

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(as amended, "**MiFID II**"); or (ii) a customer within the meaning of Directive (EU) 2016/97 (as amended or superseded, the "**Insurance Distribution Directive**"), where that customer would not qualify as a professional client as defined in point (10) of Article 4(1) of MiFID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

"Knock-Out Warrant" Certificates relating to a Commodity

SSPA product type: Knock-Out Warrant (2200)

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

PART A - CONTRACTUAL TERMS

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

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

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

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

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

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

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

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

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

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

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	Redemption Date	Parity
CH1531179658	2,400,000	2,400,000	CHF 16.65	Call	USD 82.000	Upwards to the next 3 digits (0.0010 points)	USD 82.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	N/A	0%	5%	+4.50%	Open End	1
CH1531179666	2,400,000	2,400,000	CHF 15.09	Call	USD 84.000	Upwards to the next 3 digits (0.0010 points)	USD 84.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	N/A	0%	5%	+4.50%	Open End	1
CH1531179674	2,400,000	2,400,000	CHF 13.53	Call	USD 86.000	Upwards to the next 3 digits (0.0010 points)	USD 86.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	N/A	0%	5%	+4.50%	Open End	1
CH1531179682	2,400,000	2,400,000	CHF 11.97	Call	USD 88.000	Upwards to the next 3 digits (0.0010 points)	USD 88.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	N/A	0%	5%	+4.50%	Open End	1
CH1531179690	2,400,000	2,400,000	CHF 11.19	Call	USD 89.000	Upwards to the next 3 digits (0.0010 points)	USD 89.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	N/A	0%	5%	+4.50%	Open End	1
CH1531179708	2,400,000	2,400,000	CHF 10.41	Call	USD 90.000	Upwards to the next 3 digits (0.0010 points)	USD 90.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	N/A	0%	5%	+4.50%	Open End	1
CH1531179716	2,400,000	2,400,000	CHF 9.63	Call	USD 91.000	Upwards to the next 3 digits (0.0010 points)	USD 91.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	N/A	0%	5%	+4.50%	Open End	1
CH1531179724	2,400,000	2,400,000	CHF 8.85	Call	USD 92.000	Upwards to the next 3 digits (0.0010 points)	USD 92.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	N/A	0%	5%	+4.50%	Open End	1
CH1531179732	2,400,000	2,400,000	CHF 8.07	Call	USD 93.000	Upwards to the next 3 digits (0.0010 points)	USD 93.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	N/A	0%	5%	+4.50%	Open End	1

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CH1531179740	2,400,000	2,400,000	CHF 7.29	Call	USD 94.000	Upwards to the next 3 digits (0.0010 points)	USD 94.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	N/A	0%	5%	+4.50%	Open End	1
CH1531179757	2,400,000	2,400,000	CHF 6.52	Call	USD 95.000	Upwards to the next 3 digits (0.0010 points)	USD 95.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	N/A	0%	5%	+4.50%	Open End	1
CH1531179765	2,400,000	2,400,000	CHF 5.74	Call	USD 96.000	Upwards to the next 3 digits (0.0010 points)	USD 96.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	N/A	0%	5%	+4.50%	Open End	1
CH1531179773	2,400,000	2,400,000	CHF 5.35	Call	USD 96.500	Upwards to the next 3 digits (0.0010 points)	USD 96.500	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	N/A	0%	5%	+4.50%	Open End	1
CH1531179781	2,400,000	2,400,000	CHF 4.96	Call	USD 97.000	Upwards to the next 3 digits (0.0010 points)	USD 97.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	N/A	0%	5%	+4.50%	Open End	1
CH1531179799	2,400,000	2,400,000	CHF 4.57	Call	USD 97.500	Upwards to the next 3 digits (0.0010 points)	USD 97.500	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	N/A	0%	5%	+4.50%	Open End	1
CH1531179807	2,400,000	2,400,000	CHF 4.18	Call	USD 98.000	Upwards to the next 3 digits (0.0010 points)	USD 98.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	N/A	0%	5%	+4.50%	Open End	1
CH1531179815	2,400,000	2,400,000	CHF 3.79	Call	USD 98.500	Upwards to the next 3 digits (0.0010 points)	USD 98.500	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	N/A	0%	5%	+4.50%	Open End	1
CH1531179823	2,400,000	2,400,000	CHF 3.40	Call	USD 99.000	Upwards to the next 3 digits (0.0010 points)	USD 99.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	N/A	0%	5%	+4.50%	Open End	1
CH1531179831	2,400,000	2,400,000	CHF 3.01	Call	USD 99.500	Upwards to the next 3 digits (0.0010 points)	USD 99.500	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	N/A	0%	5%	+4.50%	Open End	1

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						points)		points)									
CH1531179849	2,400,000	2,400,000	CHF 2.62	Call	USD 100.000	Upwards to the next 3 digits (0.0010 points)	USD 100.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	N/A	0%	5%	+4.50%	Open End	1
CH1531179856	2,400,000	2,400,000	CHF 2.23	Call	USD 100.500	Upwards to the next 3 digits (0.0010 points)	USD 100.500	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	N/A	0%	5%	+4.50%	Open End	1
CH1531179864	2,400,000	2,400,000	CHF 1.84	Call	USD 101.000	Upwards to the next 3 digits (0.0010 points)	USD 101.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	N/A	0%	5%	+4.50%	Open End	1
CH1531179872	2,400,000	2,400,000	CHF 2.06	Put	USD 106.000	Downwards to the next 3 digits (0.0010 points)	USD 106.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	N/A	0%	5%	-4.50%	Open End	1
CH1531179880	2,400,000	2,400,000	CHF 2.84	Put	USD 107.000	Downwards to the next 3 digits (0.0010 points)	USD 107.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	N/A	0%	5%	-4.50%	Open End	1
CH1531179898	2,400,000	2,400,000	CHF 3.62	Put	USD 108.000	Downwards to the next 3 digits (0.0010 points)	USD 108.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	N/A	0%	5%	-4.50%	Open End	1
CH1531179906	2,400,000	2,400,000	CHF 4.40	Put	USD 109.000	Downwards to the next 3 digits (0.0010 points)	USD 109.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	N/A	0%	5%	-4.50%	Open End	1
CH1531179914	2,400,000	2,400,000	CHF 5.17	Put	USD 110.000	Downwards to the next 3 digits (0.0010 points)	USD 110.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	N/A	0%	5%	-4.50%	Open End	1
CH1531179922	2,400,000	2,400,000	CHF 5.95	Put	USD 111.000	Downwards to the next 3 digits (0.0010 points)	USD 111.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	N/A	0%	5%	-4.50%	Open End	1
CH153117993	2,400,000	2,400,000	CHF 6.73	Put	USD 112.000	Downwards to	USD 112.000	Downwards to	N/A	N/A	0%	N/A	0%	5%	-4.50%	Open End	1

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0						the next 3 digits (0.0010 points)		the next 3 digits (0.0010 points)									
CH1531179948	2,400,000	2,400,000	CHF 7.51	Put	USD 113.000	Downwards to the next 3 digits (0.0010 points)	USD 113.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	N/A	0%	5%	-4.50%	Open End	1
CH1531179955	2,400,000	2,400,000	CHF 8.29	Put	USD 114.000	Downwards to the next 3 digits (0.0010 points)	USD 114.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	N/A	0%	5%	-4.50%	Open End	1
CH1531179963	2,400,000	2,400,000	CHF 9.07	Put	USD 115.000	Downwards to the next 3 digits (0.0010 points)	USD 115.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	N/A	0%	5%	-4.50%	Open End	1
CH1531179971	2,400,000	2,400,000	CHF 9.85	Put	USD 116.000	Downwards to the next 3 digits (0.0010 points)	USD 116.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	N/A	0%	5%	-4.50%	Open End	1
CH1531179989	2,400,000	2,400,000	CHF 10.63	Put	USD 117.000	Downwards to the next 3 digits (0.0010 points)	USD 117.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	N/A	0%	5%	-4.50%	Open End	1
CH1531179997	2,400,000	2,400,000	CHF 11.41	Put	USD 118.000	Downwards to the next 3 digits (0.0010 points)	USD 118.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	N/A	0%	5%	-4.50%	Open End	1
CH1531180003	2,400,000	2,400,000	CHF 12.97	Put	USD 120.000	Downwards to the next 3 digits (0.0010 points)	USD 120.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	N/A	0%	5%	-4.50%	Open End	1
CH1531180011	2,400,000	2,400,000	CHF 14.53	Put	USD 122.000	Downwards to the next 3 digits (0.0010 points)	USD 122.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	N/A	0%	5%	-4.50%	Open End	1
CH1531180029	2,400,000	2,400,000	CHF 16.09	Put	USD 124.000	Downwards to the next 3 digits (0.0010 points)	USD 124.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	N/A	0%	5%	-4.50%	Open End	1

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CH1531180037	2,400,000	2,400,000	CHF 17.64	Put	USD 126.000	Downwards to the next 3 digits (0.0010 points)	USD 126.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	N/A	0%	5%	-4.50%	Open End	1
CH1531180045	2,400,000	2,400,000	CHF 0.33	Call	USD 2.900	Upwards to the next 3 digits (0.0010 points)	USD 2.900	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	N/A	0%	5%	+4.50%	Open End	1
CH1531180052	2,400,000	2,400,000	CHF 0.25	Call	USD 3.000	Upwards to the next 3 digits (0.0010 points)	USD 3.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	N/A	0%	5%	+4.50%	Open End	1
CH1531180060	2,400,000	2,400,000	CHF 0.17	Call	USD 3.100	Upwards to the next 3 digits (0.0010 points)	USD 3.100	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	N/A	0%	5%	+4.50%	Open End	1
CH1531180078	2,400,000	2,400,000	CHF 0.10	Call	USD 3.200	Upwards to the next 3 digits (0.0010 points)	USD 3.200	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	N/A	0%	5%	+4.50%	Open End	1
CH1531180086	2,400,000	2,400,000	CHF 12.21	Call	USD 80.000	Upwards to the next 3 digits (0.0010 points)	USD 80.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	N/A	0%	5%	+4.50%	Open End	1
CH1531180094	2,400,000	2,400,000	CHF 15.31	Call	USD 80.000	Upwards to the next 3 digits (0.0010 points)	USD 80.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	N/A	0%	5%	+4.50%	Open End	1
CH1531180102	2,400,000	2,400,000	CHF 15.31	Call	USD 80.000	Upwards to the next 3 digits (0.0010 points)	USD 80.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	N/A	0%	5%	+4.50%	Open End	1
CH1531180110	2,400,000	2,400,000	CHF 12.21	Call	USD 80.000	Upwards to the next 3 digits (0.0010 points)	USD 80.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	N/A	0%	5%	+4.50%	Open End	1
CH1531180128	2,400,000	2,400,000	CHF 10.65	Call	USD 82.000	Upwards to the next 3 digits (0.0010 points)	USD 82.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	N/A	0%	5%	+4.50%	Open End	1

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						points)		points)									
CH1531180136	2,400,000	2,400,000	CHF 10.65	Call	USD 82.000	Upwards to the next 3 digits (0.0010 points)	USD 82.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	N/A	0%	5%	+4.50%	Open End	1
CH1531180144	2,400,000	2,400,000	CHF 9.10	Call	USD 84.000	Upwards to the next 3 digits (0.0010 points)	USD 84.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	N/A	0%	5%	+4.50%	Open End	1
CH1531180151	2,400,000	2,400,000	CHF 9.10	Call	USD 84.000	Upwards to the next 3 digits (0.0010 points)	USD 84.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	N/A	0%	5%	+4.50%	Open End	1
CH1531180169	2,400,000	2,400,000	CHF 7.54	Call	USD 86.000	Upwards to the next 3 digits (0.0010 points)	USD 86.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	N/A	0%	5%	+4.50%	Open End	1
CH1531180177	2,400,000	2,400,000	CHF 10.63	Call	USD 86.000	Upwards to the next 3 digits (0.0010 points)	USD 86.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	N/A	0%	5%	+4.50%	Open End	1
CH1531180185	2,400,000	2,400,000	CHF 7.54	Call	USD 86.000	Upwards to the next 3 digits (0.0010 points)	USD 86.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	N/A	0%	5%	+4.50%	Open End	1
CH1531180193	2,400,000	2,400,000	CHF 10.63	Call	USD 86.000	Upwards to the next 3 digits (0.0010 points)	USD 86.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	N/A	0%	5%	+4.50%	Open End	1
CH1531180201	2,400,000	2,400,000	CHF 5.98	Call	USD 88.000	Upwards to the next 3 digits (0.0010 points)	USD 88.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	N/A	0%	5%	+4.50%	Open End	1
CH1531180219	2,400,000	2,400,000	CHF 9.07	Call	USD 88.000	Upwards to the next 3 digits (0.0010 points)	USD 88.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	N/A	0%	5%	+4.50%	Open End	1
CH153118022	2,400,000	2,400,000	CHF 9.07	Call	USD 88.000	Upwards to	USD 88.000	Upwards to	N/A	N/A	0%	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	Redemption Date	Parity
7						the next 3 digits (0.0010 points)		the next 3 digits (0.0010 points)									
CH1531180235	2,400,000	2,400,000	CHF 5.98	Call	USD 88.000	Upwards to the next 3 digits (0.0010 points)	USD 88.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	N/A	0%	5%	+4.50%	Open End	1
CH1531180243	2,400,000	2,400,000	CHF 4.42	Call	USD 90.000	Upwards to the next 3 digits (0.0010 points)	USD 90.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	N/A	0%	5%	+4.50%	Open End	1
CH1531180250	2,400,000	2,400,000	CHF 7.51	Call	USD 90.000	Upwards to the next 3 digits (0.0010 points)	USD 90.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	N/A	0%	5%	+4.50%	Open End	1
CH1531180268	2,400,000	2,400,000	CHF 7.51	Call	USD 90.000	Upwards to the next 3 digits (0.0010 points)	USD 90.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	N/A	0%	5%	+4.50%	Open End	1
CH1531180276	2,400,000	2,400,000	CHF 4.42	Call	USD 90.000	Upwards to the next 3 digits (0.0010 points)	USD 90.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	N/A	0%	5%	+4.50%	Open End	1
CH1531180284	2,400,000	2,400,000	CHF 3.64	Call	USD 91.000	Upwards to the next 3 digits (0.0010 points)	USD 91.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	N/A	0%	5%	+4.50%	Open End	1
CH1531180292	2,400,000	2,400,000	CHF 3.64	Call	USD 91.000	Upwards to the next 3 digits (0.0010 points)	USD 91.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	N/A	0%	5%	+4.50%	Open End	1
CH1531180300	2,400,000	2,400,000	CHF 2.86	Call	USD 92.000	Upwards to the next 3 digits (0.0010 points)	USD 92.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	N/A	0%	5%	+4.50%	Open End	1
CH1531180318	2,400,000	2,400,000	CHF 5.95	Call	USD 92.000	Upwards to the next 3 digits (0.0010 points)	USD 92.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	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	Redemption Date	Parity
CH1531180326	2,400,000	2,400,000	CHF 2.86	Call	USD 92.000	Upwards to the next 3 digits (0.0010 points)	USD 92.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	N/A	0%	5%	+4.50%	Open End	1
CH1531180334	2,400,000	2,400,000	CHF 5.95	Call	USD 92.000	Upwards to the next 3 digits (0.0010 points)	USD 92.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	N/A	0%	5%	+4.50%	Open End	1
CH1531180342	2,400,000	2,400,000	CHF 4.40	Call	USD 94.000	Upwards to the next 3 digits (0.0010 points)	USD 94.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	N/A	0%	5%	+4.50%	Open End	1
CH1531180359	2,400,000	2,400,000	CHF 4.40	Call	USD 94.000	Upwards to the next 3 digits (0.0010 points)	USD 94.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	N/A	0%	5%	+4.50%	Open End	1
CH1531180367	2,400,000	2,400,000	CHF 3.62	Call	USD 95.000	Upwards to the next 3 digits (0.0010 points)	USD 95.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	N/A	0%	5%	+4.50%	Open End	1
CH1531180375	2,400,000	2,400,000	CHF 3.62	Call	USD 95.000	Upwards to the next 3 digits (0.0010 points)	USD 95.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	N/A	0%	5%	+4.50%	Open End	1
CH1531180383	2,400,000	2,400,000	CHF 2.84	Call	USD 96.000	Upwards to the next 3 digits (0.0010 points)	USD 96.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	N/A	0%	5%	+4.50%	Open End	1
CH1531180391	2,400,000	2,400,000	CHF 2.84	Call	USD 96.000	Upwards to the next 3 digits (0.0010 points)	USD 96.000	Upwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	N/A	0%	5%	+4.50%	Open End	1
CH1531180409	2,400,000	2,400,000	CHF 3.37	Put	USD 100.000	Downwards to the next 3 digits (0.0010 points)	USD 100.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	N/A	0%	5%	-4.50%	Open End	1
CH1531180417	2,400,000	2,400,000	CHF 3.37	Put	USD 100.000	Downwards to the next 3 digits (0.0010 points)	USD 100.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	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	Redemption Date	Parity
						points)		points)									
CH1531180425	2,400,000	2,400,000	CHF 4.93	Put	USD 102.000	Downwards to the next 3 digits (0.0010 points)	USD 102.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	N/A	0%	5%	-4.50%	Open End	1
CH1531180433	2,400,000	2,400,000	CHF 4.93	Put	USD 102.000	Downwards to the next 3 digits (0.0010 points)	USD 102.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	N/A	0%	5%	-4.50%	Open End	1
CH1531180441	2,400,000	2,400,000	CHF 6.49	Put	USD 104.000	Downwards to the next 3 digits (0.0010 points)	USD 104.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	N/A	0%	5%	-4.50%	Open End	1
CH1531180458	2,400,000	2,400,000	CHF 3.40	Put	USD 104.000	Downwards to the next 3 digits (0.0010 points)	USD 104.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	N/A	0%	5%	-4.50%	Open End	1
CH1531180466	2,400,000	2,400,000	CHF 6.49	Put	USD 104.000	Downwards to the next 3 digits (0.0010 points)	USD 104.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	N/A	0%	5%	-4.50%	Open End	1
CH1531180474	2,400,000	2,400,000	CHF 3.40	Put	USD 104.000	Downwards to the next 3 digits (0.0010 points)	USD 104.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	N/A	0%	5%	-4.50%	Open End	1
CH1531180482	2,400,000	2,400,000	CHF 4.96	Put	USD 106.000	Downwards to the next 3 digits (0.0010 points)	USD 106.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	N/A	0%	5%	-4.50%	Open End	1
CH1531180490	2,400,000	2,400,000	CHF 8.05	Put	USD 106.000	Downwards to the next 3 digits (0.0010 points)	USD 106.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	N/A	0%	5%	-4.50%	Open End	1
CH1531180508	2,400,000	2,400,000	CHF 8.05	Put	USD 106.000	Downwards to the next 3 digits (0.0010 points)	USD 106.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	N/A	0%	5%	-4.50%	Open End	1
CH153118051	2,400,000	2,400,000	CHF 4.96	Put	USD 106.000	Downwards to	USD 106.000	Downwards to	N/A	N/A	0%	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	Redemption Date	Parity
6						the next 3 digits (0.0010 points)		the next 3 digits (0.0010 points)									
CH1531180524	2,400,000	2,400,000	CHF 6.52	Put	USD 108.000	Downwards to the next 3 digits (0.0010 points)	USD 108.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	N/A	0%	5%	-4.50%	Open End	1
CH1531180532	2,400,000	2,400,000	CHF 9.61	Put	USD 108.000	Downwards to the next 3 digits (0.0010 points)	USD 108.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	N/A	0%	5%	-4.50%	Open End	1
CH1531180540	2,400,000	2,400,000	CHF 9.61	Put	USD 108.000	Downwards to the next 3 digits (0.0010 points)	USD 108.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	N/A	0%	5%	-4.50%	Open End	1
CH1531180557	2,400,000	2,400,000	CHF 6.52	Put	USD 108.000	Downwards to the next 3 digits (0.0010 points)	USD 108.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	N/A	0%	5%	-4.50%	Open End	1
CH1531180565	2,400,000	2,400,000	CHF 11.17	Put	USD 110.000	Downwards to the next 3 digits (0.0010 points)	USD 110.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	N/A	0%	5%	-4.50%	Open End	1
CH1531180573	2,400,000	2,400,000	CHF 8.07	Put	USD 110.000	Downwards to the next 3 digits (0.0010 points)	USD 110.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	N/A	0%	5%	-4.50%	Open End	1
CH1531180581	2,400,000	2,400,000	CHF 8.07	Put	USD 110.000	Downwards to the next 3 digits (0.0010 points)	USD 110.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	N/A	0%	5%	-4.50%	Open End	1
CH1531180599	2,400,000	2,400,000	CHF 11.17	Put	USD 110.000	Downwards to the next 3 digits (0.0010 points)	USD 110.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	N/A	0%	5%	-4.50%	Open End	1
CH1531180607	2,400,000	2,400,000	CHF 9.63	Put	USD 112.000	Downwards to the next 3 digits (0.0010 points)	USD 112.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	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	Redemption Date	Parity
CH1531180615	2,400,000	2,400,000	CHF 9.63	Put	USD 112.000	Downwards to the next 3 digits (0.0010 points)	USD 112.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	N/A	0%	5%	-4.50%	Open End	1
CH1531180623	2,400,000	2,400,000	CHF 11.19	Put	USD 114.000	Downwards to the next 3 digits (0.0010 points)	USD 114.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	N/A	0%	5%	-4.50%	Open End	1
CH1531180631	2,400,000	2,400,000	CHF 11.19	Put	USD 114.000	Downwards to the next 3 digits (0.0010 points)	USD 114.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	N/A	0%	5%	-4.50%	Open End	1
CH1531180649	2,400,000	2,400,000	CHF 15.06	Put	USD 115.000	Downwards to the next 3 digits (0.0010 points)	USD 115.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	N/A	0%	5%	-4.50%	Open End	1
CH1531180656	2,400,000	2,400,000	CHF 11.97	Put	USD 115.000	Downwards to the next 3 digits (0.0010 points)	USD 115.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	N/A	0%	5%	-4.50%	Open End	1
CH1531180664	2,400,000	2,400,000	CHF 11.97	Put	USD 115.000	Downwards to the next 3 digits (0.0010 points)	USD 115.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	N/A	0%	5%	-4.50%	Open End	1
CH1531180672	2,400,000	2,400,000	CHF 15.06	Put	USD 115.000	Downwards to the next 3 digits (0.0010 points)	USD 115.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	N/A	0%	5%	-4.50%	Open End	1
CH1531180680	2,400,000	2,400,000	CHF 15.87	Put	USD 120.000	Downwards to the next 3 digits (0.0010 points)	USD 120.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	N/A	0%	5%	-4.50%	Open End	1
CH1531180698	2,400,000	2,400,000	CHF 15.87	Put	USD 120.000	Downwards to the next 3 digits (0.0010 points)	USD 120.000	Downwards to the next 3 digits (0.0010 points)	N/A	N/A	0%	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
CH1531179658	153117965	ICE Brent Crude Oil Future Contract	USD	May 2026	LCOK6	Intercontinental Exchange (ICE)	www.theice.com	Zurich	CHF
CH1531179666	153117966	ICE Brent Crude Oil Future Contract	USD	May 2026	LCOK6	Intercontinental Exchange (ICE)	www.theice.com	Zurich	CHF
CH1531179674	153117967	ICE Brent Crude Oil Future Contract	USD	May 2026	LCOK6	Intercontinental Exchange (ICE)	www.theice.com	Zurich	CHF
CH1531179682	153117968	ICE Brent Crude Oil Future Contract	USD	May 2026	LCOK6	Intercontinental Exchange (ICE)	www.theice.com	Zurich	CHF
CH1531179690	153117969	ICE Brent Crude Oil Future Contract	USD	May 2026	LCOK6	Intercontinental Exchange (ICE)	www.theice.com	Zurich	CHF
CH1531179708	153117970	ICE Brent Crude Oil Future Contract	USD	May 2026	LCOK6	Intercontinental Exchange (ICE)	www.theice.com	Zurich	CHF
CH1531179716	153117971	ICE Brent Crude Oil Future Contract	USD	May 2026	LCOK6	Intercontinental Exchange (ICE)	www.theice.com	Zurich	CHF
CH1531179724	153117972	ICE Brent Crude Oil Future Contract	USD	May 2026	LCOK6	Intercontinental Exchange (ICE)	www.theice.com	Zurich	CHF
CH1531179732	153117973	ICE Brent Crude Oil Future Contract	USD	May 2026	LCOK6	Intercontinental Exchange (ICE)	www.theice.com	Zurich	CHF
CH1531179740	153117974	ICE Brent Crude Oil Future Contract	USD	May 2026	LCOK6	Intercontinental Exchange (ICE)	www.theice.com	Zurich	CHF
CH1531179757	153117975	ICE Brent Crude Oil Future Contract	USD	May 2026	LCOK6	Intercontinental Exchange (ICE)	www.theice.com	Zurich	CHF
CH1531179765	153117976	ICE Brent Crude Oil Future Contract	USD	May 2026	LCOK6	Intercontinental Exchange (ICE)	www.theice.com	Zurich	CHF
CH1531179773	153117977	ICE Brent Crude Oil Future Contract	USD	May 2026	LCOK6	Intercontinental Exchange (ICE)	www.theice.com	Zurich	CHF
CH1531179781	153117978	ICE Brent Crude Oil Future Contract	USD	May 2026	LCOK6	Intercontinental Exchange (ICE)	www.theice.com	Zurich	CHF
CH1531179799	153117979	ICE Brent Crude Oil Future Contract	USD	May 2026	LCOK6	Intercontinental Exchange (ICE)	www.theice.com	Zurich	CHF
CH1531179807	153117980	ICE Brent Crude Oil Future Contract	USD	May 2026	LCOK6	Intercontinental Exchange (ICE)	www.theice.com	Zurich	CHF
CH1531179815	153117981	ICE Brent Crude Oil Future Contract	USD	May 2026	LCOK6	Intercontinental Exchange (ICE)	www.theice.com	Zurich	CHF
CH1531179823	153117982	ICE Brent Crude Oil	USD	May 2026	LCOK6	Intercontinental Exchange (ICE)	www.theice.com	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
		Future Contract							
CH1531179831	153117983	ICE Brent Crude Oil Future Contract	USD	May 2026	LCOK6	Intercontinental Exchange (ICE)	www.theice.com	Zurich	CHF
CH1531179849	153117984	ICE Brent Crude Oil Future Contract	USD	May 2026	LCOK6	Intercontinental Exchange (ICE)	www.theice.com	Zurich	CHF
CH1531179856	153117985	ICE Brent Crude Oil Future Contract	USD	May 2026	LCOK6	Intercontinental Exchange (ICE)	www.theice.com	Zurich	CHF
CH1531179864	153117986	ICE Brent Crude Oil Future Contract	USD	May 2026	LCOK6	Intercontinental Exchange (ICE)	www.theice.com	Zurich	CHF
CH1531179872	153117987	ICE Brent Crude Oil Future Contract	USD	May 2026	LCOK6	Intercontinental Exchange (ICE)	www.theice.com	Zurich	CHF
CH1531179880	153117988	ICE Brent Crude Oil Future Contract	USD	May 2026	LCOK6	Intercontinental Exchange (ICE)	www.theice.com	Zurich	CHF
CH1531179898	153117989	ICE Brent Crude Oil Future Contract	USD	May 2026	LCOK6	Intercontinental Exchange (ICE)	www.theice.com	Zurich	CHF
CH1531179906	153117990	ICE Brent Crude Oil Future Contract	USD	May 2026	LCOK6	Intercontinental Exchange (ICE)	www.theice.com	Zurich	CHF
CH1531179914	153117991	ICE Brent Crude Oil Future Contract	USD	May 2026	LCOK6	Intercontinental Exchange (ICE)	www.theice.com	Zurich	CHF
CH1531179922	153117992	ICE Brent Crude Oil Future Contract	USD	May 2026	LCOK6	Intercontinental Exchange (ICE)	www.theice.com	Zurich	CHF
CH1531179930	153117993	ICE Brent Crude Oil Future Contract	USD	May 2026	LCOK6	Intercontinental Exchange (ICE)	www.theice.com	Zurich	CHF
CH1531179948	153117994	ICE Brent Crude Oil Future Contract	USD	May 2026	LCOK6	Intercontinental Exchange (ICE)	www.theice.com	Zurich	CHF
CH1531179955	153117995	ICE Brent Crude Oil Future Contract	USD	May 2026	LCOK6	Intercontinental Exchange (ICE)	www.theice.com	Zurich	CHF
CH1531179963	153117996	ICE Brent Crude Oil Future Contract	USD	May 2026	LCOK6	Intercontinental Exchange (ICE)	www.theice.com	Zurich	CHF
CH1531179971	153117997	ICE Brent Crude Oil Future Contract	USD	May 2026	LCOK6	Intercontinental Exchange (ICE)	www.theice.com	Zurich	CHF
CH1531179989	153117998	ICE Brent Crude Oil Future Contract	USD	May 2026	LCOK6	Intercontinental Exchange (ICE)	www.theice.com	Zurich	CHF
CH1531179997	153117999	ICE Brent Crude Oil Future Contract	USD	May 2026	LCOK6	Intercontinental Exchange (ICE)	www.theice.com	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
CH1531180003	153118000	ICE Brent Crude Oil Future Contract	USD	May 2026	LCOK6	Intercontinental Exchange (ICE)	www.theice.com	Zurich	CHF
CH1531180011	153118001	ICE Brent Crude Oil Future Contract	USD	May 2026	LCOK6	Intercontinental Exchange (ICE)	www.theice.com	Zurich	CHF
CH1531180029	153118002	ICE Brent Crude Oil Future Contract	USD	May 2026	LCOK6	Intercontinental Exchange (ICE)	www.theice.com	Zurich	CHF
CH1531180037	153118003	ICE Brent Crude Oil Future Contract	USD	May 2026	LCOK6	Intercontinental Exchange (ICE)	www.theice.com	Zurich	CHF
CH1531180045	153118004	Henry Hub Natural Gas Future Contract	USD	April 2026	NGJ26	New York Mercantile Exchange (NYMEX)	www.cmegroup.com/trading/energy	Zurich	CHF
CH1531180052	153118005	Henry Hub Natural Gas Future Contract	USD	April 2026	NGJ26	New York Mercantile Exchange (NYMEX)	www.cmegroup.com/trading/energy	Zurich	CHF
CH1531180060	153118006	Henry Hub Natural Gas Future Contract	USD	April 2026	NGJ26	New York Mercantile Exchange (NYMEX)	www.cmegroup.com/trading/energy	Zurich	CHF
CH1531180078	153118007	Henry Hub Natural Gas Future Contract	USD	April 2026	NGJ26	New York Mercantile Exchange (NYMEX)	www.cmegroup.com/trading/energy	Zurich	CHF
CH1531180086	153118008	WTI Crude Oil Future Contract	USD	May 2026	CLK26	New York Mercantile Exchange (NYMEX)	www.cmegroup.com/trading/energy	Zurich	CHF
CH1531180094	153118009	WTI Crude Oil Future Contract	USD	May 2026	CLK26	New York Mercantile Exchange (NYMEX)	www.cmegroup.com/trading/energy	Zurich	CHF
CH1531180102	153118010	WTI Crude Oil Future Contract	USD	April 2026	CLJ26	New York Mercantile Exchange (NYMEX)	www.cmegroup.com/trading/energy	Zurich	CHF
CH1531180110	153118011	WTI Crude Oil Future Contract	USD	April 2026	CLJ26	New York Mercantile Exchange (NYMEX)	www.cmegroup.com/trading/energy	Zurich	CHF
CH1531180128	153118012	WTI Crude Oil Future Contract	USD	May 2026	CLK26	New York Mercantile Exchange (NYMEX)	www.cmegroup.com/trading/energy	Zurich	CHF
CH1531180136	153118013	WTI Crude Oil Future Contract	USD	April 2026	CLJ26	New York Mercantile Exchange (NYMEX)	www.cmegroup.com/trading/energy	Zurich	CHF
CH1531180144	153118014	WTI Crude Oil Future Contract	USD	May 2026	CLK26	New York Mercantile Exchange (NYMEX)	www.cmegroup.com/trading/energy	Zurich	CHF
CH1531180151	153118015	WTI Crude Oil Future Contract	USD	April 2026	CLJ26	New York Mercantile Exchange (NYMEX)	www.cmegroup.com/trading/energy	Zurich	CHF
CH1531180169	153118016	WTI Crude Oil Future Contract	USD	May 2026	CLK26	New York Mercantile Exchange (NYMEX)	www.cmegroup.com/trading/energy	Zurich	CHF
CH1531180177	153118017	WTI Crude Oil Future Contract	USD	May 2026	CLK26	New York Mercantile Exchange (NYMEX)	www.cmegroup.com/trading/energy	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
CH1531180185	153118018	WTI Crude Oil Future Contract	USD	April 2026	CLJ26	New York Mercantile Exchange (NYMEX)	www.cmegroup.com/trading/energy	Zurich	CHF
CH1531180193	153118019	WTI Crude Oil Future Contract	USD	April 2026	CLJ26	New York Mercantile Exchange (NYMEX)	www.cmegroup.com/trading/energy	Zurich	CHF
CH1531180201	153118020	WTI Crude Oil Future Contract	USD	May 2026	CLK26	New York Mercantile Exchange (NYMEX)	www.cmegroup.com/trading/energy	Zurich	CHF
CH1531180219	153118021	WTI Crude Oil Future Contract	USD	May 2026	CLK26	New York Mercantile Exchange (NYMEX)	www.cmegroup.com/trading/energy	Zurich	CHF
CH1531180227	153118022	WTI Crude Oil Future Contract	USD	April 2026	CLJ26	New York Mercantile Exchange (NYMEX)	www.cmegroup.com/trading/energy	Zurich	CHF
CH1531180235	153118023	WTI Crude Oil Future Contract	USD	April 2026	CLJ26	New York Mercantile Exchange (NYMEX)	www.cmegroup.com/trading/energy	Zurich	CHF
CH1531180243	153118024	WTI Crude Oil Future Contract	USD	May 2026	CLK26	New York Mercantile Exchange (NYMEX)	www.cmegroup.com/trading/energy	Zurich	CHF
CH1531180250	153118025	WTI Crude Oil Future Contract	USD	May 2026	CLK26	New York Mercantile Exchange (NYMEX)	www.cmegroup.com/trading/energy	Zurich	CHF
CH1531180268	153118026	WTI Crude Oil Future Contract	USD	April 2026	CLJ26	New York Mercantile Exchange (NYMEX)	www.cmegroup.com/trading/energy	Zurich	CHF
CH1531180276	153118027	WTI Crude Oil Future Contract	USD	April 2026	CLJ26	New York Mercantile Exchange (NYMEX)	www.cmegroup.com/trading/energy	Zurich	CHF
CH1531180284	153118028	WTI Crude Oil Future Contract	USD	May 2026	CLK26	New York Mercantile Exchange (NYMEX)	www.cmegroup.com/trading/energy	Zurich	CHF
CH1531180292	153118029	WTI Crude Oil Future Contract	USD	April 2026	CLJ26	New York Mercantile Exchange (NYMEX)	www.cmegroup.com/trading/energy	Zurich	CHF
CH1531180300	153118030	WTI Crude Oil Future Contract	USD	May 2026	CLK26	New York Mercantile Exchange (NYMEX)	www.cmegroup.com/trading/energy	Zurich	CHF
CH1531180318	153118031	WTI Crude Oil Future Contract	USD	May 2026	CLK26	New York Mercantile Exchange (NYMEX)	www.cmegroup.com/trading/energy	Zurich	CHF
CH1531180326	153118032	WTI Crude Oil Future Contract	USD	April 2026	CLJ26	New York Mercantile Exchange (NYMEX)	www.cmegroup.com/trading/energy	Zurich	CHF
CH1531180334	153118033	WTI Crude Oil Future Contract	USD	April 2026	CLJ26	New York Mercantile Exchange (NYMEX)	www.cmegroup.com/trading/energy	Zurich	CHF
CH1531180342	153118034	WTI Crude Oil Future Contract	USD	May 2026	CLK26	New York Mercantile Exchange (NYMEX)	www.cmegroup.com/trading/energy	Zurich	CHF
CH1531180359	153118035	WTI Crude Oil Future Contract	USD	April 2026	CLJ26	New York Mercantile Exchange (NYMEX)	www.cmegroup.com/trading/energy	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
CH1531180367	153118036	WTI Crude Oil Future Contract	USD	May 2026	CLK26	New York Mercantile Exchange (NYMEX)	www.cmegroup.com/trading/energy	Zurich	CHF
CH1531180375	153118037	WTI Crude Oil Future Contract	USD	April 2026	CLJ26	New York Mercantile Exchange (NYMEX)	www.cmegroup.com/trading/energy	Zurich	CHF
CH1531180383	153118038	WTI Crude Oil Future Contract	USD	May 2026	CLK26	New York Mercantile Exchange (NYMEX)	www.cmegroup.com/trading/energy	Zurich	CHF
CH1531180391	153118039	WTI Crude Oil Future Contract	USD	April 2026	CLJ26	New York Mercantile Exchange (NYMEX)	www.cmegroup.com/trading/energy	Zurich	CHF
CH1531180409	153118040	WTI Crude Oil Future Contract	USD	May 2026	CLK26	New York Mercantile Exchange (NYMEX)	www.cmegroup.com/trading/energy	Zurich	CHF
CH1531180417	153118041	WTI Crude Oil Future Contract	USD	April 2026	CLJ26	New York Mercantile Exchange (NYMEX)	www.cmegroup.com/trading/energy	Zurich	CHF
CH1531180425	153118042	WTI Crude Oil Future Contract	USD	May 2026	CLK26	New York Mercantile Exchange (NYMEX)	www.cmegroup.com/trading/energy	Zurich	CHF
CH1531180433	153118043	WTI Crude Oil Future Contract	USD	April 2026	CLJ26	New York Mercantile Exchange (NYMEX)	www.cmegroup.com/trading/energy	Zurich	CHF
CH1531180441	153118044	WTI Crude Oil Future Contract	USD	May 2026	CLK26	New York Mercantile Exchange (NYMEX)	www.cmegroup.com/trading/energy	Zurich	CHF
CH1531180458	153118045	WTI Crude Oil Future Contract	USD	May 2026	CLK26	New York Mercantile Exchange (NYMEX)	www.cmegroup.com/trading/energy	Zurich	CHF
CH1531180466	153118046	WTI Crude Oil Future Contract	USD	April 2026	CLJ26	New York Mercantile Exchange (NYMEX)	www.cmegroup.com/trading/energy	Zurich	CHF
CH1531180474	153118047	WTI Crude Oil Future Contract	USD	April 2026	CLJ26	New York Mercantile Exchange (NYMEX)	www.cmegroup.com/trading/energy	Zurich	CHF
CH1531180482	153118048	WTI Crude Oil Future Contract	USD	May 2026	CLK26	New York Mercantile Exchange (NYMEX)	www.cmegroup.com/trading/energy	Zurich	CHF
CH1531180490	153118049	WTI Crude Oil Future Contract	USD	May 2026	CLK26	New York Mercantile Exchange (NYMEX)	www.cmegroup.com/trading/energy	Zurich	CHF
CH1531180508	153118050	WTI Crude Oil Future Contract	USD	April 2026	CLJ26	New York Mercantile Exchange (NYMEX)	www.cmegroup.com/trading/energy	Zurich	CHF
CH1531180516	153118051	WTI Crude Oil Future Contract	USD	April 2026	CLJ26	New York Mercantile Exchange (NYMEX)	www.cmegroup.com/trading/energy	Zurich	CHF
CH1531180524	153118052	WTI Crude Oil Future Contract	USD	May 2026	CLK26	New York Mercantile Exchange (NYMEX)	www.cmegroup.com/trading/energy	Zurich	CHF
CH1531180532	153118053	WTI Crude Oil Future Contract	USD	May 2026	CLK26	New York Mercantile Exchange (NYMEX)	www.cmegroup.com/trading/energy	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
CH1531180540	153118054	WTI Crude Oil Future Contract	USD	April 2026	CLJ26	New York Mercantile Exchange (NYMEX)	www.cmegroup.com/trading/energy	Zurich	CHF
CH1531180557	153118055	WTI Crude Oil Future Contract	USD	April 2026	CLJ26	New York Mercantile Exchange (NYMEX)	www.cmegroup.com/trading/energy	Zurich	CHF
CH1531180565	153118056	WTI Crude Oil Future Contract	USD	May 2026	CLK26	New York Mercantile Exchange (NYMEX)	www.cmegroup.com/trading/energy	Zurich	CHF
CH1531180573	153118057	WTI Crude Oil Future Contract	USD	May 2026	CLK26	New York Mercantile Exchange (NYMEX)	www.cmegroup.com/trading/energy	Zurich	CHF
CH1531180581	153118058	WTI Crude Oil Future Contract	USD	April 2026	CLJ26	New York Mercantile Exchange (NYMEX)	www.cmegroup.com/trading/energy	Zurich	CHF
CH1531180599	153118059	WTI Crude Oil Future Contract	USD	April 2026	CLJ26	New York Mercantile Exchange (NYMEX)	www.cmegroup.com/trading/energy	Zurich	CHF
CH1531180607	153118060	WTI Crude Oil Future Contract	USD	May 2026	CLK26	New York Mercantile Exchange (NYMEX)	www.cmegroup.com/trading/energy	Zurich	CHF
CH1531180615	153118061	WTI Crude Oil Future Contract	USD	April 2026	CLJ26	New York Mercantile Exchange (NYMEX)	www.cmegroup.com/trading/energy	Zurich	CHF
CH1531180623	153118062	WTI Crude Oil Future Contract	USD	May 2026	CLK26	New York Mercantile Exchange (NYMEX)	www.cmegroup.com/trading/energy	Zurich	CHF
CH1531180631	153118063	WTI Crude Oil Future Contract	USD	April 2026	CLJ26	New York Mercantile Exchange (NYMEX)	www.cmegroup.com/trading/energy	Zurich	CHF
CH1531180649	153118064	WTI Crude Oil Future Contract	USD	May 2026	CLK26	New York Mercantile Exchange (NYMEX)	www.cmegroup.com/trading/energy	Zurich	CHF
CH1531180656	153118065	WTI Crude Oil Future Contract	USD	May 2026	CLK26	New York Mercantile Exchange (NYMEX)	www.cmegroup.com/trading/energy	Zurich	CHF
CH1531180664	153118066	WTI Crude Oil Future Contract	USD	April 2026	CLJ26	New York Mercantile Exchange (NYMEX)	www.cmegroup.com/trading/energy	Zurich	CHF
CH1531180672	153118067	WTI Crude Oil Future Contract	USD	April 2026	CLJ26	New York Mercantile Exchange (NYMEX)	www.cmegroup.com/trading/energy	Zurich	CHF
CH1531180680	153118068	WTI Crude Oil Future Contract	USD	May 2026	CLK26	New York Mercantile Exchange (NYMEX)	www.cmegroup.com/trading/energy	Zurich	CHF
CH1531180698	153118069	WTI Crude Oil Future Contract	USD	April 2026	CLJ26	New York Mercantile Exchange (NYMEX)	www.cmegroup.com/trading/energy	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
- (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:		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:		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 0 (zero).
(ii) Automatic Early Redemption Date:		Not applicable.
(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:** 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

(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 § 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. 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 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 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 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 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 equal to zero 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

6. Operational Information

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

SUMMARY OF FINAL TERMS

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

Part A – Introduction				
A.1	Introduction and Warnings	<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>		
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	<p>Issuer</p> <p>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 Herengracht 595, 1017 CE Amsterdam, the Netherlands.</p> <p>Guarantor</p> <p>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.</p>		
B.2	ISIN	As set out in table below.		
B.3	Nature of Securities	Certificates.		
B.4	Product Name	"Knock-Out Warrant" Certificates relating to a Commodity		
B.5	Issue Date	10 March 2026		
B.6	Redemption Date	As set out in table below.		
B.7	Issue Price	As set out in table below.		
B.8	Underlyings	As set out in table below.		
B.9	Settlement	Settlement type: cash settlement. Settlement currency: As set out in table below.		
Part C – Offer and Admission to Trading				
C.1	Public Offer	The Securities may be offered, sold or advertised, directly or indirectly, in Switzerland to retail clients (<i>Privatkundinnen und -kunden</i>) within the meaning of FinSA (" Retail Clients ") in accordance with FinSA starting from the Issue Date.		
C.2	Admission to Trading/listing	Not applicable. The Securities will be provisionally admitted to trading on the Issue Date.		
C.3	Clearing System	SIX SIS Ltd., Olten, Switzerland		
C.4	Intermediary	SIX SIS Ltd., Olten, Switzerland		
C.5	Selling restrictions	As per the Base Prospectus.		
Series Number / ISIN Code	Commodity	Issue Price per Security	Settlement Currency	Redemption Date
CH1531179658	ICE Brent Crude Oil Future Contract	CHF 16.65	CHF	Open End
CH1531179666	ICE Brent Crude Oil Future Contract	CHF 15.09	CHF	Open End

Series Number / ISIN Code	Commodity	Issue Price per Security	Settlement Currency	Redemption Date
CH1531179674	ICE Brent Crude Oil Future Contract	CHF 13.53	CHF	Open End
CH1531179682	ICE Brent Crude Oil Future Contract	CHF 11.97	CHF	Open End
CH1531179690	ICE Brent Crude Oil Future Contract	CHF 11.19	CHF	Open End
CH1531179708	ICE Brent Crude Oil Future Contract	CHF 10.41	CHF	Open End
CH1531179716	ICE Brent Crude Oil Future Contract	CHF 9.63	CHF	Open End
CH1531179724	ICE Brent Crude Oil Future Contract	CHF 8.85	CHF	Open End
CH1531179732	ICE Brent Crude Oil Future Contract	CHF 8.07	CHF	Open End
CH1531179740	ICE Brent Crude Oil Future Contract	CHF 7.29	CHF	Open End
CH1531179757	ICE Brent Crude Oil Future Contract	CHF 6.52	CHF	Open End
CH1531179765	ICE Brent Crude Oil Future Contract	CHF 5.74	CHF	Open End
CH1531179773	ICE Brent Crude Oil Future Contract	CHF 5.35	CHF	Open End
CH1531179781	ICE Brent Crude Oil Future Contract	CHF 4.96	CHF	Open End
CH1531179799	ICE Brent Crude Oil Future Contract	CHF 4.57	CHF	Open End
CH1531179807	ICE Brent Crude Oil Future Contract	CHF 4.18	CHF	Open End
CH1531179815	ICE Brent Crude Oil Future Contract	CHF 3.79	CHF	Open End
CH1531179823	ICE Brent Crude Oil Future Contract	CHF 3.40	CHF	Open End
CH1531179831	ICE Brent Crude Oil Future Contract	CHF 3.01	CHF	Open End
CH1531179849	ICE Brent Crude Oil Future Contract	CHF 2.62	CHF	Open End
CH1531179856	ICE Brent Crude Oil Future Contract	CHF 2.23	CHF	Open End
CH1531179864	ICE Brent Crude Oil Future Contract	CHF 1.84	CHF	Open End
CH1531179872	ICE Brent Crude Oil Future Contract	CHF 2.06	CHF	Open End
CH1531179880	ICE Brent Crude Oil Future Contract	CHF 2.84	CHF	Open End
CH1531179898	ICE Brent Crude Oil Future Contract	CHF 3.62	CHF	Open End
CH1531179906	ICE Brent Crude Oil Future Contract	CHF 4.40	CHF	Open End
CH1531179914	ICE Brent Crude Oil Future Contract	CHF 5.17	CHF	Open End
CH1531179922	ICE Brent Crude Oil Future Contract	CHF 5.95	CHF	Open End
CH1531179930	ICE Brent Crude Oil Future Contract	CHF 6.73	CHF	Open End
CH1531179948	ICE Brent Crude Oil Future Contract	CHF 7.51	CHF	Open End
CH1531179955	ICE Brent Crude Oil Future Contract	CHF 8.29	CHF	Open End
CH1531179963	ICE Brent Crude Oil Future Contract	CHF 9.07	CHF	Open End
CH1531179971	ICE Brent Crude Oil Future Contract	CHF 9.85	CHF	Open End
CH1531179989	ICE Brent Crude Oil Future Contract	CHF 10.63	CHF	Open End
CH1531179997	ICE Brent Crude Oil Future Contract	CHF 11.41	CHF	Open End
CH1531180003	ICE Brent Crude Oil Future Contract	CHF 12.97	CHF	Open End
CH1531180011	ICE Brent Crude Oil Future Contract	CHF 14.53	CHF	Open End
CH1531180029	ICE Brent Crude Oil Future Contract	CHF 16.09	CHF	Open End
CH1531180037	ICE Brent Crude Oil Future Contract	CHF 17.64	CHF	Open End
CH1531180045	Henry Hub Natural Gas Future Contract	CHF 0.33	CHF	Open End
CH1531180052	Henry Hub Natural Gas Future Contract	CHF 0.25	CHF	Open End
CH1531180060	Henry Hub Natural Gas Future Contract	CHF 0.17	CHF	Open End
CH1531180078	Henry Hub Natural Gas Future Contract	CHF 0.10	CHF	Open End
CH1531180086	WTI Crude Oil Future Contract	CHF 12.21	CHF	Open End
CH1531180094	WTI Crude Oil Future Contract	CHF 15.31	CHF	Open End
CH1531180102	WTI Crude Oil Future Contract	CHF 15.31	CHF	Open End
CH1531180110	WTI Crude Oil Future Contract	CHF 12.21	CHF	Open End
CH1531180128	WTI Crude Oil Future Contract	CHF 10.65	CHF	Open End
CH1531180136	WTI Crude Oil Future Contract	CHF 10.65	CHF	Open End
CH1531180144	WTI Crude Oil Future Contract	CHF 9.10	CHF	Open End
CH1531180151	WTI Crude Oil Future Contract	CHF 9.10	CHF	Open End

Series Number / ISIN Code	Commodity	Issue Price per Security	Settlement Currency	Redemption Date
CH1531180169	WTI Crude Oil Future Contract	CHF 7.54	CHF	Open End
CH1531180177	WTI Crude Oil Future Contract	CHF 10.63	CHF	Open End
CH1531180185	WTI Crude Oil Future Contract	CHF 7.54	CHF	Open End
CH1531180193	WTI Crude Oil Future Contract	CHF 10.63	CHF	Open End
CH1531180201	WTI Crude Oil Future Contract	CHF 5.98	CHF	Open End
CH1531180219	WTI Crude Oil Future Contract	CHF 9.07	CHF	Open End
CH1531180227	WTI Crude Oil Future Contract	CHF 9.07	CHF	Open End
CH1531180235	WTI Crude Oil Future Contract	CHF 5.98	CHF	Open End
CH1531180243	WTI Crude Oil Future Contract	CHF 4.42	CHF	Open End
CH1531180250	WTI Crude Oil Future Contract	CHF 7.51	CHF	Open End
CH1531180268	WTI Crude Oil Future Contract	CHF 7.51	CHF	Open End
CH1531180276	WTI Crude Oil Future Contract	CHF 4.42	CHF	Open End
CH1531180284	WTI Crude Oil Future Contract	CHF 3.64	CHF	Open End
CH1531180292	WTI Crude Oil Future Contract	CHF 3.64	CHF	Open End
CH1531180300	WTI Crude Oil Future Contract	CHF 2.86	CHF	Open End
CH1531180318	WTI Crude Oil Future Contract	CHF 5.95	CHF	Open End
CH1531180326	WTI Crude Oil Future Contract	CHF 2.86	CHF	Open End
CH1531180334	WTI Crude Oil Future Contract	CHF 5.95	CHF	Open End
CH1531180342	WTI Crude Oil Future Contract	CHF 4.40	CHF	Open End
CH1531180359	WTI Crude Oil Future Contract	CHF 4.40	CHF	Open End
CH1531180367	WTI Crude Oil Future Contract	CHF 3.62	CHF	Open End
CH1531180375	WTI Crude Oil Future Contract	CHF 3.62	CHF	Open End
CH1531180383	WTI Crude Oil Future Contract	CHF 2.84	CHF	Open End
CH1531180391	WTI Crude Oil Future Contract	CHF 2.84	CHF	Open End
CH1531180409	WTI Crude Oil Future Contract	CHF 3.37	CHF	Open End
CH1531180417	WTI Crude Oil Future Contract	CHF 3.37	CHF	Open End
CH1531180425	WTI Crude Oil Future Contract	CHF 4.93	CHF	Open End
CH1531180433	WTI Crude Oil Future Contract	CHF 4.93	CHF	Open End
CH1531180441	WTI Crude Oil Future Contract	CHF 6.49	CHF	Open End
CH1531180458	WTI Crude Oil Future Contract	CHF 3.40	CHF	Open End
CH1531180466	WTI Crude Oil Future Contract	CHF 6.49	CHF	Open End
CH1531180474	WTI Crude Oil Future Contract	CHF 3.40	CHF	Open End
CH1531180482	WTI Crude Oil Future Contract	CHF 4.96	CHF	Open End
CH1531180490	WTI Crude Oil Future Contract	CHF 8.05	CHF	Open End
CH1531180508	WTI Crude Oil Future Contract	CHF 8.05	CHF	Open End
CH1531180516	WTI Crude Oil Future Contract	CHF 4.96	CHF	Open End
CH1531180524	WTI Crude Oil Future Contract	CHF 6.52	CHF	Open End
CH1531180532	WTI Crude Oil Future Contract	CHF 9.61	CHF	Open End
CH1531180540	WTI Crude Oil Future Contract	CHF 9.61	CHF	Open End
CH1531180557	WTI Crude Oil Future Contract	CHF 6.52	CHF	Open End
CH1531180565	WTI Crude Oil Future Contract	CHF 11.17	CHF	Open End
CH1531180573	WTI Crude Oil Future Contract	CHF 8.07	CHF	Open End
CH1531180581	WTI Crude Oil Future Contract	CHF 8.07	CHF	Open End
CH1531180599	WTI Crude Oil Future Contract	CHF 11.17	CHF	Open End
CH1531180607	WTI Crude Oil Future Contract	CHF 9.63	CHF	Open End
CH1531180615	WTI Crude Oil Future Contract	CHF 9.63	CHF	Open End
CH1531180623	WTI Crude Oil Future Contract	CHF 11.19	CHF	Open End
CH1531180631	WTI Crude Oil Future Contract	CHF 11.19	CHF	Open End
CH1531180649	WTI Crude Oil Future Contract	CHF 15.06	CHF	Open End

Series Number / ISIN Code	Commodity	Issue Price per Security	Settlement Currency	Redemption Date
CH1531180656	WTI Crude Oil Future Contract	CHF 11.97	CHF	Open End
CH1531180664	WTI Crude Oil Future Contract	CHF 11.97	CHF	Open End
CH1531180672	WTI Crude Oil Future Contract	CHF 15.06	CHF	Open End
CH1531180680	WTI Crude Oil Future Contract	CHF 15.87	CHF	Open End
CH1531180698	WTI Crude Oil Future Contract	CHF 15.87	CHF	Open End