

## FINAL TERMS FOR W&C SECURITIES

**PROHIBITION OF SALES TO EEA RETAIL INVESTORS** - The Securities are not intended to be offered, sold or otherwise made available to and should not be offered, sold or otherwise made available to any retail investor in the European Economic Area ("**EEA**"). For these purposes, a retail investor means a person who is one (or more) of: (i) a retail client as defined in point (11) of Article 4(1) of Directive 2014/65/EU (as amended, "**MiFID II**"); or (ii) a customer within the meaning of Directive (EU) 2016/97 (as amended or superseded, the "**Insurance Distribution Directive**"), where that customer would not qualify as a professional client as defined in point (10) of Article 4(1) of MiFID II; or (iii) not a qualified investor as defined in Regulation (EU) 2017/1129 (as amended, the "**Prospectus Regulation**"). Consequently, no key information document required by Regulation (EU) No 1286/2014 (as amended, the "**PRIIPs Regulation**") for offering or selling the Securities or otherwise making them available to retail investors in the EEA has been prepared and therefore offering or selling the Securities or otherwise making them available to any retail investor in the EEA may be unlawful under the PRIIPs Regulation.

**PROHIBITION OF SALES TO UK RETAIL INVESTORS** - The Securities are not intended to be offered, sold or otherwise made available to and should not be offered, sold or otherwise made available to any retail investor in the United Kingdom ("**UK**"). For these purposes, a retail investor means a person who is one (or more) of: (i) a retail client, as defined in point (8) of Article 2 of Regulation (EU) No 2017/565 as it forms part of UK domestic law by virtue of the European Union (Withdrawal) Act 2018 ("**EUWA**"); (ii) a customer within the meaning of the provisions of the Financial Services and Markets Act 2000, as amended (the "**FSMA**") and any rules or regulations made under the FSMA to implement Directive (EU) 2016/97, where that customer would not qualify as a professional client, as defined in point (8) of Article 2(1) of Regulation (EU) No 600/2014 as it forms part of UK domestic law by virtue of the EUWA; or (iii) not a qualified investor as defined in Article 2 of Regulation (EU) 2017/1129 as it forms part of UK domestic law by virtue of the EUWA. Consequently, no key information document required by Regulation (EU) No 1286/2014 as it forms part of UK domestic law by virtue of the EUWA (the "**UK PRIIPs Regulation**") for offering or selling the Securities or otherwise making them available to retail investors in the UK has been prepared and therefore offering or selling the Securities or otherwise making them available to any retail investor in the UK may be unlawful under the UK PRIIPs Regulation.

**MiFID II product governance / Retail investors, professional investors and ECPs only target market** - Solely for the purposes of the manufacturer's product approval process, the target market assessment in respect of the Securities, taking into account the five categories in item 19 of the Guidelines published by the European Securities and Markets Authority ("**ESMA**") on 3 August 2023, has led to the conclusion that: (i) the target market for the Securities is eligible counterparties, professional clients and retail clients, each as defined in Directive 2014/65/EU (as amended, "**MiFID II**"); and (ii) all channels for distribution to eligible counterparties and professional clients are appropriate; and (iii) the following channels for distribution of the Securities to retail clients are appropriate – investment advice, portfolio management, and non-advised sales, subject to the distributor's suitability and appropriateness obligations under MiFID II, as applicable. Any person subsequently offering, selling or recommending the Securities (a "**distributor**") should take into consideration the manufacturer's target market assessment; however, a distributor subject to MiFID II is responsible for undertaking its own target market assessment in respect of the Securities (by either adopting or refining the manufacturer's target market assessment) and determining appropriate distribution channels, subject to the distributor's suitability and appropriateness obligations under MiFID II, as applicable.

## FINAL TERMS DATED AS OF 10 MARCH 2026

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

Legal entity identifier (LEI): 7245009UXRIGIRYOBR48

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

Legal entity identifier (LEI): R0MUWSFPU8MPRO8K5P83

(Note, Warrant and Certificate Programme)

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

SSPA product type: Mini-Future (2210)

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

## PART A - CONTRACTUAL TERMS

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

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

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

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

Full information on BNP Paribas Issuance B.V. (the "**Issuer**"), BNP Paribas (the "**Guarantor**") and the offer of the Securities is only available on the basis of the combination of these Final Terms and the Base Prospectus. **The Base Prospectus, any Supplement(s) to the Base Prospectus and these Final Terms are available for viewing at the following address: [www.bnpparibasmarkets.ch](http://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](http://www.bnpparibasmarkets.ch) or any other website specified in the applicable Final Terms.**

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

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

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

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

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

**These Certificates provide for a dynamic structure with regard to the adjustment of both the Underlying and the Security Threshold.**

## 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	Minimum Financing Rate Percentage	Maximum Financing Rate Percentage	Financing Rate Percentage on the Commencement Date	Redemption Date	Parity
CH1531177454	2,400,000	2,400,000	CHF 17.61	Call	USD 80.7692	Upwards to the next 4 digits (0.0001 points)	USD 84.00	Upwards to the next 2 digits (0.01 points)	0%	20%	4%	N/A	0%	5%	+4.50%	Open End	1
CH1531177462	2,400,000	2,400,000	CHF 16.11	Call	USD 82.6923	Upwards to the next 4 digits (0.0001 points)	USD 86.00	Upwards to the next 2 digits (0.01 points)	0%	20%	4%	N/A	0%	5%	+4.50%	Open End	1
CH1531177470	2,400,000	2,400,000	CHF 14.62	Call	USD 84.6154	Upwards to the next 4 digits (0.0001 points)	USD 88.00	Upwards to the next 2 digits (0.01 points)	0%	20%	4%	N/A	0%	5%	+4.50%	Open End	1
CH1531177488	2,400,000	2,400,000	CHF 13.87	Call	USD 85.5769	Upwards to the next 4 digits (0.0001 points)	USD 89.00	Upwards to the next 2 digits (0.01 points)	0%	20%	4%	N/A	0%	5%	+4.50%	Open End	1
CH1531177496	2,400,000	2,400,000	CHF 13.12	Call	USD 86.5385	Upwards to the next 4 digits (0.0001 points)	USD 90.00	Upwards to the next 2 digits (0.01 points)	0%	20%	4%	N/A	0%	5%	+4.50%	Open End	1
CH1531177504	2,400,000	2,400,000	CHF 12.37	Call	USD 87.5000	Upwards to the next 4 digits (0.0001 points)	USD 91.00	Upwards to the next 2 digits (0.01 points)	0%	20%	4%	N/A	0%	5%	+4.50%	Open End	1
CH1531177512	2,400,000	2,400,000	CHF 11.62	Call	USD 88.4615	Upwards to the next 4 digits (0.0001 points)	USD 92.00	Upwards to the next 2 digits (0.01 points)	0%	20%	4%	N/A	0%	5%	+4.50%	Open End	1
CH1531177520	2,400,000	2,400,000	CHF 10.87	Call	USD 89.4231	Upwards to the next 4 digits (0.0001 points)	USD 93.00	Upwards to the next 2 digits (0.01 points)	0%	20%	4%	N/A	0%	5%	+4.50%	Open End	1
CH1531177538	2,400,000	2,400,000	CHF 10.12	Call	USD 90.3846	Upwards to the next 4 digits (0.0001 points)	USD 94.00	Upwards to the next 2 digits (0.01 points)	0%	20%	4%	N/A	0%	5%	+4.50%	Open End	1

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						points)		points)									
CH1531177546	2,400,000	2,400,000	CHF 9.37	Call	USD 91.3462	Upwards to the next 4 digits (0.0001 points)	USD 95.00	Upwards to the next 2 digits (0.01 points)	0%	20%	4%	N/A	0%	5%	+4.50%	Open End	1
CH1531177553	2,400,000	2,400,000	CHF 8.62	Call	USD 92.3077	Upwards to the next 4 digits (0.0001 points)	USD 96.00	Upwards to the next 2 digits (0.01 points)	0%	20%	4%	N/A	0%	5%	+4.50%	Open End	1
CH1531177561	2,400,000	2,400,000	CHF 8.25	Call	USD 92.7885	Upwards to the next 4 digits (0.0001 points)	USD 96.50	Upwards to the next 2 digits (0.01 points)	0%	20%	4%	N/A	0%	5%	+4.50%	Open End	1
CH1531177579	2,400,000	2,400,000	CHF 7.87	Call	USD 93.2692	Upwards to the next 4 digits (0.0001 points)	USD 97.00	Upwards to the next 2 digits (0.01 points)	0%	20%	4%	N/A	0%	5%	+4.50%	Open End	1
CH1531177587	2,400,000	2,400,000	CHF 7.50	Call	USD 93.7500	Upwards to the next 4 digits (0.0001 points)	USD 97.50	Upwards to the next 2 digits (0.01 points)	0%	20%	4%	N/A	0%	5%	+4.50%	Open End	1
CH1531177595	2,400,000	2,400,000	CHF 7.12	Call	USD 94.2308	Upwards to the next 4 digits (0.0001 points)	USD 98.00	Upwards to the next 2 digits (0.01 points)	0%	20%	4%	N/A	0%	5%	+4.50%	Open End	1
CH1531177603	2,400,000	2,400,000	CHF 6.75	Call	USD 94.7115	Upwards to the next 4 digits (0.0001 points)	USD 98.50	Upwards to the next 2 digits (0.01 points)	0%	20%	4%	N/A	0%	5%	+4.50%	Open End	1
CH1531177611	2,400,000	2,400,000	CHF 6.37	Call	USD 95.1923	Upwards to the next 4 digits (0.0001 points)	USD 99.00	Upwards to the next 2 digits (0.01 points)	0%	20%	4%	N/A	0%	5%	+4.50%	Open End	1
CH1531177629	2,400,000	2,400,000	CHF 6	Call	USD 95.6731	Upwards to the next 4 digits (0.0001 points)	USD 99.50	Upwards to the next 2 digits (0.01 points)	0%	20%	4%	N/A	0%	5%	+4.50%	Open End	1

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	Minimum Financing Rate Percentage	Maximum Financing Rate Percentage	Financing Rate Percentage on the Commencement Date	Redemption Date	Parity
CH1531177637	2,400,000	2,400,000	CHF 5.62	Call	USD 96.1538	Upwards to the next 4 digits (0.0001 points)	USD 100.00	Upwards to the next 2 digits (0.01 points)	0%	20%	4%	N/A	0%	5%	+4.50%	Open End	1
CH1531177645	2,400,000	2,400,000	CHF 5.25	Call	USD 96.6346	Upwards to the next 4 digits (0.0001 points)	USD 100.50	Upwards to the next 2 digits (0.01 points)	0%	20%	4%	N/A	0%	5%	+4.50%	Open End	1
CH1531177652	2,400,000	2,400,000	CHF 4.87	Call	USD 97.1154	Upwards to the next 4 digits (0.0001 points)	USD 101.00	Upwards to the next 2 digits (0.01 points)	0%	20%	4%	N/A	0%	5%	+4.50%	Open End	1
CH1531177660	2,400,000	2,400,000	CHF 5.49	Put	USD 110.4167	Downwards to the next 4 digits (0.0001 points)	USD 106.00	Downwards to the next 2 digits (0.01 points)	0%	20%	4%	N/A	0%	5%	-4.50%	Open End	1
CH1531177678	2,400,000	2,400,000	CHF 6.30	Put	USD 111.4583	Downwards to the next 4 digits (0.0001 points)	USD 107.00	Downwards to the next 2 digits (0.01 points)	0%	20%	4%	N/A	0%	5%	-4.50%	Open End	1
CH1531177686	2,400,000	2,400,000	CHF 7.12	Put	USD 112.5000	Downwards to the next 4 digits (0.0001 points)	USD 108.00	Downwards to the next 2 digits (0.01 points)	0%	20%	4%	N/A	0%	5%	-4.50%	Open End	1
CH1531177694	2,400,000	2,400,000	CHF 7.93	Put	USD 113.5417	Downwards to the next 4 digits (0.0001 points)	USD 109.00	Downwards to the next 2 digits (0.01 points)	0%	20%	4%	N/A	0%	5%	-4.50%	Open End	1
CH1531177702	2,400,000	2,400,000	CHF 8.74	Put	USD 114.5833	Downwards to the next 4 digits (0.0001 points)	USD 110.00	Downwards to the next 2 digits (0.01 points)	0%	20%	4%	N/A	0%	5%	-4.50%	Open End	1
CH1531177710	2,400,000	2,400,000	CHF 9.55	Put	USD 115.6250	Downwards to the next 4 digits (0.0001 points)	USD 111.00	Downwards to the next 2 digits (0.01 points)	0%	20%	4%	N/A	0%	5%	-4.50%	Open End	1
CH1531177728	2,400,000	2,400,000	CHF 10.36	Put	USD 116.6667	Downwards to the next 4	USD 112.00	Downwards to the next 2	0%	20%	4%	N/A	0%	5%	-4.50%	Open End	1

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						digits (0.0001 points)		digits (0.01 points)									
CH1531177736	2,400,000	2,400,000	CHF 11.17	Put	USD 117.7083	Downwards to the next 4 digits (0.0001 points)	USD 113.00	Downwards to the next 2 digits (0.01 points)	0%	20%	4%	N/A	0%	5%	-4.50%	Open End	1
CH1531177744	2,400,000	2,400,000	CHF 11.99	Put	USD 118.7500	Downwards to the next 4 digits (0.0001 points)	USD 114.00	Downwards to the next 2 digits (0.01 points)	0%	20%	4%	N/A	0%	5%	-4.50%	Open End	1
CH1531177751	2,400,000	2,400,000	CHF 12.80	Put	USD 119.7917	Downwards to the next 4 digits (0.0001 points)	USD 115.00	Downwards to the next 2 digits (0.01 points)	0%	20%	4%	N/A	0%	5%	-4.50%	Open End	1
CH1531177769	2,400,000	2,400,000	CHF 13.61	Put	USD 120.8333	Downwards to the next 4 digits (0.0001 points)	USD 116.00	Downwards to the next 2 digits (0.01 points)	0%	20%	4%	N/A	0%	5%	-4.50%	Open End	1
CH1531177777	2,400,000	2,400,000	CHF 14.42	Put	USD 121.8750	Downwards to the next 4 digits (0.0001 points)	USD 117.00	Downwards to the next 2 digits (0.01 points)	0%	20%	4%	N/A	0%	5%	-4.50%	Open End	1
CH1531177785	2,400,000	2,400,000	CHF 15.23	Put	USD 122.9167	Downwards to the next 4 digits (0.0001 points)	USD 118.00	Downwards to the next 2 digits (0.01 points)	0%	20%	4%	N/A	0%	5%	-4.50%	Open End	1
CH1531177793	2,400,000	2,400,000	CHF 16.86	Put	USD 125.0000	Downwards to the next 4 digits (0.0001 points)	USD 120.00	Downwards to the next 2 digits (0.01 points)	0%	20%	4%	N/A	0%	5%	-4.50%	Open End	1
CH1531177801	2,400,000	2,400,000	CHF 18.48	Put	USD 127.0833	Downwards to the next 4 digits (0.0001 points)	USD 122.00	Downwards to the next 2 digits (0.01 points)	0%	20%	4%	N/A	0%	5%	-4.50%	Open End	1
CH1531177819	2,400,000	2,400,000	CHF 0.53	Call	USD 2.6364	Upwards to the next 4 digits (0.0001 points)	USD 2.90	Upwards to the next 2 digits (0.01 points)	0%	20%	10%	N/A	0%	5%	+4.50%	Open End	1

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CH1531177827	2,400,000	2,400,000	CHF 0.46	Call	USD 2.7273	Upwards to the next 4 digits (0.0001 points)	USD 3.00	Upwards to the next 2 digits (0.01 points)	0%	20%	10%	N/A	0%	5%	+4.50%	Open End	1
CH1531177835	2,400,000	2,400,000	CHF 0.39	Call	USD 2.8182	Upwards to the next 4 digits (0.0001 points)	USD 3.10	Upwards to the next 2 digits (0.01 points)	0%	20%	10%	N/A	0%	5%	+4.50%	Open End	1
CH1531177843	2,400,000	2,400,000	CHF 0.32	Call	USD 2.9091	Upwards to the next 4 digits (0.0001 points)	USD 3.20	Upwards to the next 2 digits (0.01 points)	0%	20%	10%	N/A	0%	5%	+4.50%	Open End	1
CH1531177850	2,400,000	2,400,000	CHF 14.04	Call	USD 77.6699	Upwards to the next 4 digits (0.0001 points)	USD 80.00	Upwards to the next 2 digits (0.01 points)	0%	20%	3%	N/A	0%	5%	+4.50%	Open End	1
CH1531177868	2,400,000	2,400,000	CHF 17.15	Call	USD 77.6699	Upwards to the next 4 digits (0.0001 points)	USD 80.00	Upwards to the next 2 digits (0.01 points)	0%	20%	3%	N/A	0%	5%	+4.50%	Open End	1
CH1531177876	2,400,000	2,400,000	CHF 17.15	Call	USD 77.6699	Upwards to the next 4 digits (0.0001 points)	USD 80.00	Upwards to the next 2 digits (0.01 points)	0%	20%	3%	N/A	0%	5%	+4.50%	Open End	1
CH1531177884	2,400,000	2,400,000	CHF 14.04	Call	USD 77.6699	Upwards to the next 4 digits (0.0001 points)	USD 80.00	Upwards to the next 2 digits (0.01 points)	0%	20%	3%	N/A	0%	5%	+4.50%	Open End	1
CH1531177892	2,400,000	2,400,000	CHF 12.52	Call	USD 79.6117	Upwards to the next 4 digits (0.0001 points)	USD 82.00	Upwards to the next 2 digits (0.01 points)	0%	20%	3%	N/A	0%	5%	+4.50%	Open End	1
CH1531177900	2,400,000	2,400,000	CHF 12.52	Call	USD 79.6117	Upwards to the next 4 digits (0.0001 points)	USD 82.00	Upwards to the next 2 digits (0.01 points)	0%	20%	3%	N/A	0%	5%	+4.50%	Open End	1
CH1531177918	2,400,000	2,400,000	CHF 11.01	Call	USD 81.5534	Upwards to the next 4	USD 84.00	Upwards to the next 2	0%	20%	3%	N/A	0%	5%	+4.50%	Open End	1

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						digits (0.0001 points)		digits (0.01 points)									
CH1531177926	2,400,000	2,400,000	CHF 11.01	Call	USD 81.5534	Upwards to the next 4 digits (0.0001 points)	USD 84.00	Upwards to the next 2 digits (0.01 points)	0%	20%	3%	N/A	0%	5%	+4.50%	Open End	1
CH1531177934	2,400,000	2,400,000	CHF 12.61	Call	USD 83.4951	Upwards to the next 4 digits (0.0001 points)	USD 86.00	Upwards to the next 2 digits (0.01 points)	0%	20%	3%	N/A	0%	5%	+4.50%	Open End	1
CH1531177942	2,400,000	2,400,000	CHF 9.50	Call	USD 83.4951	Upwards to the next 4 digits (0.0001 points)	USD 86.00	Upwards to the next 2 digits (0.01 points)	0%	20%	3%	N/A	0%	5%	+4.50%	Open End	1
CH1531177959	2,400,000	2,400,000	CHF 9.50	Call	USD 83.4951	Upwards to the next 4 digits (0.0001 points)	USD 86.00	Upwards to the next 2 digits (0.01 points)	0%	20%	3%	N/A	0%	5%	+4.50%	Open End	1
CH1531177967	2,400,000	2,400,000	CHF 12.61	Call	USD 83.4951	Upwards to the next 4 digits (0.0001 points)	USD 86.00	Upwards to the next 2 digits (0.01 points)	0%	20%	3%	N/A	0%	5%	+4.50%	Open End	1
CH1531177975	2,400,000	2,400,000	CHF 7.98	Call	USD 85.4369	Upwards to the next 4 digits (0.0001 points)	USD 88.00	Upwards to the next 2 digits (0.01 points)	0%	20%	3%	N/A	0%	5%	+4.50%	Open End	1
CH1531177983	2,400,000	2,400,000	CHF 11.10	Call	USD 85.4369	Upwards to the next 4 digits (0.0001 points)	USD 88.00	Upwards to the next 2 digits (0.01 points)	0%	20%	3%	N/A	0%	5%	+4.50%	Open End	1
CH1531177991	2,400,000	2,400,000	CHF 7.98	Call	USD 85.4369	Upwards to the next 4 digits (0.0001 points)	USD 88.00	Upwards to the next 2 digits (0.01 points)	0%	20%	3%	N/A	0%	5%	+4.50%	Open End	1
CH1531178007	2,400,000	2,400,000	CHF 11.10	Call	USD 85.4369	Upwards to the next 4 digits (0.0001 points)	USD 88.00	Upwards to the next 2 digits (0.01 points)	0%	20%	3%	N/A	0%	5%	+4.50%	Open End	1

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	Minimum Financing Rate Percentage	Maximum Financing Rate Percentage	Financing Rate Percentage on the Commencement Date	Redemption Date	Parity
CH1531178015	2,400,000	2,400,000	CHF 6.47	Call	USD 87.3786	Upwards to the next 4 digits (0.0001 points)	USD 90.00	Upwards to the next 2 digits (0.01 points)	0%	20%	3%	N/A	0%	5%	+4.50%	Open End	1
CH1531178023	2,400,000	2,400,000	CHF 9.59	Call	USD 87.3786	Upwards to the next 4 digits (0.0001 points)	USD 90.00	Upwards to the next 2 digits (0.01 points)	0%	20%	3%	N/A	0%	5%	+4.50%	Open End	1
CH1531178031	2,400,000	2,400,000	CHF 9.59	Call	USD 87.3786	Upwards to the next 4 digits (0.0001 points)	USD 90.00	Upwards to the next 2 digits (0.01 points)	0%	20%	3%	N/A	0%	5%	+4.50%	Open End	1
CH1531178049	2,400,000	2,400,000	CHF 6.47	Call	USD 87.3786	Upwards to the next 4 digits (0.0001 points)	USD 90.00	Upwards to the next 2 digits (0.01 points)	0%	20%	3%	N/A	0%	5%	+4.50%	Open End	1
CH1531178056	2,400,000	2,400,000	CHF 5.71	Call	USD 88.3495	Upwards to the next 4 digits (0.0001 points)	USD 91.00	Upwards to the next 2 digits (0.01 points)	0%	20%	3%	N/A	0%	5%	+4.50%	Open End	1
CH1531178064	2,400,000	2,400,000	CHF 5.71	Call	USD 88.3495	Upwards to the next 4 digits (0.0001 points)	USD 91.00	Upwards to the next 2 digits (0.01 points)	0%	20%	3%	N/A	0%	5%	+4.50%	Open End	1
CH1531178072	2,400,000	2,400,000	CHF 8.07	Call	USD 89.3204	Upwards to the next 4 digits (0.0001 points)	USD 92.00	Upwards to the next 2 digits (0.01 points)	0%	20%	3%	N/A	0%	5%	+4.50%	Open End	1
CH1531178080	2,400,000	2,400,000	CHF 4.96	Call	USD 89.3204	Upwards to the next 4 digits (0.0001 points)	USD 92.00	Upwards to the next 2 digits (0.01 points)	0%	20%	3%	N/A	0%	5%	+4.50%	Open End	1
CH1531178098	2,400,000	2,400,000	CHF 8.07	Call	USD 89.3204	Upwards to the next 4 digits (0.0001 points)	USD 92.00	Upwards to the next 2 digits (0.01 points)	0%	20%	3%	N/A	0%	5%	+4.50%	Open End	1
CH1531178106	2,400,000	2,400,000	CHF 4.96	Call	USD 89.3204	Upwards to the next 4	USD 92.00	Upwards to the next 2	0%	20%	3%	N/A	0%	5%	+4.50%	Open End	1

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						digits (0.0001 points)		digits (0.01 points)									
CH1531178114	2,400,000	2,400,000	CHF 6.56	Call	USD 91.2621	Upwards to the next 4 digits (0.0001 points)	USD 94.00	Upwards to the next 2 digits (0.01 points)	0%	20%	3%	N/A	0%	5%	+4.50%	Open End	1
CH1531178122	2,400,000	2,400,000	CHF 6.56	Call	USD 91.2621	Upwards to the next 4 digits (0.0001 points)	USD 94.00	Upwards to the next 2 digits (0.01 points)	0%	20%	3%	N/A	0%	5%	+4.50%	Open End	1
CH1531178130	2,400,000	2,400,000	CHF 5.80	Call	USD 92.2330	Upwards to the next 4 digits (0.0001 points)	USD 95.00	Upwards to the next 2 digits (0.01 points)	0%	20%	3%	N/A	0%	5%	+4.50%	Open End	1
CH1531178148	2,400,000	2,400,000	CHF 5.80	Call	USD 92.2330	Upwards to the next 4 digits (0.0001 points)	USD 95.00	Upwards to the next 2 digits (0.01 points)	0%	20%	3%	N/A	0%	5%	+4.50%	Open End	1
CH1531178155	2,400,000	2,400,000	CHF 5.05	Call	USD 93.2039	Upwards to the next 4 digits (0.0001 points)	USD 96.00	Upwards to the next 2 digits (0.01 points)	0%	20%	3%	N/A	0%	5%	+4.50%	Open End	1
CH1531178163	2,400,000	2,400,000	CHF 5.05	Call	USD 93.2039	Upwards to the next 4 digits (0.0001 points)	USD 96.00	Upwards to the next 2 digits (0.01 points)	0%	20%	3%	N/A	0%	5%	+4.50%	Open End	1
CH1531178171	2,400,000	2,400,000	CHF 5.78	Put	USD 103.0928	Downwards to the next 4 digits (0.0001 points)	USD 100.00	Downwards to the next 2 digits (0.01 points)	0%	20%	3%	N/A	0%	5%	-4.50%	Open End	1
CH1531178189	2,400,000	2,400,000	CHF 5.78	Put	USD 103.0928	Downwards to the next 4 digits (0.0001 points)	USD 100.00	Downwards to the next 2 digits (0.01 points)	0%	20%	3%	N/A	0%	5%	-4.50%	Open End	1
CH1531178197	2,400,000	2,400,000	CHF 7.38	Put	USD 105.1546	Downwards to the next 4 digits (0.0001 points)	USD 102.00	Downwards to the next 2 digits (0.01 points)	0%	20%	3%	N/A	0%	5%	-4.50%	Open End	1

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CH1531178205	2,400,000	2,400,000	CHF 7.38	Put	USD 105.1546	Downwards to the next 4 digits (0.0001 points)	USD 102.00	Downwards to the next 2 digits (0.01 points)	0%	20%	3%	N/A	0%	5%	-4.50%	Open End	1
CH1531178213	2,400,000	2,400,000	CHF 8.99	Put	USD 107.2165	Downwards to the next 4 digits (0.0001 points)	USD 104.00	Downwards to the next 2 digits (0.01 points)	0%	20%	3%	N/A	0%	5%	-4.50%	Open End	1
CH1531178221	2,400,000	2,400,000	CHF 5.87	Put	USD 107.2165	Downwards to the next 4 digits (0.0001 points)	USD 104.00	Downwards to the next 2 digits (0.01 points)	0%	20%	3%	N/A	0%	5%	-4.50%	Open End	1
CH1531178239	2,400,000	2,400,000	CHF 5.87	Put	USD 107.2165	Downwards to the next 4 digits (0.0001 points)	USD 104.00	Downwards to the next 2 digits (0.01 points)	0%	20%	3%	N/A	0%	5%	-4.50%	Open End	1
CH1531178247	2,400,000	2,400,000	CHF 8.99	Put	USD 107.2165	Downwards to the next 4 digits (0.0001 points)	USD 104.00	Downwards to the next 2 digits (0.01 points)	0%	20%	3%	N/A	0%	5%	-4.50%	Open End	1
CH1531178254	2,400,000	2,400,000	CHF 7.48	Put	USD 109.2784	Downwards to the next 4 digits (0.0001 points)	USD 106.00	Downwards to the next 2 digits (0.01 points)	0%	20%	3%	N/A	0%	5%	-4.50%	Open End	1
CH1531178262	2,400,000	2,400,000	CHF 10.60	Put	USD 109.2784	Downwards to the next 4 digits (0.0001 points)	USD 106.00	Downwards to the next 2 digits (0.01 points)	0%	20%	3%	N/A	0%	5%	-4.50%	Open End	1
CH1531178270	2,400,000	2,400,000	CHF 7.48	Put	USD 109.2784	Downwards to the next 4 digits (0.0001 points)	USD 106.00	Downwards to the next 2 digits (0.01 points)	0%	20%	3%	N/A	0%	5%	-4.50%	Open End	1
CH1531178288	2,400,000	2,400,000	CHF 10.60	Put	USD 109.2784	Downwards to the next 4 digits (0.0001 points)	USD 106.00	Downwards to the next 2 digits (0.01 points)	0%	20%	3%	N/A	0%	5%	-4.50%	Open End	1
CH1531178296	2,400,000	2,400,000	CHF 9.09	Put	USD 111.3402	Downwards to the next 4	USD 108.00	Downwards to the next 2	0%	20%	3%	N/A	0%	5%	-4.50%	Open End	1

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						digits (0.0001 points)		digits (0.01 points)									
CH1531178304	2,400,000	2,400,000	CHF 12.20	Put	USD 111.3402	Downwards to the next 4 digits (0.0001 points)	USD 108.00	Downwards to the next 2 digits (0.01 points)	0%	20%	3%	N/A	0%	5%	-4.50%	Open End	1
CH1531178312	2,400,000	2,400,000	CHF 9.09	Put	USD 111.3402	Downwards to the next 4 digits (0.0001 points)	USD 108.00	Downwards to the next 2 digits (0.01 points)	0%	20%	3%	N/A	0%	5%	-4.50%	Open End	1
CH1531178320	2,400,000	2,400,000	CHF 12.20	Put	USD 111.3402	Downwards to the next 4 digits (0.0001 points)	USD 108.00	Downwards to the next 2 digits (0.01 points)	0%	20%	3%	N/A	0%	5%	-4.50%	Open End	1
CH1531178338	2,400,000	2,400,000	CHF 13.81	Put	USD 113.4021	Downwards to the next 4 digits (0.0001 points)	USD 110.00	Downwards to the next 2 digits (0.01 points)	0%	20%	3%	N/A	0%	5%	-4.50%	Open End	1
CH1531178346	2,400,000	2,400,000	CHF 10.69	Put	USD 113.4021	Downwards to the next 4 digits (0.0001 points)	USD 110.00	Downwards to the next 2 digits (0.01 points)	0%	20%	3%	N/A	0%	5%	-4.50%	Open End	1
CH1531178353	2,400,000	2,400,000	CHF 10.69	Put	USD 113.4021	Downwards to the next 4 digits (0.0001 points)	USD 110.00	Downwards to the next 2 digits (0.01 points)	0%	20%	3%	N/A	0%	5%	-4.50%	Open End	1
CH1531178361	2,400,000	2,400,000	CHF 13.81	Put	USD 113.4021	Downwards to the next 4 digits (0.0001 points)	USD 110.00	Downwards to the next 2 digits (0.01 points)	0%	20%	3%	N/A	0%	5%	-4.50%	Open End	1
CH1531178379	2,400,000	2,400,000	CHF 12.30	Put	USD 115.4639	Downwards to the next 4 digits (0.0001 points)	USD 112.00	Downwards to the next 2 digits (0.01 points)	0%	20%	3%	N/A	0%	5%	-4.50%	Open End	1
CH1531178387	2,400,000	2,400,000	CHF 12.30	Put	USD 115.4639	Downwards to the next 4 digits (0.0001 points)	USD 112.00	Downwards to the next 2 digits (0.01 points)	0%	20%	3%	N/A	0%	5%	-4.50%	Open End	1

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CH1531178395	2,400,000	2,400,000	CHF 13.91	Put	USD 117.5258	Downwards to the next 4 digits (0.0001 points)	USD 114.00	Downwards to the next 2 digits (0.01 points)	0%	20%	3%	N/A	0%	5%	-4.50%	Open End	1
CH1531178403	2,400,000	2,400,000	CHF 13.91	Put	USD 117.5258	Downwards to the next 4 digits (0.0001 points)	USD 114.00	Downwards to the next 2 digits (0.01 points)	0%	20%	3%	N/A	0%	5%	-4.50%	Open End	1
CH1531178411	2,400,000	2,400,000	CHF 14.71	Put	USD 118.5567	Downwards to the next 4 digits (0.0001 points)	USD 115.00	Downwards to the next 2 digits (0.01 points)	0%	20%	3%	N/A	0%	5%	-4.50%	Open End	1
CH1531178429	2,400,000	2,400,000	CHF 14.71	Put	USD 118.5567	Downwards to the next 4 digits (0.0001 points)	USD 115.00	Downwards to the next 2 digits (0.01 points)	0%	20%	3%	N/A	0%	5%	-4.50%	Open End	1

Series Number / ISIN Code	Valoren Code	Commodity	Commodity Currency	Initial Futures Contract	Reuters Code of Commodity / Reuters Screen Page	Price Source	Price Source Website	Business Day Centre	Settlement Currency
CH1531177454	153117745	ICE Brent Crude Oil Future Contract	USD	May 2026	LCOK6	Intercontinental Exchange (ICE)	<a href="http://www.theice.com">www.theice.com</a>	Zurich	CHF
CH1531177462	153117746	ICE Brent Crude Oil Future Contract	USD	May 2026	LCOK6	Intercontinental Exchange (ICE)	<a href="http://www.theice.com">www.theice.com</a>	Zurich	CHF
CH1531177470	153117747	ICE Brent Crude Oil Future Contract	USD	May 2026	LCOK6	Intercontinental Exchange (ICE)	<a href="http://www.theice.com">www.theice.com</a>	Zurich	CHF
CH1531177488	153117748	ICE Brent Crude Oil Future Contract	USD	May 2026	LCOK6	Intercontinental Exchange (ICE)	<a href="http://www.theice.com">www.theice.com</a>	Zurich	CHF
CH1531177496	153117749	ICE Brent Crude Oil Future Contract	USD	May 2026	LCOK6	Intercontinental Exchange (ICE)	<a href="http://www.theice.com">www.theice.com</a>	Zurich	CHF
CH1531177504	153117750	ICE Brent Crude Oil Future Contract	USD	May 2026	LCOK6	Intercontinental Exchange (ICE)	<a href="http://www.theice.com">www.theice.com</a>	Zurich	CHF

Series Number / ISIN Code	Valoren Code	Commodity	Commodity Currency	Initial Futures Contract	Reuters Code of Commodity / Reuters Screen Page	Price Source	Price Source Website	Business Day Centre	Settlement Currency
CH1531177512	153117751	ICE Brent Crude Oil Future Contract	USD	May 2026	LCOK6	Intercontinental Exchange (ICE)	<a href="http://www.theice.com">www.theice.com</a>	Zurich	CHF
CH1531177520	153117752	ICE Brent Crude Oil Future Contract	USD	May 2026	LCOK6	Intercontinental Exchange (ICE)	<a href="http://www.theice.com">www.theice.com</a>	Zurich	CHF
CH1531177538	153117753	ICE Brent Crude Oil Future Contract	USD	May 2026	LCOK6	Intercontinental Exchange (ICE)	<a href="http://www.theice.com">www.theice.com</a>	Zurich	CHF
CH1531177546	153117754	ICE Brent Crude Oil Future Contract	USD	May 2026	LCOK6	Intercontinental Exchange (ICE)	<a href="http://www.theice.com">www.theice.com</a>	Zurich	CHF
CH1531177553	153117755	ICE Brent Crude Oil Future Contract	USD	May 2026	LCOK6	Intercontinental Exchange (ICE)	<a href="http://www.theice.com">www.theice.com</a>	Zurich	CHF
CH1531177561	153117756	ICE Brent Crude Oil Future Contract	USD	May 2026	LCOK6	Intercontinental Exchange (ICE)	<a href="http://www.theice.com">www.theice.com</a>	Zurich	CHF
CH1531177579	153117757	ICE Brent Crude Oil Future Contract	USD	May 2026	LCOK6	Intercontinental Exchange (ICE)	<a href="http://www.theice.com">www.theice.com</a>	Zurich	CHF
CH1531177587	153117758	ICE Brent Crude Oil Future Contract	USD	May 2026	LCOK6	Intercontinental Exchange (ICE)	<a href="http://www.theice.com">www.theice.com</a>	Zurich	CHF
CH1531177595	153117759	ICE Brent Crude Oil Future Contract	USD	May 2026	LCOK6	Intercontinental Exchange (ICE)	<a href="http://www.theice.com">www.theice.com</a>	Zurich	CHF
CH1531177603	153117760	ICE Brent Crude Oil Future Contract	USD	May 2026	LCOK6	Intercontinental Exchange (ICE)	<a href="http://www.theice.com">www.theice.com</a>	Zurich	CHF
CH1531177611	153117761	ICE Brent Crude Oil Future Contract	USD	May 2026	LCOK6	Intercontinental Exchange (ICE)	<a href="http://www.theice.com">www.theice.com</a>	Zurich	CHF
CH1531177629	153117762	ICE Brent Crude Oil Future Contract	USD	May 2026	LCOK6	Intercontinental Exchange (ICE)	<a href="http://www.theice.com">www.theice.com</a>	Zurich	CHF
CH1531177637	153117763	ICE Brent Crude Oil Future Contract	USD	May 2026	LCOK6	Intercontinental Exchange (ICE)	<a href="http://www.theice.com">www.theice.com</a>	Zurich	CHF
CH1531177645	153117764	ICE Brent Crude Oil Future Contract	USD	May 2026	LCOK6	Intercontinental Exchange (ICE)	<a href="http://www.theice.com">www.theice.com</a>	Zurich	CHF
CH1531177652	153117765	ICE Brent Crude Oil Future Contract	USD	May 2026	LCOK6	Intercontinental Exchange (ICE)	<a href="http://www.theice.com">www.theice.com</a>	Zurich	CHF
CH1531177660	153117766	ICE Brent Crude Oil Future Contract	USD	May 2026	LCOK6	Intercontinental Exchange (ICE)	<a href="http://www.theice.com">www.theice.com</a>	Zurich	CHF
CH1531177678	153117767	ICE Brent Crude Oil Future Contract	USD	May 2026	LCOK6	Intercontinental Exchange (ICE)	<a href="http://www.theice.com">www.theice.com</a>	Zurich	CHF
CH1531177686	153117768	ICE Brent Crude Oil Future Contract	USD	May 2026	LCOK6	Intercontinental Exchange (ICE)	<a href="http://www.theice.com">www.theice.com</a>	Zurich	CHF

Series Number / ISIN Code	Valoren Code	Commodity	Commodity Currency	Initial Futures Contract	Reuters Code of Commodity / Reuters Screen Page	Price Source	Price Source Website	Business Day Centre	Settlement Currency
CH1531177694	153117769	ICE Brent Crude Oil Future Contract	USD	May 2026	LCOK6	Intercontinental Exchange (ICE)	<a href="http://www.theice.com">www.theice.com</a>	Zurich	CHF
CH1531177702	153117770	ICE Brent Crude Oil Future Contract	USD	May 2026	LCOK6	Intercontinental Exchange (ICE)	<a href="http://www.theice.com">www.theice.com</a>	Zurich	CHF
CH1531177710	153117771	ICE Brent Crude Oil Future Contract	USD	May 2026	LCOK6	Intercontinental Exchange (ICE)	<a href="http://www.theice.com">www.theice.com</a>	Zurich	CHF
CH1531177728	153117772	ICE Brent Crude Oil Future Contract	USD	May 2026	LCOK6	Intercontinental Exchange (ICE)	<a href="http://www.theice.com">www.theice.com</a>	Zurich	CHF
CH1531177736	153117773	ICE Brent Crude Oil Future Contract	USD	May 2026	LCOK6	Intercontinental Exchange (ICE)	<a href="http://www.theice.com">www.theice.com</a>	Zurich	CHF
CH1531177744	153117774	ICE Brent Crude Oil Future Contract	USD	May 2026	LCOK6	Intercontinental Exchange (ICE)	<a href="http://www.theice.com">www.theice.com</a>	Zurich	CHF
CH1531177751	153117775	ICE Brent Crude Oil Future Contract	USD	May 2026	LCOK6	Intercontinental Exchange (ICE)	<a href="http://www.theice.com">www.theice.com</a>	Zurich	CHF
CH1531177769	153117776	ICE Brent Crude Oil Future Contract	USD	May 2026	LCOK6	Intercontinental Exchange (ICE)	<a href="http://www.theice.com">www.theice.com</a>	Zurich	CHF
CH1531177777	153117777	ICE Brent Crude Oil Future Contract	USD	May 2026	LCOK6	Intercontinental Exchange (ICE)	<a href="http://www.theice.com">www.theice.com</a>	Zurich	CHF
CH1531177785	153117778	ICE Brent Crude Oil Future Contract	USD	May 2026	LCOK6	Intercontinental Exchange (ICE)	<a href="http://www.theice.com">www.theice.com</a>	Zurich	CHF
CH1531177793	153117779	ICE Brent Crude Oil Future Contract	USD	May 2026	LCOK6	Intercontinental Exchange (ICE)	<a href="http://www.theice.com">www.theice.com</a>	Zurich	CHF
CH1531177801	153117780	ICE Brent Crude Oil Future Contract	USD	May 2026	LCOK6	Intercontinental Exchange (ICE)	<a href="http://www.theice.com">www.theice.com</a>	Zurich	CHF
CH1531177819	153117781	Henry Hub Natural Gas Future Contract	USD	April 2026	NGJ26	New York Mercantile Exchange (NYMEX)	<a href="http://www.cmegroup.com/trading/energy">www.cmegroup.com/trading/energy</a>	Zurich	CHF
CH1531177827	153117782	Henry Hub Natural Gas Future Contract	USD	April 2026	NGJ26	New York Mercantile Exchange (NYMEX)	<a href="http://www.cmegroup.com/trading/energy">www.cmegroup.com/trading/energy</a>	Zurich	CHF
CH1531177835	153117783	Henry Hub Natural Gas Future Contract	USD	April 2026	NGJ26	New York Mercantile Exchange (NYMEX)	<a href="http://www.cmegroup.com/trading/energy">www.cmegroup.com/trading/energy</a>	Zurich	CHF
CH1531177843	153117784	Henry Hub Natural Gas Future Contract	USD	April 2026	NGJ26	New York Mercantile Exchange (NYMEX)	<a href="http://www.cmegroup.com/trading/energy">www.cmegroup.com/trading/energy</a>	Zurich	CHF
CH1531177850	153117785	WTI Crude Oil Future Contract	USD	April 2026	CLJ26	New York Mercantile Exchange (NYMEX)	<a href="http://www.cmegroup.com/trading/energy">www.cmegroup.com/trading/energy</a>	Zurich	CHF
CH1531177868	153117786	WTI Crude Oil Future Contract	USD	April 2026	CLJ26	New York Mercantile Exchange (NYMEX)	<a href="http://www.cmegroup.com/trading/energy">www.cmegroup.com/trading/energy</a>	Zurich	CHF

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CH1531177876	153117787	WTI Crude Oil Future Contract	USD	May 2026	CLK26	New York Mercantile Exchange (NYMEX)	<a href="http://www.cmegroup.com/trading/energy">www.cmegroup.com/trading/energy</a>	Zurich	CHF
CH1531177884	153117788	WTI Crude Oil Future Contract	USD	May 2026	CLK26	New York Mercantile Exchange (NYMEX)	<a href="http://www.cmegroup.com/trading/energy">www.cmegroup.com/trading/energy</a>	Zurich	CHF
CH1531177892	153117789	WTI Crude Oil Future Contract	USD	April 2026	CLJ26	New York Mercantile Exchange (NYMEX)	<a href="http://www.cmegroup.com/trading/energy">www.cmegroup.com/trading/energy</a>	Zurich	CHF
CH1531177900	153117790	WTI Crude Oil Future Contract	USD	May 2026	CLK26	New York Mercantile Exchange (NYMEX)	<a href="http://www.cmegroup.com/trading/energy">www.cmegroup.com/trading/energy</a>	Zurich	CHF
CH1531177918	153117791	WTI Crude Oil Future Contract	USD	April 2026	CLJ26	New York Mercantile Exchange (NYMEX)	<a href="http://www.cmegroup.com/trading/energy">www.cmegroup.com/trading/energy</a>	Zurich	CHF
CH1531177926	153117792	WTI Crude Oil Future Contract	USD	May 2026	CLK26	New York Mercantile Exchange (NYMEX)	<a href="http://www.cmegroup.com/trading/energy">www.cmegroup.com/trading/energy</a>	Zurich	CHF
CH1531177934	153117793	WTI Crude Oil Future Contract	USD	April 2026	CLJ26	New York Mercantile Exchange (NYMEX)	<a href="http://www.cmegroup.com/trading/energy">www.cmegroup.com/trading/energy</a>	Zurich	CHF
CH1531177942	153117794	WTI Crude Oil Future Contract	USD	April 2026	CLJ26	New York Mercantile Exchange (NYMEX)	<a href="http://www.cmegroup.com/trading/energy">www.cmegroup.com/trading/energy</a>	Zurich	CHF
CH1531177959	153117795	WTI Crude Oil Future Contract	USD	May 2026	CLK26	New York Mercantile Exchange (NYMEX)	<a href="http://www.cmegroup.com/trading/energy">www.cmegroup.com/trading/energy</a>	Zurich	CHF
CH1531177967	153117796	WTI Crude Oil Future Contract	USD	May 2026	CLK26	New York Mercantile Exchange (NYMEX)	<a href="http://www.cmegroup.com/trading/energy">www.cmegroup.com/trading/energy</a>	Zurich	CHF
CH1531177975	153117797	WTI Crude Oil Future Contract	USD	April 2026	CLJ26	New York Mercantile Exchange (NYMEX)	<a href="http://www.cmegroup.com/trading/energy">www.cmegroup.com/trading/energy</a>	Zurich	CHF
CH1531177983	153117798	WTI Crude Oil Future Contract	USD	April 2026	CLJ26	New York Mercantile Exchange (NYMEX)	<a href="http://www.cmegroup.com/trading/energy">www.cmegroup.com/trading/energy</a>	Zurich	CHF
CH1531177991	153117799	WTI Crude Oil Future Contract	USD	May 2026	CLK26	New York Mercantile Exchange (NYMEX)	<a href="http://www.cmegroup.com/trading/energy">www.cmegroup.com/trading/energy</a>	Zurich	CHF
CH1531178007	153117800	WTI Crude Oil Future Contract	USD	May 2026	CLK26	New York Mercantile Exchange (NYMEX)	<a href="http://www.cmegroup.com/trading/energy">www.cmegroup.com/trading/energy</a>	Zurich	CHF
CH1531178015	153117801	WTI Crude Oil Future Contract	USD	April 2026	CLJ26	New York Mercantile Exchange (NYMEX)	<a href="http://www.cmegroup.com/trading/energy">www.cmegroup.com/trading/energy</a>	Zurich	CHF
CH1531178023	153117802	WTI Crude Oil Future Contract	USD	April 2026	CLJ26	New York Mercantile Exchange (NYMEX)	<a href="http://www.cmegroup.com/trading/energy">www.cmegroup.com/trading/energy</a>	Zurich	CHF
CH1531178031	153117803	WTI Crude Oil Future Contract	USD	May 2026	CLK26	New York Mercantile Exchange (NYMEX)	<a href="http://www.cmegroup.com/trading/energy">www.cmegroup.com/trading/energy</a>	Zurich	CHF
CH1531178049	153117804	WTI Crude Oil Future Contract	USD	May 2026	CLK26	New York Mercantile Exchange (NYMEX)	<a href="http://www.cmegroup.com/trading/energy">www.cmegroup.com/trading/energy</a>	Zurich	CHF

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CH1531178056	153117805	WTI Crude Oil Future Contract	USD	April 2026	CLJ26	New York Mercantile Exchange (NYMEX)	<a href="http://www.cmegroup.com/trading/energy">www.cmegroup.com/trading/energy</a>	Zurich	CHF
CH1531178064	153117806	WTI Crude Oil Future Contract	USD	May 2026	CLK26	New York Mercantile Exchange (NYMEX)	<a href="http://www.cmegroup.com/trading/energy">www.cmegroup.com/trading/energy</a>	Zurich	CHF
CH1531178072	153117807	WTI Crude Oil Future Contract	USD	April 2026	CLJ26	New York Mercantile Exchange (NYMEX)	<a href="http://www.cmegroup.com/trading/energy">www.cmegroup.com/trading/energy</a>	Zurich	CHF
CH1531178080	153117808	WTI Crude Oil Future Contract	USD	April 2026	CLJ26	New York Mercantile Exchange (NYMEX)	<a href="http://www.cmegroup.com/trading/energy">www.cmegroup.com/trading/energy</a>	Zurich	CHF
CH1531178098	153117809	WTI Crude Oil Future Contract	USD	May 2026	CLK26	New York Mercantile Exchange (NYMEX)	<a href="http://www.cmegroup.com/trading/energy">www.cmegroup.com/trading/energy</a>	Zurich	CHF
CH1531178106	153117810	WTI Crude Oil Future Contract	USD	May 2026	CLK26	New York Mercantile Exchange (NYMEX)	<a href="http://www.cmegroup.com/trading/energy">www.cmegroup.com/trading/energy</a>	Zurich	CHF
CH1531178114	153117811	WTI Crude Oil Future Contract	USD	April 2026	CLJ26	New York Mercantile Exchange (NYMEX)	<a href="http://www.cmegroup.com/trading/energy">www.cmegroup.com/trading/energy</a>	Zurich	CHF
CH1531178122	153117812	WTI Crude Oil Future Contract	USD	May 2026	CLK26	New York Mercantile Exchange (NYMEX)	<a href="http://www.cmegroup.com/trading/energy">www.cmegroup.com/trading/energy</a>	Zurich	CHF
CH1531178130	153117813	WTI Crude Oil Future Contract	USD	April 2026	CLJ26	New York Mercantile Exchange (NYMEX)	<a href="http://www.cmegroup.com/trading/energy">www.cmegroup.com/trading/energy</a>	Zurich	CHF
CH1531178148	153117814	WTI Crude Oil Future Contract	USD	May 2026	CLK26	New York Mercantile Exchange (NYMEX)	<a href="http://www.cmegroup.com/trading/energy">www.cmegroup.com/trading/energy</a>	Zurich	CHF
CH1531178155	153117815	WTI Crude Oil Future Contract	USD	April 2026	CLJ26	New York Mercantile Exchange (NYMEX)	<a href="http://www.cmegroup.com/trading/energy">www.cmegroup.com/trading/energy</a>	Zurich	CHF
CH1531178163	153117816	WTI Crude Oil Future Contract	USD	May 2026	CLK26	New York Mercantile Exchange (NYMEX)	<a href="http://www.cmegroup.com/trading/energy">www.cmegroup.com/trading/energy</a>	Zurich	CHF
CH1531178171	153117817	WTI Crude Oil Future Contract	USD	May 2026	CLK26	New York Mercantile Exchange (NYMEX)	<a href="http://www.cmegroup.com/trading/energy">www.cmegroup.com/trading/energy</a>	Zurich	CHF
CH1531178189	153117818	WTI Crude Oil Future Contract	USD	April 2026	CLJ26	New York Mercantile Exchange (NYMEX)	<a href="http://www.cmegroup.com/trading/energy">www.cmegroup.com/trading/energy</a>	Zurich	CHF
CH1531178197	153117819	WTI Crude Oil Future Contract	USD	May 2026	CLK26	New York Mercantile Exchange (NYMEX)	<a href="http://www.cmegroup.com/trading/energy">www.cmegroup.com/trading/energy</a>	Zurich	CHF
CH1531178205	153117820	WTI Crude Oil Future Contract	USD	April 2026	CLJ26	New York Mercantile Exchange (NYMEX)	<a href="http://www.cmegroup.com/trading/energy">www.cmegroup.com/trading/energy</a>	Zurich	CHF
CH1531178213	153117821	WTI Crude Oil Future Contract	USD	May 2026	CLK26	New York Mercantile Exchange (NYMEX)	<a href="http://www.cmegroup.com/trading/energy">www.cmegroup.com/trading/energy</a>	Zurich	CHF
CH1531178221	153117822	WTI Crude Oil Future Contract	USD	May 2026	CLK26	New York Mercantile Exchange (NYMEX)	<a href="http://www.cmegroup.com/trading/energy">www.cmegroup.com/trading/energy</a>	Zurich	CHF

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CH1531178239	153117823	WTI Crude Oil Future Contract	USD	April 2026	CLJ26	New York Mercantile Exchange (NYMEX)	<a href="http://www.cmegroup.com/trading/energy">www.cmegroup.com/trading/energy</a>	Zurich	CHF
CH1531178247	153117824	WTI Crude Oil Future Contract	USD	April 2026	CLJ26	New York Mercantile Exchange (NYMEX)	<a href="http://www.cmegroup.com/trading/energy">www.cmegroup.com/trading/energy</a>	Zurich	CHF
CH1531178254	153117825	WTI Crude Oil Future Contract	USD	May 2026	CLK26	New York Mercantile Exchange (NYMEX)	<a href="http://www.cmegroup.com/trading/energy">www.cmegroup.com/trading/energy</a>	Zurich	CHF
CH1531178262	153117826	WTI Crude Oil Future Contract	USD	May 2026	CLK26	New York Mercantile Exchange (NYMEX)	<a href="http://www.cmegroup.com/trading/energy">www.cmegroup.com/trading/energy</a>	Zurich	CHF
CH1531178270	153117827	WTI Crude Oil Future Contract	USD	April 2026	CLJ26	New York Mercantile Exchange (NYMEX)	<a href="http://www.cmegroup.com/trading/energy">www.cmegroup.com/trading/energy</a>	Zurich	CHF
CH1531178288	153117828	WTI Crude Oil Future Contract	USD	April 2026	CLJ26	New York Mercantile Exchange (NYMEX)	<a href="http://www.cmegroup.com/trading/energy">www.cmegroup.com/trading/energy</a>	Zurich	CHF
CH1531178296	153117829	WTI Crude Oil Future Contract	USD	May 2026	CLK26	New York Mercantile Exchange (NYMEX)	<a href="http://www.cmegroup.com/trading/energy">www.cmegroup.com/trading/energy</a>	Zurich	CHF
CH1531178304	153117830	WTI Crude Oil Future Contract	USD	May 2026	CLK26	New York Mercantile Exchange (NYMEX)	<a href="http://www.cmegroup.com/trading/energy">www.cmegroup.com/trading/energy</a>	Zurich	CHF
CH1531178312	153117831	WTI Crude Oil Future Contract	USD	April 2026	CLJ26	New York Mercantile Exchange (NYMEX)	<a href="http://www.cmegroup.com/trading/energy">www.cmegroup.com/trading/energy</a>	Zurich	CHF
CH1531178320	153117832	WTI Crude Oil Future Contract	USD	April 2026	CLJ26	New York Mercantile Exchange (NYMEX)	<a href="http://www.cmegroup.com/trading/energy">www.cmegroup.com/trading/energy</a>	Zurich	CHF
CH1531178338	153117833	WTI Crude Oil Future Contract	USD	May 2026	CLK26	New York Mercantile Exchange (NYMEX)	<a href="http://www.cmegroup.com/trading/energy">www.cmegroup.com/trading/energy</a>	Zurich	CHF
CH1531178346	153117834	WTI Crude Oil Future Contract	USD	May 2026	CLK26	New York Mercantile Exchange (NYMEX)	<a href="http://www.cmegroup.com/trading/energy">www.cmegroup.com/trading/energy</a>	Zurich	CHF
CH1531178353	153117835	WTI Crude Oil Future Contract	USD	April 2026	CLJ26	New York Mercantile Exchange (NYMEX)	<a href="http://www.cmegroup.com/trading/energy">www.cmegroup.com/trading/energy</a>	Zurich	CHF
CH1531178361	153117836	WTI Crude Oil Future Contract	USD	April 2026	CLJ26	New York Mercantile Exchange (NYMEX)	<a href="http://www.cmegroup.com/trading/energy">www.cmegroup.com/trading/energy</a>	Zurich	CHF
CH1531178379	153117837	WTI Crude Oil Future Contract	USD	May 2026	CLK26	New York Mercantile Exchange (NYMEX)	<a href="http://www.cmegroup.com/trading/energy">www.cmegroup.com/trading/energy</a>	Zurich	CHF
CH1531178387	153117838	WTI Crude Oil Future Contract	USD	April 2026	CLJ26	New York Mercantile Exchange (NYMEX)	<a href="http://www.cmegroup.com/trading/energy">www.cmegroup.com/trading/energy</a>	Zurich	CHF
CH1531178395	153117839	WTI Crude Oil Future Contract	USD	May 2026	CLK26	New York Mercantile Exchange (NYMEX)	<a href="http://www.cmegroup.com/trading/energy">www.cmegroup.com/trading/energy</a>	Zurich	CHF
CH1531178403	153117840	WTI Crude Oil Future Contract	USD	April 2026	CLJ26	New York Mercantile Exchange (NYMEX)	<a href="http://www.cmegroup.com/trading/energy">www.cmegroup.com/trading/energy</a>	Zurich	CHF

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CH1531178411	153117841	WTI Crude Oil Future Contract	USD	May 2026	CLK26	New York Mercantile Exchange (NYMEX)	<a href="http://www.cmegroup.com/trading/energy">www.cmegroup.com/trading/energy</a>	Zurich	CHF
CH1531178429	153117842	WTI Crude Oil Future Contract	USD	April 2026	CLJ26	New York Mercantile Exchange (NYMEX)	<a href="http://www.cmegroup.com/trading/energy">www.cmegroup.com/trading/energy</a>	Zurich	CHF

## GENERAL PROVISIONS

The following terms apply to each series of Securities:

1. **Issuer:** BNP Paribas Issuance B.V.
2. **Guarantor:** BNP Paribas
3. **Trade Date:** 9 March 2026.
4. **Issue Date:** 10 March 2026.
5. **Consolidation:** Not applicable.
6. **Type of Securities:**
  - (a) Certificates.
  - (b) The Securities are Commodity Securities.  
The Certificates are OET Certificates and are OET Call Certificates or OET Put Certificates.  
  
The provisions of Annex 5 (*Additional Terms and Conditions for Commodity Securities*) and Annex 11 (*Additional Terms and Conditions for OET Certificates*) shall apply.
7. **Form of Securities:** Uncertificated Securities.
8. **Business Day Centre(s):** The applicable Business Day Centre for the purposes of the definition of "Business Day" in Condition 1 is as set out in Specific Provisions for each Series above.
9. **Settlement:** Settlement will be by way of cash payment (Cash Settled Securities).
10. **Variation of Settlement:**
  - (a) **Issuer's option to vary settlement:** The Issuer does not have the option to vary settlement in respect of the Securities.
11. **Relevant Asset(s):** Not applicable.
12. **Entitlement:** Not applicable.
13. **Conversion Rate:** The Conversion Rate equal one if the relevant Commodity Currency is the same as the Settlement Currency or otherwise the applicable rate of exchange for conversion of any amount into the relevant Settlement Currency for the purposes of determining the Settlement Price (as defined in the relevant Annex to the Terms and Conditions) or the Cash Settlement Amount (as defined in Condition 1).
14. **Settlement Currency:** The settlement currency for the payment of the Cash Settlement Amount is as set out in "Specific Provisions for each Series" above.
15. **Syndication:** The Securities will be distributed on a non-syndicated basis.
16. **Minimum Trading Size:** Not applicable.
17. **Security Agent:** BNP Paribas, Paris, Zurich Branch.
18. **Calculation Agent:** BNP Paribas Financial Markets S.N.C.  
20 boulevard des Italiens 75009 Paris, France.
19. **Governing law:** French law.
20. **Special conditions or other modifications to the Terms and Conditions:** Not applicable
21. **Masse provisions (Condition 9.4):** Not applicable.

## PRODUCT SPECIFIC PROVISIONS (ALL SECURITIES)

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

**Securities:**

24. **ETI Securities:** Not applicable.
25. **Debt Securities:** Not applicable.
26. **Commodity Securities:** Applicable.
- (a) **Commodity/Commodities /Commodity Index/Commodity Indices:** The Securities relate to Commodities, as set out in "Specific Provisions for each Series" above (each a "**Commodity**") and as more fully described in "Commodity Reference Price" below.
- (b) **Pricing Date(s):** The Initial Pricing Date and the Final Pricing Date.
- (c) **Initial Pricing Date:** The Issue Date.
- (d) **Final Pricing Date:** The Valuation Date or the Optional Redemption Valuation Date.
- (e) **Commodity Reference Price:**
- **In respect of Brent Crude Oil:**  
Brent blend light crude oil on the Intercontinental Exchange (the "ICE", "Exchange" and "Price Source") for the settlement price (the "Specified Price") for the Delivery Date (as defined below) of the futures contract, stated in U.S. Dollars per barrel, published by the Price Source on each Pricing Date.
- **In respect of Natural Gas:**  
Natural Gas on the New York Mercantile Exchange (the "NYMEX", "Exchange" and "Price Source") for the settlement price (the "Specified Price") for the Delivery Date (as defined below) of the Henry Hub Natural Gas futures contract, stated in U.S. Dollars per MMBTU, published by the Price Source on each Pricing Date.
- **In respect of WTI Crude Oil:**  
West Texas Intermediate light sweet crude oil on the New York Mercantile Exchange (the "NYMEX", "Exchange" and "Price Source") for the settlement price (the "Specified Price") for the Delivery Date (as defined below) of the futures contract, stated in U.S. Dollars per barrel, published by the Price Source on each Pricing Date.
- (f) **Delivery Date:** As per Conditions.  
The applicable Delivery Date at any time is available on the following website(s):  
  
[www.bnpparibasmarkets.ch](http://www.bnpparibasmarkets.ch)
- (g) **Nearby Month:** Not applicable.
- (h) **Specified Price:** As defined in §26(e) above.
- (i) **Exchange:** As defined in §26(e) above.
- (j) **Disruption Fallback(s):** As per Conditions.
- (k) **Valuation Time:** The time at which the Commodity Reference Price is published by the Price Source.
- (l) **Specified Maximum Days of Disruption:** As per Conditions.
- (m) **Weighting:** Not applicable.
- (n) **Rolling Futures Contract Securities:** Yes.  
  
Dislocation Event: Applicable.  
  
Dislocation Level: As per Conditions.
- Futures Rollover Date:** The date selected by the Calculation Agent acting in good faith and in commercially reasonable manner within the period ("**Futures Rollover**")

- Period**") starting on and including the day that is twenty (20) Relevant Business Days prior to the first notice day to but excluding the last trading day of the relevant Futures Contract.
27. **Inflation Index Securities:** Not applicable.
28. **Currency Securities:** Not applicable.
29. **Fund Securities:** Not applicable.
30. **Futures Securities:** Not applicable.
31. **OET Certificates:** Applicable.
- (a) **Final Price:** As per OET Certificate Conditions.
- (b) **Valuation Date:** As per OET Certificate Conditions.
- (c) **Exercise Price:** See the "Specific Provisions for each Series" above.
- (d) **Capitalised Exercise Price:** Capitalised Exercise Price applicable, in accordance with the OET Certificate Conditions.
- OET Website(s):  
[www.bnpparibasmarkets.ch](http://www.bnpparibasmarkets.ch)
- Local Business Day Centre(s): Zurich.
- (e) **Capitalised Exercise Price Rounding Rule:** See the "Specific Provisions for each Series" above.
- (f) **Dividend Percentage:** See the "Specific Provisions for each Series" above.
- (g) **Financing Rate:**
- (i) **Interbank Rate 1 Screen Page:** Not applicable.
- (ii) **Interbank Rate 1 Specified Time:** Not applicable.
- (iii) **Interbank Rate 2 Screen Page:** Not applicable.
- (iv) **Interbank Rate 2 Specified Time:** Not applicable.
- (v) **Financing Rate Percentage:** See the "Specific Provisions for each Series" above.
- (vi) **Financing Rate Range:** See the "Specific Provisions for each Series" above.
- (h) **Automatic Early Redemption:** Applicable.
- (i) **Automatic Early Redemption Amount:** The Automatic Early Redemption Payout, in respect of each Certificate, shall be equal to :

-in respect of *Call* Certificates:

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

-in respect of *Put* Certificates:

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

Where:

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

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

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

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

(ii) **Automatic Early Redemption Date:** The fifth Business Days following the Valuation Date.

(iii) **Observation Price:** Last price.

(iv) **Observation Price Source:** Exchange.

(v) **Observation Time(s):** At any time during the opening hours of the Exchange.

(vi) **Security Threshold:** As per OET Certificate Conditions.

The Security Threshold in respect of a Relevant Business Day will be published as soon as practicable after its determination on the OET Website(s), as set out in § 31(d)

(vii) **Security Threshold Rounding Rule:** See the "Specific Provisions for each Series" above.

(viii) **Security Percentage:** See the "Specific Provisions for each Series" above.

(ix) **Minimum Security Percentage:** See the "Specific Provisions for each Series" above.

(x) **Maximum Security Percentage:** See the "Specific Provisions for each Series" above.

(xi) **Reset Date:** The first calendar day in each month, any calendar day or the calendar day following each Futures Rollover Date.

(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

(b) Delayed Redemption on Occurrence of an Additional Disruption Event and/or Optional Additional Disruption Event: Not applicable.

35. **Knock-in Event:** Not applicable.

36. **Knock-out Event:** Not applicable.

#### PROVISIONS RELATING TO WARRANTS

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

#### PROVISIONS RELATING TO CERTIFICATES

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

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

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

-in respect of *Put* Certificates:

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

Where:

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

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

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

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

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

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

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

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

-in respect of *Put* Certificates:

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

Where:

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

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

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

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

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

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

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

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

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

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

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

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

## DISTRIBUTION AND US SALES ELIGIBILITY (ALL SECURITIES)

40. **Selling Restrictions:**

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

(b) **Other Selling Restrictions:**

Not applicable.

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

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

**Responsibility**

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

Signed on behalf of BNP Paribas Issuance B.V.

As Issuer:

A handwritten signature in black ink, consisting of a stylized 'D' shape followed by a horizontal line extending to the right.

By: .....

Duly authorised

## PART B - OTHER INFORMATION

### 1. Listing and Admission to trading

The Securities are unlisted.

### 2. Governing Law and Jurisdiction

As provided in the Conditions, the Securities are governed by French Law and the Paris Court of Appeal shall have exclusive jurisdiction to settle all disputes that may, directly or indirectly, arise out of or in connection with the Securities.

### 3. Ratings

The Securities have not been rated.

### 4. Interests of Natural and Legal Persons Involved in the Issue

Save as discussed in the "*Potential Conflicts of Interest*" paragraph in the "*Risks*" section in the Base Prospectus, so far as the Issuer is aware, no person involved in the issue of the Securities has an interest material to the issue.

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

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

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

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

The closer the value of Security Threshold to the level of the Underlying Commodity from time to time, the higher the leverage effect will be and the higher the risk that the Security Threshold will be reached. The Certificates will be automatically early redeemed at a price between zero and their residual value if the level of the Underlying Commodity 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.

In respect of Put Securities

The underlying is a futures contract with a fixed expiration date. Before expiration, the expiring contracts are bought and new futures contracts with a later maturity date are sold. The price of the new futures contracts may be more, or less, than the price of the expiring futures contracts. This means that after the Futures Rollover Date, the OET Put Certificates will have a higher Financing Level and Leverage or lower Financing Level and Leverage, respectively.

In respect of Call Securities

The underlying is a futures contract with a fixed expiration date. Before expiration, the expiring contracts are sold and new futures contracts with a later maturity date are bought. The price of the new futures contracts may be more, or less, than the price of the expiring futures contracts. This means that after the Futures Rollover Date, the OET Call Certificates will have a higher Financing Level and Leverage or lower Financing Level and Leverage, respectively.

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

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

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

## 6. Operational Information

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

## SUMMARY OF FINAL TERMS

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

<b>Part A – Introduction</b>				
<b>A.1</b>	<b>Introduction and Warnings</b>	<p>The Securities may only be offered, sold or advertised, directly or indirectly, in Switzerland in accordance with the requirements of the FinSA, as further set out in the Base Prospectus approved by the SIX Exchange Regulation AG in its capacity as Swiss Prospectus Office as of 19 September 2025 and the Final Terms. Terms used in this Summary shall have the same meaning as set forth in the Base Prospectus and the Final Terms.</p> <p>The Securities may be considered structured products in Switzerland pursuant to article 70 FinSA and are neither subject to authorisation nor supervision by FINMA. Investors bear the credit risk of the Issuer and/or the Guarantor. Investors should read the section "Risks" of the Base Prospectus.</p> <p>Investing in the Securities may put Investor's capital at risk. Investors may lose some or all of their investment.</p>		
<b>A.2</b>	<b>Investment Decision</b>	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.		
<b>A.3</b>	<b>Liability</b>	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.		
<b>Part B – Securities</b>				
<b>B.1</b>	<b>Issuer/Guarantor</b>	<p><b>Issuer</b></p> <p>The legal company name of the Issuer is BNP Paribas Issuance B.V. (the "<b>Issuer</b>"). The domicile of the Issuer is Amsterdam, Netherland. The registered office of the Issuer is Herengracht 595, 1017 CE Amsterdam, the Netherlands.</p> <p><b>Guarantor</b></p> <p>The legal company name of the Guarantor is BNP Paribas (the "<b>Guarantor</b>"). The domicile of the Guarantor is Paris, France. The head office of the Guarantor is 16, boulevard des Italiens – 75009 Paris, France.</p>		
<b>B.2</b>	<b>ISIN</b>	As set out in table below.		
<b>B.3</b>	<b>Nature of Securities</b>	Certificates.		
<b>B.4</b>	<b>Product Name</b>	"Mini Future" Certificates relating to a Commodity		
<b>B.5</b>	<b>Issue Date</b>	10 March 2026		
<b>B.6</b>	<b>Redemption Date</b>	As set out in table below.		
<b>B.7</b>	<b>Issue Price</b>	As set out in table below.		
<b>B.8</b>	<b>Underlyings</b>	As set out in table below.		
<b>B.9</b>	<b>Settlement</b>	Settlement type: cash settlement. Settlement currency: As set out in table below.		
<b>Part C – Offer and Admission to Trading</b>				
<b>C.1</b>	<b>Public Offer</b>	The Securities may be offered, sold or advertised, directly or indirectly, in Switzerland to retail clients ( <i>Privatkundinnen und -kunden</i> ) within the meaning of FinSA (" <b>Retail Clients</b> ") in accordance with FinSA starting from the Issue Date.		
<b>C.2</b>	<b>Admission to Trading/listing</b>	Not applicable. The Securities will be provisionally admitted to trading on the Issue Date.		
<b>C.3</b>	<b>Clearing System</b>	SIX SIS Ltd., Olten, Switzerland		
<b>C.4</b>	<b>Intermediary</b>	SIX SIS Ltd., Olten, Switzerland		
<b>C.5</b>	<b>Selling restrictions</b>	As per the Base Prospectus.		
Series Number / ISIN Code	Commodity	Issue Price per Security	Settlement Currency	Redemption Date
CH1531177454	ICE Brent Crude Oil Future Contract	CHF 17.61	CHF	Open End
CH1531177462	ICE Brent Crude Oil Future Contract	CHF 16.11	CHF	Open End

Series Number / ISIN Code	Commodity	Issue Price per Security	Settlement Currency	Redemption Date
CH1531177470	ICE Brent Crude Oil Future Contract	CHF 14.62	CHF	Open End
CH1531177488	ICE Brent Crude Oil Future Contract	CHF 13.87	CHF	Open End
CH1531177496	ICE Brent Crude Oil Future Contract	CHF 13.12	CHF	Open End
CH1531177504	ICE Brent Crude Oil Future Contract	CHF 12.37	CHF	Open End
CH1531177512	ICE Brent Crude Oil Future Contract	CHF 11.62	CHF	Open End
CH1531177520	ICE Brent Crude Oil Future Contract	CHF 10.87	CHF	Open End
CH1531177538	ICE Brent Crude Oil Future Contract	CHF 10.12	CHF	Open End
CH1531177546	ICE Brent Crude Oil Future Contract	CHF 9.37	CHF	Open End
CH1531177553	ICE Brent Crude Oil Future Contract	CHF 8.62	CHF	Open End
CH1531177561	ICE Brent Crude Oil Future Contract	CHF 8.25	CHF	Open End
CH1531177579	ICE Brent Crude Oil Future Contract	CHF 7.87	CHF	Open End
CH1531177587	ICE Brent Crude Oil Future Contract	CHF 7.50	CHF	Open End
CH1531177595	ICE Brent Crude Oil Future Contract	CHF 7.12	CHF	Open End
CH1531177603	ICE Brent Crude Oil Future Contract	CHF 6.75	CHF	Open End
CH1531177611	ICE Brent Crude Oil Future Contract	CHF 6.37	CHF	Open End
CH1531177629	ICE Brent Crude Oil Future Contract	CHF 6	CHF	Open End
CH1531177637	ICE Brent Crude Oil Future Contract	CHF 5.62	CHF	Open End
CH1531177645	ICE Brent Crude Oil Future Contract	CHF 5.25	CHF	Open End
CH1531177652	ICE Brent Crude Oil Future Contract	CHF 4.87	CHF	Open End
CH1531177660	ICE Brent Crude Oil Future Contract	CHF 5.49	CHF	Open End
CH1531177678	ICE Brent Crude Oil Future Contract	CHF 6.30	CHF	Open End
CH1531177686	ICE Brent Crude Oil Future Contract	CHF 7.12	CHF	Open End
CH1531177694	ICE Brent Crude Oil Future Contract	CHF 7.93	CHF	Open End
CH1531177702	ICE Brent Crude Oil Future Contract	CHF 8.74	CHF	Open End
CH1531177710	ICE Brent Crude Oil Future Contract	CHF 9.55	CHF	Open End
CH1531177728	ICE Brent Crude Oil Future Contract	CHF 10.36	CHF	Open End
CH1531177736	ICE Brent Crude Oil Future Contract	CHF 11.17	CHF	Open End
CH1531177744	ICE Brent Crude Oil Future Contract	CHF 11.99	CHF	Open End
CH1531177751	ICE Brent Crude Oil Future Contract	CHF 12.80	CHF	Open End
CH1531177769	ICE Brent Crude Oil Future Contract	CHF 13.61	CHF	Open End
CH1531177777	ICE Brent Crude Oil Future Contract	CHF 14.42	CHF	Open End
CH1531177785	ICE Brent Crude Oil Future Contract	CHF 15.23	CHF	Open End
CH1531177793	ICE Brent Crude Oil Future Contract	CHF 16.86	CHF	Open End
CH1531177801	ICE Brent Crude Oil Future Contract	CHF 18.48	CHF	Open End
CH1531177819	Henry Hub Natural Gas Future Contract	CHF 0.53	CHF	Open End
CH1531177827	Henry Hub Natural Gas Future Contract	CHF 0.46	CHF	Open End
CH1531177835	Henry Hub Natural Gas Future Contract	CHF 0.39	CHF	Open End
CH1531177843	Henry Hub Natural Gas Future Contract	CHF 0.32	CHF	Open End
CH1531177850	WTI Crude Oil Future Contract	CHF 14.04	CHF	Open End
CH1531177868	WTI Crude Oil Future Contract	CHF 17.15	CHF	Open End
CH1531177876	WTI Crude Oil Future Contract	CHF 17.15	CHF	Open End
CH1531177884	WTI Crude Oil Future Contract	CHF 14.04	CHF	Open End
CH1531177892	WTI Crude Oil Future Contract	CHF 12.52	CHF	Open End
CH1531177900	WTI Crude Oil Future Contract	CHF 12.52	CHF	Open End
CH1531177918	WTI Crude Oil Future Contract	CHF 11.01	CHF	Open End
CH1531177926	WTI Crude Oil Future Contract	CHF 11.01	CHF	Open End
CH1531177934	WTI Crude Oil Future Contract	CHF 12.61	CHF	Open End
CH1531177942	WTI Crude Oil Future Contract	CHF 9.50	CHF	Open End
CH1531177959	WTI Crude Oil Future Contract	CHF 9.50	CHF	Open End

Series Number / ISIN Code	Commodity	Issue Price per Security	Settlement Currency	Redemption Date
CH1531177967	WTI Crude Oil Future Contract	CHF 12.61	CHF	Open End
CH1531177975	WTI Crude Oil Future Contract	CHF 7.98	CHF	Open End
CH1531177983	WTI Crude Oil Future Contract	CHF 11.10	CHF	Open End
CH1531177991	WTI Crude Oil Future Contract	CHF 7.98	CHF	Open End
CH1531178007	WTI Crude Oil Future Contract	CHF 11.10	CHF	Open End
CH1531178015	WTI Crude Oil Future Contract	CHF 6.47	CHF	Open End
CH1531178023	WTI Crude Oil Future Contract	CHF 9.59	CHF	Open End
CH1531178031	WTI Crude Oil Future Contract	CHF 9.59	CHF	Open End
CH1531178049	WTI Crude Oil Future Contract	CHF 6.47	CHF	Open End
CH1531178056	WTI Crude Oil Future Contract	CHF 5.71	CHF	Open End
CH1531178064	WTI Crude Oil Future Contract	CHF 5.71	CHF	Open End
CH1531178072	WTI Crude Oil Future Contract	CHF 8.07	CHF	Open End
CH1531178080	WTI Crude Oil Future Contract	CHF 4.96	CHF	Open End
CH1531178098	WTI Crude Oil Future Contract	CHF 8.07	CHF	Open End
CH1531178106	WTI Crude Oil Future Contract	CHF 4.96	CHF	Open End
CH1531178114	WTI Crude Oil Future Contract	CHF 6.56	CHF	Open End
CH1531178122	WTI Crude Oil Future Contract	CHF 6.56	CHF	Open End
CH1531178130	WTI Crude Oil Future Contract	CHF 5.80	CHF	Open End
CH1531178148	WTI Crude Oil Future Contract	CHF 5.80	CHF	Open End
CH1531178155	WTI Crude Oil Future Contract	CHF 5.05	CHF	Open End
CH1531178163	WTI Crude Oil Future Contract	CHF 5.05	CHF	Open End
CH1531178171	WTI Crude Oil Future Contract	CHF 5.78	CHF	Open End
CH1531178189	WTI Crude Oil Future Contract	CHF 5.78	CHF	Open End
CH1531178197	WTI Crude Oil Future Contract	CHF 7.38	CHF	Open End
CH1531178205	WTI Crude Oil Future Contract	CHF 7.38	CHF	Open End
CH1531178213	WTI Crude Oil Future Contract	CHF 8.99	CHF	Open End
CH1531178221	WTI Crude Oil Future Contract	CHF 5.87	CHF	Open End
CH1531178239	WTI Crude Oil Future Contract	CHF 5.87	CHF	Open End
CH1531178247	WTI Crude Oil Future Contract	CHF 8.99	CHF	Open End
CH1531178254	WTI Crude Oil Future Contract	CHF 7.48	CHF	Open End
CH1531178262	WTI Crude Oil Future Contract	CHF 10.60	CHF	Open End
CH1531178270	WTI Crude Oil Future Contract	CHF 7.48	CHF	Open End
CH1531178288	WTI Crude Oil Future Contract	CHF 10.60	CHF	Open End
CH1531178296	WTI Crude Oil Future Contract	CHF 9.09	CHF	Open End
CH1531178304	WTI Crude Oil Future Contract	CHF 12.20	CHF	Open End
CH1531178312	WTI Crude Oil Future Contract	CHF 9.09	CHF	Open End
CH1531178320	WTI Crude Oil Future Contract	CHF 12.20	CHF	Open End
CH1531178338	WTI Crude Oil Future Contract	CHF 13.81	CHF	Open End
CH1531178346	WTI Crude Oil Future Contract	CHF 10.69	CHF	Open End
CH1531178353	WTI Crude Oil Future Contract	CHF 10.69	CHF	Open End
CH1531178361	WTI Crude Oil Future Contract	CHF 13.81	CHF	Open End
CH1531178379	WTI Crude Oil Future Contract	CHF 12.30	CHF	Open End
CH1531178387	WTI Crude Oil Future Contract	CHF 12.30	CHF	Open End
CH1531178395	WTI Crude Oil Future Contract	CHF 13.91	CHF	Open End
CH1531178403	WTI Crude Oil Future Contract	CHF 13.91	CHF	Open End
CH1531178411	WTI Crude Oil Future Contract	CHF 14.71	CHF	Open End
CH1531178429	WTI Crude Oil Future Contract	CHF 14.71	CHF	Open End