	www.spglobal.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	-	Zurich	CHF
CH1626763085	162676308	Dow Jones Industrial Average®	USD	US2605661048	.DJI	S&P Dow Jones Indices LLC ("SPDJI")	www.spglobal.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	-	Zurich	CHF
CH1626763093	162676309	Dow Jones Industrial Average®	USD	US2605661048	.DJI	S&P Dow Jones Indices LLC ("SPDJI")	www.spglobal.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	-	Zurich	CHF
CH1626763101	162676310	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1626763119	162676311	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1626763127	162676312	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF

Series Number / ISIN Code	Valoren Code	Index	Index Currency	ISIN of Index	Reuters Code of Index / Reuters Screen Page	Index Sponsor	Index Sponsor Website	Exchange	Exchange Website	Business Day Centre	Settlement Currency
CH1626763135	162676313	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1626763143	162676314	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1626763150	162676315	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1626763168	162676316	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1626763176	162676317	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1626763184	162676318	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1626763192	162676319	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1626763200	162676320	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1626763218	162676321	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1626763226	162676322	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1626763234	162676323	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1626763242	162676324	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1626763259	162676325	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1626763267	162676326	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1626763275	162676327	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1626763283	162676328	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1626763291	162676329	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1626763309	162676330	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF

Series Number / ISIN Code	Valoren Code	Index	Index Currency	ISIN of Index	Reuters Code of Index / Reuters Screen Page	Index Sponsor	Index Sponsor Website	Exchange	Exchange Website	Business Day Centre	Settlement Currency
CH1626763317	162676331	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1626763325	162676332	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1626763333	162676333	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1626763341	162676334	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1626763358	162676335	S&P 500®	USD	US78378X1072	.SPX	S&P Dow Jones Indices LLC ("SPDJI")	www.spglobal.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	-	Zurich	CHF
CH1626763366	162676336	S&P 500®	USD	US78378X1072	.SPX	S&P Dow Jones Indices LLC ("SPDJI")	www.spglobal.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	-	Zurich	CHF
CH1626763374	162676337	S&P 500®	USD	US78378X1072	.SPX	S&P Dow Jones Indices LLC ("SPDJI")	www.spglobal.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	-	Zurich	CHF
CH1626763382	162676338	S&P 500®	USD	US78378X1072	.SPX	S&P Dow Jones Indices LLC ("SPDJI")	www.spglobal.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	-	Zurich	CHF
CH1626763390	162676339	S&P 500®	USD	US78378X1072	.SPX	S&P Dow Jones Indices LLC ("SPDJI")	www.spglobal.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	-	Zurich	CHF
CH1626763408	162676340	S&P 500®	USD	US78378X1072	.SPX	S&P Dow Jones Indices LLC ("SPDJI")	www.spglobal.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	-	Zurich	CHF
CH1626763416	162676341	S&P 500®	USD	US78378X1072	.SPX	S&P Dow Jones Indices LLC ("SPDJI")	www.spglobal.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	-	Zurich	CHF
CH1626763424	162676342	S&P 500®	USD	US78378X1072	.SPX	S&P Dow Jones Indices LLC ("SPDJI")	www.spglobal.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	-	Zurich	CHF
CH1626763432	162676343	S&P 500®	USD	US78378X1072	.SPX	S&P Dow Jones Indices LLC ("SPDJI")	www.spglobal.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	-	Zurich	CHF
CH1626763440	162676344	S&P 500®	USD	US78378X1072	.SPX	S&P Dow Jones Indices LLC ("SPDJI")	www.spglobal.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	-	Zurich	CHF

Series Number / ISIN Code	Valoren Code	Index	Index Currency	ISIN of Index	Reuters Code of Index / Reuters Screen Page	Index Sponsor	Index Sponsor Website	Exchange	Exchange Website	Business Day Centre	Settlement Currency
CH1626763457	162676345	Swiss Market Index®	CHF	CH0009980894	.SSMI	SIX Swiss Exchange AG	www.six-swiss-exchange.com	SIX Swiss Exchange AG	www.six-swiss-exchange.com	Zurich	CHF
CH1626763465	162676346	Swiss Market Index®	CHF	CH0009980894	.SSMI	SIX Swiss Exchange AG	www.six-swiss-exchange.com	SIX Swiss Exchange AG	www.six-swiss-exchange.com	Zurich	CHF
CH1626763473	162676347	Swiss Market Index®	CHF	CH0009980894	.SSMI	SIX Swiss Exchange AG	www.six-swiss-exchange.com	SIX Swiss Exchange AG	www.six-swiss-exchange.com	Zurich	CHF
CH1626763481	162676348	Swiss Market Index®	CHF	CH0009980894	.SSMI	SIX Swiss Exchange AG	www.six-swiss-exchange.com	SIX Swiss Exchange AG	www.six-swiss-exchange.com	Zurich	CHF
CH1626763499	162676349	Swiss Market Index®	CHF	CH0009980894	.SSMI	SIX Swiss Exchange AG	www.six-swiss-exchange.com	SIX Swiss Exchange AG	www.six-swiss-exchange.com	Zurich	CHF
CH1626763507	162676350	Swiss Market Index®	CHF	CH0009980894	.SSMI	SIX Swiss Exchange AG	www.six-swiss-exchange.com	SIX Swiss Exchange AG	www.six-swiss-exchange.com	Zurich	CHF
CH1626763515	162676351	Swiss Market Index®	CHF	CH0009980894	.SSMI	SIX Swiss Exchange AG	www.six-swiss-exchange.com	SIX Swiss Exchange AG	www.six-swiss-exchange.com	Zurich	CHF
CH1626763523	162676352	Swiss Market Index®	CHF	CH0009980894	.SSMI	SIX Swiss Exchange AG	www.six-swiss-exchange.com	SIX Swiss Exchange AG	www.six-swiss-exchange.com	Zurich	CHF
CH1626763531	162676353	Swiss Market Index®	CHF	CH0009980894	.SSMI	SIX Swiss Exchange AG	www.six-swiss-exchange.com	SIX Swiss Exchange AG	www.six-swiss-exchange.com	Zurich	CHF
CH1626763549	162676354	Swiss Market Index®	CHF	CH0009980894	.SSMI	SIX Swiss Exchange AG	www.six-swiss-exchange.com	SIX Swiss Exchange AG	www.six-swiss-exchange.com	Zurich	CHF
CH1626763556	162676355	Swiss Market Index®	CHF	CH0009980894	.SSMI	SIX Swiss Exchange AG	www.six-swiss-exchange.com	SIX Swiss Exchange AG	www.six-swiss-exchange.com	Zurich	CHF
CH1626763564	162676356	Swiss Market Index®	CHF	CH0009980894	.SSMI	SIX Swiss Exchange AG	www.six-swiss-exchange.com	SIX Swiss Exchange AG	www.six-swiss-exchange.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:**	6 November 2026.
4.	**Issue Date:**	9 November 2026.
5.	**Consolidation:**	Not applicable.
6.	**Type of Securities:**	(a) Certificates. (b) The Securities are Index Securities. The Certificates are OET Certificates and are OET Call Certificates or OET Put Certificates. The provisions of Annex 1 (*Additional Terms and Conditions for Index 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 Index 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:**	Applicable.
	(a) **Index/Basket of**	See the "Specific Provisions for each Series" above.

	Indices/Index Sponsor(s):	
(b)	**Index Currency:**	See the "Specific Provisions for each Series" above.
(c)	**Exchange(s):**	See the "Specific Provisions for each Series" above.
(d)	**Related Exchange(s):**	All Exchanges.
(e)	**Exchange Business Day:**	Single Index Basis.
(f)	**Scheduled Trading Day:**	Single Index Basis.
(g)	**Weighting:**	Not applicable.
(h)	**Settlement Price:**	As set out in sub-paragraph (b) of the definition of "Settlement Price" provided in Condition 1 of Annex 1 - Additional Terms and Conditions for Index Securities.
(i)	**Disrupted Day:**	As per Conditions.
(j)	**Specified Maximum Days of Disruption:**	Twenty (20) Scheduled Trading Days.
(k)	**Valuation Time:**	The Scheduled Closing Time as defined in Condition 1.
(l)	**Delayed Redemption on Occurrence of an Index Adjustments Event:**	Not applicable.
(m)	**Index Correction Period:**	As per Conditions.
(n)	**Other terms or special conditions:**	Not applicable.
(o)	**Additional provisions applicable to Custom Indices:**	Not applicable.
(p)	**Additional provisions applicable to Futures Price Valuation:**	Not applicable.
23.	**Share Securities/ETI Share Securities:**	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:**	Official level.
(iv)	**Observation Price Source:**	Index Sponsor.
(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 Increased Cost of Stock Borrow (b) The Maximum Stock Loan Rate is 25%. The Initial Stock Loan Rate is 25%. (c) Delayed Redemption on Occurrence of an Additional Disruption Event and/or Optional Additional Disruption Event: Not applicable.
35.	**Knock-in Event:**	Not applicable.
36.	**Knock-out Event:**	Not applicable.

PROVISIONS RELATING TO WARRANTS

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

PROVISIONS RELATING TO CERTIFICATES

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

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

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

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

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

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

DISTRIBUTION AND US SALES ELIGIBILITY (ALL SECURITIES)

40. **Selling Restrictions:**

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

41. **Additional U.S. Federal income tax considerations:** The Securities 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 Index 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 Index as described in Part A "Specific Provisions for each Series" (the "Underlying Index") that is greater than the capital invested. The leveraged nature of the Certificates means that any movement in the value of the Underlying Index 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 Index increases in value and decrease in value when the Underlying Index decreases in value.

In respect of Put Certificates, the Certificates will increase in value when the Underlying Index decreases in value and decrease in value when the Underlying Index 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 Index 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 Index 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 Index, the Capitalised Exercise Price, the Financing Rate and, if applicable, the performance of the Conversion Rate between the Index Currency and the Settlement Currency.

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

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

Index Disclaimer

Neither the Issuer nor the Guarantor shall have any liability for any act or failure to act by an Index Sponsor in connection with the calculation, adjustment or maintenance of an Index. Except as disclosed prior to the Issue Date, neither the Issuer, the Guarantor nor their affiliates has any affiliation with or control over an Index or Index Sponsor or any control over the computation, composition or dissemination of an Index. Although the Calculation Agent will obtain information concerning an Index from publicly available sources it believes reliable, it will not independently verify this information. Accordingly, no representation, warranty or undertaking (express or implied) is made and no responsibility is accepted by the Issuer, the Guarantor, their affiliates or the Calculation Agent as to the accuracy, completeness and timeliness of information concerning an Index.

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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 an Index
B.5	**Issue Date**	9 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	Index	Issue Price per Security	Settlement Currency	Redemption Date
CH1626762632	CAC 40®	CHF 1.72	CHF	Open End
CH1626762640	DAX®	CHF 2.38	CHF	Open End

Series Number / ISIN Code	Index	Issue Price per Security	Settlement Currency	Redemption Date
CH1626762657	DAX®	CHF 2.56	CHF	Open End
CH1626762665	DAX®	CHF 2.74	CHF	Open End
CH1626762673	DAX®	CHF 2.83	CHF	Open End
CH1626762681	DAX®	CHF 2.92	CHF	Open End
CH1626762699	DAX®	CHF 3.11	CHF	Open End
CH1626762707	DAX®	CHF 3.29	CHF	Open End
CH1626762715	DAX®	CHF 3.47	CHF	Open End
CH1626762723	DAX®	CHF 3.66	CHF	Open End
CH1626762731	DAX®	CHF 3.75	CHF	Open End
CH1626762749	DAX®	CHF 3.84	CHF	Open End
CH1626762756	DAX®	CHF 4.02	CHF	Open End
CH1626762764	DAX®	CHF 4.20	CHF	Open End
CH1626762772	DAX®	CHF 4.39	CHF	Open End
CH1626762780	DAX®	CHF 4.57	CHF	Open End
CH1626762798	DAX®	CHF 4.66	CHF	Open End
CH1626762806	DAX®	CHF 4.75	CHF	Open End
CH1626762814	DAX®	CHF 4.94	CHF	Open End
CH1626762822	DAX®	CHF 5.12	CHF	Open End
CH1626762830	DAX®	CHF 5.30	CHF	Open End
CH1626762848	DAX®	CHF 5.48	CHF	Open End
CH1626762855	DAX®	CHF 5.58	CHF	Open End
CH1626762863	DAX®	CHF 5.67	CHF	Open End
CH1626762871	DAX®	CHF 5.85	CHF	Open End
CH1626762889	DAX®	CHF 6.03	CHF	Open End
CH1626762897	DAX®	CHF 6.49	CHF	Open End
CH1626762905	DAX®	CHF 6.95	CHF	Open End
CH1626762913	DAX®	CHF 7.40	CHF	Open End
CH1626762921	DAX®	CHF 7.86	CHF	Open End
CH1626762939	DAX®	CHF 8.32	CHF	Open End
CH1626762947	Dow Jones Industrial Average®	CHF 0.86	CHF	Open End
CH1626762954	Dow Jones Industrial Average®	CHF 0.94	CHF	Open End
CH1626762962	Dow Jones Industrial Average®	CHF 1.02	CHF	Open End
CH1626762970	Dow Jones Industrial Average®	CHF 1.10	CHF	Open End
CH1626762988	Dow Jones Industrial Average®	CHF 1.18	CHF	Open End
CH1626762996	Dow Jones Industrial Average®	CHF 1.27	CHF	Open End
CH1626763002	Dow Jones Industrial Average®	CHF 1.35	CHF	Open End
CH1626763010	Dow Jones Industrial Average®	CHF 1.43	CHF	Open End
CH1626763028	Dow Jones Industrial Average®	CHF 1.51	CHF	Open End
CH1626763036	Dow Jones Industrial Average®	CHF 1.59	CHF	Open End
CH1626763044	Dow Jones Industrial Average®	CHF 1.68	CHF	Open End
CH1626763051	Dow Jones Industrial Average®	CHF 1.76	CHF	Open End
CH1626763069	Dow Jones Industrial Average®	CHF 1.84	CHF	Open End
CH1626763077	Dow Jones Industrial Average®	CHF 1.92	CHF	Open End
CH1626763085	Dow Jones Industrial Average®	CHF 2	CHF	Open End
CH1626763093	Dow Jones Industrial Average®	CHF 2.08	CHF	Open End
CH1626763101	Nasdaq-100 ®	CHF 2.77	CHF	Open End
CH1626763119	Nasdaq-100 ®	CHF 2.37	CHF	Open End
CH1626763127	Nasdaq-100 ®	CHF 2.54	CHF	Open End
CH1626763135	Nasdaq-100 ®	CHF 2.95	CHF	Open End

Series Number / ISIN Code	Index	Issue Price per Security	Settlement Currency	Redemption Date
CH1626763143	Nasdaq-100 ®	CHF 3.36	CHF	Open End
CH1626763150	Nasdaq-100 ®	CHF 3.77	CHF	Open End
CH1626763168	Nasdaq-100 ®	CHF 4.18	CHF	Open End
CH1626763176	Nasdaq-100 ®	CHF 4.59	CHF	Open End
CH1626763184	Nasdaq-100 ®	CHF 5	CHF	Open End
CH1626763192	Nasdaq-100 ®	CHF 5.41	CHF	Open End
CH1626763200	Nasdaq-100 ®	CHF 5.82	CHF	Open End
CH1626763218	Nasdaq-100 ®	CHF 6.23	CHF	Open End
CH1626763226	Nasdaq-100 ®	CHF 6.63	CHF	Open End
CH1626763234	Nasdaq-100 ®	CHF 7.04	CHF	Open End
CH1626763242	Nasdaq-100 ®	CHF 7.45	CHF	Open End
CH1626763259	Nasdaq-100 ®	CHF 7.86	CHF	Open End
CH1626763267	Nasdaq-100 ®	CHF 8.27	CHF	Open End
CH1626763275	Nasdaq-100 ®	CHF 8.68	CHF	Open End
CH1626763283	Nasdaq-100 ®	CHF 9.09	CHF	Open End
CH1626763291	Nasdaq-100 ®	CHF 9.50	CHF	Open End
CH1626763309	Nasdaq-100 ®	CHF 9.91	CHF	Open End
CH1626763317	Nasdaq-100 ®	CHF 10.32	CHF	Open End
CH1626763325	Nasdaq-100 ®	CHF 10.73	CHF	Open End
CH1626763333	Nasdaq-100 ®	CHF 11.54	CHF	Open End
CH1626763341	Nasdaq-100 ®	CHF 12.36	CHF	Open End
CH1626763358	S&P 500®	CHF 1.21	CHF	Open End
CH1626763366	S&P 500®	CHF 1.37	CHF	Open End
CH1626763374	S&P 500®	CHF 1.53	CHF	Open End
CH1626763382	S&P 500®	CHF 1.70	CHF	Open End
CH1626763390	S&P 500®	CHF 1.86	CHF	Open End
CH1626763408	S&P 500®	CHF 2.03	CHF	Open End
CH1626763416	S&P 500®	CHF 2.19	CHF	Open End
CH1626763424	S&P 500®	CHF 2.35	CHF	Open End
CH1626763432	S&P 500®	CHF 2.52	CHF	Open End
CH1626763440	S&P 500®	CHF 2.68	CHF	Open End
CH1626763457	Swiss Market Index®	CHF 1.74	CHF	Open End
CH1626763465	Swiss Market Index®	CHF 1.66	CHF	Open End
CH1626763473	Swiss Market Index®	CHF 1.86	CHF	Open End
CH1626763481	Swiss Market Index®	CHF 2.06	CHF	Open End
CH1626763499	Swiss Market Index®	CHF 2.26	CHF	Open End
CH1626763507	Swiss Market Index®	CHF 2.36	CHF	Open End
CH1626763515	Swiss Market Index®	CHF 2.46	CHF	Open End
CH1626763523	Swiss Market Index®	CHF 2.66	CHF	Open End
CH1626763531	Swiss Market Index®	CHF 2.86	CHF	Open End
CH1626763549	Swiss Market Index®	CHF 3.36	CHF	Open End
CH1626763556	Swiss Market Index®	CHF 3.86	CHF	Open End
CH1626763564	Swiss Market Index®	CHF 4.36	CHF	Open End