

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(as amended, "**MiFID II**"); or (ii) a customer within the meaning of Directive (EU) 2016/97 (as amended or superseded, the "**Insurance Distribution Directive**"), where that customer would not qualify as a professional client as defined in point (10) of Article 4(1) of MiFID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

SSPA product type: Knock-Out Warrant (2200)

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

PART A - CONTRACTUAL TERMS

Terms used herein shall be deemed to be defined as such for the purposes of the Conditions set forth in the Base Prospectus dated 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.

SPECIFIC PROVISIONS FOR EACH SERIES

Series Number / ISIN Code	Number of Securities issued	Number of Securities	Issue Price per Security	Call / Put	Strike Price	Knock-out Level	Redemption Valuation Date	Redemption Date	Parity
CH1571683023	10,000,000	10,000,000	CHF 53.03	Call	EUR 19,000	EUR 19,000	18 Sep 26	25 Sep 26	100
CH1571683031	10,000,000	10,000,000	CHF 43.82	Call	EUR 20,000	EUR 20,000	18 Sep 26	25 Sep 26	100
CH1571683049	10,000,000	10,000,000	CHF 34.62	Call	EUR 21,000	EUR 21,000	18 Sep 26	25 Sep 26	100
CH1571683056	10,000,000	10,000,000	CHF 30.02	Call	EUR 21,500	EUR 21,500	18 Sep 26	25 Sep 26	100
CH1571683064	10,000,000	10,000,000	CHF 25.42	Call	EUR 22,000	EUR 22,000	18 Sep 26	25 Sep 26	100
CH1571683072	10,000,000	10,000,000	CHF 21.73	Call	EUR 22,400	EUR 22,400	18 Sep 26	25 Sep 26	100
CH1571683080	10,000,000	10,000,000	CHF 19.89	Call	EUR 22,600	EUR 22,600	18 Sep 26	25 Sep 26	100
CH1571683098	10,000,000	10,000,000	CHF 18.05	Call	EUR 22,800	EUR 22,800	18 Sep 26	25 Sep 26	100
CH1571683106	10,000,000	10,000,000	CHF 16.21	Call	EUR 23,000	EUR 23,000	18 Sep 26	25 Sep 26	100
CH1571683114	10,000,000	10,000,000	CHF 15.29	Call	EUR 23,100	EUR 23,100	18 Sep 26	25 Sep 26	100
CH1571683122	10,000,000	10,000,000	CHF 14.37	Call	EUR 23,200	EUR 23,200	18 Sep 26	25 Sep 26	100
CH1571683130	10,000,000	10,000,000	CHF 13.45	Call	EUR 23,300	EUR 23,300	18 Sep 26	25 Sep 26	100
CH1571683148	10,000,000	10,000,000	CHF 12.53	Call	EUR 23,400	EUR 23,400	18 Sep 26	25 Sep 26	100
CH1571683155	10,000,000	10,000,000	CHF 11.61	Call	EUR 23,500	EUR 23,500	18 Sep 26	25 Sep 26	100
CH1571683163	10,000,000	10,000,000	CHF 10.69	Call	EUR 23,600	EUR 23,600	18 Sep 26	25 Sep 26	100
CH1571683171	10,000,000	10,000,000	CHF 9.77	Call	EUR 23,700	EUR 23,700	18 Sep 26	25 Sep 26	100
CH1571683189	10,000,000	10,000,000	CHF 8.85	Call	EUR 23,800	EUR 23,800	18 Sep 26	25 Sep 26	100
CH1571683197	10,000,000	10,000,000	CHF 7.93	Call	EUR 23,900	EUR 23,900	18 Sep 26	25 Sep 26	100
CH1571683205	10,000,000	10,000,000	CHF 7.01	Call	EUR 24,000	EUR 24,000	18 Sep 26	25 Sep 26	100
CH1571683213	10,000,000	10,000,000	CHF 6.09	Call	EUR 24,100	EUR 24,100	18 Sep 26	25 Sep 26	100
CH1571683221	10,000,000	10,000,000	CHF 5.17	Call	EUR 24,200	EUR 24,200	18 Sep 26	25 Sep 26	100
CH1571683239	10,000,000	10,000,000	CHF 4.25	Call	EUR 24,300	EUR 24,300	18 Sep 26	25 Sep 26	100
CH1571683247	10,000,000	10,000,000	CHF 3.32	Call	EUR 24,400	EUR 24,400	18 Sep 26	25 Sep 26	100
CH1571683254	10,000,000	10,000,000	CHF 2.40	Call	EUR 24,500	EUR 24,500	18 Sep 26	25 Sep 26	100
CH1571683262	10,000,000	10,000,000	CHF 4.04	Put	EUR 25,200	EUR 25,200	18 Sep 26	25 Sep 26	100
CH1571683270	10,000,000	10,000,000	CHF 4.96	Put	EUR 25,300	EUR 25,300	18 Sep 26	25 Sep 26	100
CH1571683288	10,000,000	10,000,000	CHF 5.88	Put	EUR 25,400	EUR 25,400	18 Sep 26	25 Sep 26	100
CH1571683296	10,000,000	10,000,000	CHF 6.80	Put	EUR 25,500	EUR 25,500	18 Sep 26	25 Sep 26	100
CH1571683304	10,000,000	10,000,000	CHF 7.72	Put	EUR 25,600	EUR 25,600	18 Sep 26	25 Sep 26	100

Series Number / ISIN Code	Number of Securities issued	Number of Securities	Issue Price per Security	Call / Put	Strike Price	Knock-out Level	Redemption Valuation Date	Redemption Date	Parity
CH1571683312	10,000,000	10,000,000	CHF 8.64	Put	EUR 25,700	EUR 25,700	18 Sep 26	25 Sep 26	100
CH1571683320	10,000,000	10,000,000	CHF 9.56	Put	EUR 25,800	EUR 25,800	18 Sep 26	25 Sep 26	100
CH1571683338	10,000,000	10,000,000	CHF 10.48	Put	EUR 25,900	EUR 25,900	18 Sep 26	25 Sep 26	100
CH1571683346	10,000,000	10,000,000	CHF 11.40	Put	EUR 26,000	EUR 26,000	18 Sep 26	25 Sep 26	100
CH1571683353	10,000,000	10,000,000	CHF 12.32	Put	EUR 26,100	EUR 26,100	18 Sep 26	25 Sep 26	100
CH1571683361	10,000,000	10,000,000	CHF 13.24	Put	EUR 26,200	EUR 26,200	18 Sep 26	25 Sep 26	100
CH1571683379	10,000,000	10,000,000	CHF 14.16	Put	EUR 26,300	EUR 26,300	18 Sep 26	25 Sep 26	100
CH1571683387	10,000,000	10,000,000	CHF 15.08	Put	EUR 26,400	EUR 26,400	18 Sep 26	25 Sep 26	100
CH1571683395	10,000,000	10,000,000	CHF 16.92	Put	EUR 26,600	EUR 26,600	18 Sep 26	25 Sep 26	100
CH1571683403	10,000,000	10,000,000	CHF 18.77	Put	EUR 26,800	EUR 26,800	18 Sep 26	25 Sep 26	100
CH1571683411	10,000,000	10,000,000	CHF 20.61	Put	EUR 27,000	EUR 27,000	18 Sep 26	25 Sep 26	100
CH1571683429	10,000,000	10,000,000	CHF 22.45	Put	EUR 27,200	EUR 27,200	18 Sep 26	25 Sep 26	100
CH1571683437	10,000,000	10,000,000	CHF 25.21	Put	EUR 27,500	EUR 27,500	18 Sep 26	25 Sep 26	100
CH1571683445	10,000,000	10,000,000	CHF 29.81	Put	EUR 28,000	EUR 28,000	18 Sep 26	25 Sep 26	100
CH1571683452	10,000,000	10,000,000	CHF 39.02	Put	EUR 29,000	EUR 29,000	18 Sep 26	25 Sep 26	100
CH1571683460	10,000,000	10,000,000	CHF 48.22	Put	EUR 30,000	EUR 30,000	18 Sep 26	25 Sep 26	100
CH1571683478	10,000,000	10,000,000	CHF 52.90	Call	USD 23,000	USD 23,000	18 Sep 26	25 Sep 26	100
CH1571683486	10,000,000	10,000,000	CHF 44.94	Call	USD 24,000	USD 24,000	18 Sep 26	25 Sep 26	100
CH1571683494	10,000,000	10,000,000	CHF 36.97	Call	USD 25,000	USD 25,000	18 Sep 26	25 Sep 26	100
CH1571683502	10,000,000	10,000,000	CHF 32.99	Call	USD 25,500	USD 25,500	18 Sep 26	25 Sep 26	100
CH1571683510	10,000,000	10,000,000	CHF 29.01	Call	USD 26,000	USD 26,000	18 Sep 26	25 Sep 26	100
CH1571683528	10,000,000	10,000,000	CHF 25.03	Call	USD 26,500	USD 26,500	18 Sep 26	25 Sep 26	100
CH1571683536	10,000,000	10,000,000	CHF 22.64	Call	USD 26,800	USD 26,800	18 Sep 26	25 Sep 26	100
CH1571683544	10,000,000	10,000,000	CHF 21.04	Call	USD 27,000	USD 27,000	18 Sep 26	25 Sep 26	100
CH1571683551	10,000,000	10,000,000	CHF 19.45	Call	USD 27,200	USD 27,200	18 Sep 26	25 Sep 26	100
CH1571683569	10,000,000	10,000,000	CHF 17.86	Call	USD 27,400	USD 27,400	18 Sep 26	25 Sep 26	100
CH1571683577	10,000,000	10,000,000	CHF 16.27	Call	USD 27,600	USD 27,600	18 Sep 26	25 Sep 26	100
CH1571683585	10,000,000	10,000,000	CHF 15.47	Call	USD 27,700	USD 27,700	18 Sep 26	25 Sep 26	100
CH1571683593	10,000,000	10,000,000	CHF 14.67	Call	USD 27,800	USD 27,800	18 Sep 26	25 Sep 26	100
CH1571683601	10,000,000	10,000,000	CHF 13.88	Call	USD 27,900	USD 27,900	18 Sep 26	25 Sep 26	100
CH1571683619	10,000,000	10,000,000	CHF 13.08	Call	USD 28,000	USD 28,000	18 Sep 26	25 Sep 26	100

Series Number / ISIN Code	Number of Securities issued	Number of Securities	Issue Price per Security	Call / Put	Strike Price	Knock-out Level	Redemption Valuation Date	Redemption Date	Parity
CH1571683627	10,000,000	10,000,000	CHF 12.28	Call	USD 28,100	USD 28,100	18 Sep 26	25 Sep 26	100
CH1571683635	10,000,000	10,000,000	CHF 11.49	Call	USD 28,200	USD 28,200	18 Sep 26	25 Sep 26	100
CH1571683643	10,000,000	10,000,000	CHF 10.69	Call	USD 28,300	USD 28,300	18 Sep 26	25 Sep 26	100
CH1571683650	10,000,000	10,000,000	CHF 9.89	Call	USD 28,400	USD 28,400	18 Sep 26	25 Sep 26	100
CH1571683668	10,000,000	10,000,000	CHF 9.10	Call	USD 28,500	USD 28,500	18 Sep 26	25 Sep 26	100
CH1571683676	10,000,000	10,000,000	CHF 8.30	Call	USD 28,600	USD 28,600	18 Sep 26	25 Sep 26	100
CH1571683684	10,000,000	10,000,000	CHF 7.50	Call	USD 28,700	USD 28,700	18 Sep 26	25 Sep 26	100
CH1571683692	10,000,000	10,000,000	CHF 6.71	Call	USD 28,800	USD 28,800	18 Sep 26	25 Sep 26	100
CH1571683700	10,000,000	10,000,000	CHF 5.91	Call	USD 28,900	USD 28,900	18 Sep 26	25 Sep 26	100
CH1571683718	10,000,000	10,000,000	CHF 5.11	Call	USD 29,000	USD 29,000	18 Sep 26	25 Sep 26	100
CH1571683726	10,000,000	10,000,000	CHF 4.32	Call	USD 29,100	USD 29,100	18 Sep 26	25 Sep 26	100
CH1571683734	10,000,000	10,000,000	CHF 5.24	Put	USD 30,300	USD 30,300	18 Sep 26	25 Sep 26	100
CH1571683742	10,000,000	10,000,000	CHF 6.04	Put	USD 30,400	USD 30,400	18 Sep 26	25 Sep 26	100
CH1571683759	10,000,000	10,000,000	CHF 6.83	Put	USD 30,500	USD 30,500	18 Sep 26	25 Sep 26	100
CH1571683767	10,000,000	10,000,000	CHF 7.63	Put	USD 30,600	USD 30,600	18 Sep 26	25 Sep 26	100
CH1571683775	10,000,000	10,000,000	CHF 8.43	Put	USD 30,700	USD 30,700	18 Sep 26	25 Sep 26	100
CH1571683783	10,000,000	10,000,000	CHF 9.22	Put	USD 30,800	USD 30,800	18 Sep 26	25 Sep 26	100
CH1571683791	10,000,000	10,000,000	CHF 10.02	Put	USD 30,900	USD 30,900	18 Sep 26	25 Sep 26	100
CH1571683809	10,000,000	10,000,000	CHF 10.82	Put	USD 31,000	USD 31,000	18 Sep 26	25 Sep 26	100
CH1571683817	10,000,000	10,000,000	CHF 11.61	Put	USD 31,100	USD 31,100	18 Sep 26	25 Sep 26	100
CH1571683825	10,000,000	10,000,000	CHF 12.41	Put	USD 31,200	USD 31,200	18 Sep 26	25 Sep 26	100
CH1571683833	10,000,000	10,000,000	CHF 13.21	Put	USD 31,300	USD 31,300	18 Sep 26	25 Sep 26	100
CH1571683841	10,000,000	10,000,000	CHF 14	Put	USD 31,400	USD 31,400	18 Sep 26	25 Sep 26	100
CH1571683858	10,000,000	10,000,000	CHF 14.80	Put	USD 31,500	USD 31,500	18 Sep 26	25 Sep 26	100
CH1571683866	10,000,000	10,000,000	CHF 15.59	Put	USD 31,600	USD 31,600	18 Sep 26	25 Sep 26	100
CH1571683874	10,000,000	10,000,000	CHF 16.39	Put	USD 31,700	USD 31,700	18 Sep 26	25 Sep 26	100
CH1571683882	10,000,000	10,000,000	CHF 17.19	Put	USD 31,800	USD 31,800	18 Sep 26	25 Sep 26	100
CH1571683890	10,000,000	10,000,000	CHF 18.78	Put	USD 32,000	USD 32,000	18 Sep 26	25 Sep 26	100
CH1571683908	10,000,000	10,000,000	CHF 20.37	Put	USD 32,200	USD 32,200	18 Sep 26	25 Sep 26	100
CH1571683916	10,000,000	10,000,000	CHF 21.97	Put	USD 32,400	USD 32,400	18 Sep 26	25 Sep 26	100
CH1571683924	10,000,000	10,000,000	CHF 23.56	Put	USD 32,600	USD 32,600	18 Sep 26	25 Sep 26	100

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CH1571683932	10,000,000	10,000,000	CHF 26.75	Put	USD 33,000	USD 33,000	18 Sep 26	25 Sep 26	100
CH1571683940	10,000,000	10,000,000	CHF 30.73	Put	USD 33,500	USD 33,500	18 Sep 26	25 Sep 26	100
CH1571683957	10,000,000	10,000,000	CHF 34.71	Put	USD 34,000	USD 34,000	18 Sep 26	25 Sep 26	100
CH1571683965	10,000,000	10,000,000	CHF 42.68	Put	USD 35,000	USD 35,000	18 Sep 26	25 Sep 26	100
CH1571683973	10,000,000	10,000,000	CHF 50.64	Put	USD 36,000	USD 36,000	18 Sep 26	25 Sep 26	100
CH1571683981	10,000,000	10,000,000	CHF 58.61	Put	USD 37,000	USD 37,000	18 Sep 26	25 Sep 26	100
CH1571683999	10,000,000	10,000,000	CHF 11.46	Call	USD 6,000	USD 6,000	18 Sep 26	25 Sep 26	100
CH1571684005	10,000,000	10,000,000	CHF 7.48	Call	USD 6,500	USD 6,500	18 Sep 26	25 Sep 26	100
CH1571684013	10,000,000	10,000,000	CHF 5.09	Call	USD 6,800	USD 6,800	18 Sep 26	25 Sep 26	100
CH1571684021	10,000,000	10,000,000	CHF 3.50	Call	USD 7,000	USD 7,000	18 Sep 26	25 Sep 26	100
CH1571684039	10,000,000	10,000,000	CHF 2.70	Call	USD 7,100	USD 7,100	18 Sep 26	25 Sep 26	100
CH1571684047	10,000,000	10,000,000	CHF 1.91	Call	USD 7,200	USD 7,200	18 Sep 26	25 Sep 26	100
CH1571684054	10,000,000	10,000,000	CHF 1.11	Call	USD 7,300	USD 7,300	18 Sep 26	25 Sep 26	100
CH1571684062	10,000,000	10,000,000	CHF 1.28	Put	USD 7,600	USD 7,600	18 Sep 26	25 Sep 26	100
CH1571684070	10,000,000	10,000,000	CHF 2.08	Put	USD 7,700	USD 7,700	18 Sep 26	25 Sep 26	100
CH1571684088	10,000,000	10,000,000	CHF 2.87	Put	USD 7,800	USD 7,800	18 Sep 26	25 Sep 26	100
CH1571684096	10,000,000	10,000,000	CHF 3.67	Put	USD 7,900	USD 7,900	18 Sep 26	25 Sep 26	100
CH1571684104	10,000,000	10,000,000	CHF 4.47	Put	USD 8,000	USD 8,000	18 Sep 26	25 Sep 26	100
CH1571684112	10,000,000	10,000,000	CHF 8.45	Put	USD 8,500	USD 8,500	18 Sep 26	25 Sep 26	100
CH1571684120	10,000,000	10,000,000	CHF 12.43	Put	USD 9,000	USD 9,000	18 Sep 26	25 Sep 26	100
CH1571684138	10,000,000	10,000,000	CHF 23.79	Call	CHF 11,000	CHF 11,000	18 Sep 26	25 Sep 26	100
CH1571684146	10,000,000	10,000,000	CHF 18.79	Call	CHF 11,500	CHF 11,500	18 Sep 26	25 Sep 26	100
CH1571684153	10,000,000	10,000,000	CHF 13.79	Call	CHF 12,000	CHF 12,000	18 Sep 26	25 Sep 26	100
CH1571684161	10,000,000	10,000,000	CHF 11.79	Call	CHF 12,200	CHF 12,200	18 Sep 26	25 Sep 26	100
CH1571684179	10,000,000	10,000,000	CHF 9.79	Call	CHF 12,400	CHF 12,400	18 Sep 26	25 Sep 26	100
CH1571684187	10,000,000	10,000,000	CHF 8.79	Call	CHF 12,500	CHF 12,500	18 Sep 26	25 Sep 26	100
CH1571684195	10,000,000	10,000,000	CHF 7.79	Call	CHF 12,600	CHF 12,600	18 Sep 26	25 Sep 26	100
CH1571684203	10,000,000	10,000,000	CHF 6.79	Call	CHF 12,700	CHF 12,700	18 Sep 26	25 Sep 26	100
CH1571684211	10,000,000	10,000,000	CHF 5.79	Call	CHF 12,800	CHF 12,800	18 Sep 26	25 Sep 26	100
CH1571684229	10,000,000	10,000,000	CHF 4.79	Call	CHF 12,900	CHF 12,900	18 Sep 26	25 Sep 26	100
CH1571684237	10,000,000	10,000,000	CHF 3.79	Call	CHF 13,000	CHF 13,000	18 Sep 26	25 Sep 26	100

Series Number / ISIN Code	Number of Securities issued	Number of Securities	Issue Price per Security	Call / Put	Strike Price	Knock-out Level	Redemption Valuation Date	Redemption Date	Parity
CH1571684245	10,000,000	10,000,000	CHF 2.79	Call	CHF 13,100	CHF 13,100	18 Sep 26	25 Sep 26	100
CH1571684252	10,000,000	10,000,000	CHF 3.21	Put	CHF 13,700	CHF 13,700	18 Sep 26	25 Sep 26	100
CH1571684260	10,000,000	10,000,000	CHF 4.21	Put	CHF 13,800	CHF 13,800	18 Sep 26	25 Sep 26	100
CH1571684278	10,000,000	10,000,000	CHF 5.21	Put	CHF 13,900	CHF 13,900	18 Sep 26	25 Sep 26	100
CH1571684286	10,000,000	10,000,000	CHF 6.21	Put	CHF 14,000	CHF 14,000	18 Sep 26	25 Sep 26	100
CH1571684294	10,000,000	10,000,000	CHF 7.21	Put	CHF 14,100	CHF 14,100	18 Sep 26	25 Sep 26	100
CH1571684302	10,000,000	10,000,000	CHF 8.21	Put	CHF 14,200	CHF 14,200	18 Sep 26	25 Sep 26	100
CH1571684310	10,000,000	10,000,000	CHF 9.21	Put	CHF 14,300	CHF 14,300	18 Sep 26	25 Sep 26	100
CH1571684328	10,000,000	10,000,000	CHF 10.21	Put	CHF 14,400	CHF 14,400	18 Sep 26	25 Sep 26	100
CH1571684336	10,000,000	10,000,000	CHF 12.21	Put	CHF 14,600	CHF 14,600	18 Sep 26	25 Sep 26	100
CH1571684344	10,000,000	10,000,000	CHF 16.21	Put	CHF 15,000	CHF 15,000	18 Sep 26	25 Sep 26	100
CH1571684351	10,000,000	10,000,000	CHF 26.21	Put	CHF 16,000	CHF 16,000	18 Sep 26	25 Sep 26	100

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CH1571683023	157168302	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1571683031	157168303	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1571683049	157168304	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1571683056	157168305	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1571683064	157168306	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1571683072	157168307	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1571683080	157168308	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1571683098	157168309	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse	www.dax-indices.com	Deutsche Börse AG	www.deutsche-boerse.com	Zurich	CHF

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	9			8		AG		(XETRA)	boerse.com		
CH1571683106	157168310	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1571683114	157168311	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1571683122	157168312	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1571683130	157168313	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1571683148	157168314	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1571683155	157168315	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1571683163	157168316	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1571683171	157168317	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1571683189	157168318	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1571683197	157168319	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1571683205	157168320	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1571683213	157168321	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1571683221	157168322	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1571683239	157168323	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1571683247	157168324	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1571683254	157168325	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1571683262	157168326	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF

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CH1571683270	157168327	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1571683288	157168328	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1571683296	157168329	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1571683304	157168330	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1571683312	157168331	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1571683320	157168332	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1571683338	157168333	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1571683346	157168334	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1571683353	157168335	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1571683361	157168336	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1571683379	157168337	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1571683387	157168338	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1571683395	157168339	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1571683403	157168340	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1571683411	157168341	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1571683429	157168342	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1571683437	157168343	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1571683445	157168344	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF

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CH1571683452	157168345	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1571683460	157168346	DAX®	EUR	DE0008469008	.GDAXI	Deutsche Börse AG	www.dax-indices.com	Deutsche Börse AG (XETRA)	www.deutsche-boerse.com	Zurich	CHF
CH1571683478	157168347	Nasdaq-100®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1571683486	157168348	Nasdaq-100®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1571683494	157168349	Nasdaq-100®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1571683502	157168350	Nasdaq-100®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1571683510	157168351	Nasdaq-100®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1571683528	157168352	Nasdaq-100®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1571683536	157168353	Nasdaq-100®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1571683544	157168354	Nasdaq-100®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1571683551	157168355	Nasdaq-100®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1571683569	157168356	Nasdaq-100®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1571683577	157168357	Nasdaq-100®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1571683585	157168358	Nasdaq-100®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1571683593	157168359	Nasdaq-100®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1571683601	157168360	Nasdaq-100®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1571683619	157168361	Nasdaq-100®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1571683627	157168362	Nasdaq-100®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF

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CH1571683635	157168363	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1571683643	157168364	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1571683650	157168365	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1571683668	157168366	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1571683676	157168367	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1571683684	157168368	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1571683692	157168369	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1571683700	157168370	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1571683718	157168371	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1571683726	157168372	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1571683734	157168373	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1571683742	157168374	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1571683759	157168375	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1571683767	157168376	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1571683775	157168377	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1571683783	157168378	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1571683791	157168379	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1571683809	157168380	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF

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CH1571683817	157168381	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1571683825	157168382	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1571683833	157168383	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1571683841	157168384	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1571683858	157168385	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1571683866	157168386	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1571683874	157168387	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1571683882	157168388	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1571683890	157168389	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1571683908	157168390	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1571683916	157168391	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1571683924	157168392	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1571683932	157168393	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1571683940	157168394	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1571683957	157168395	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1571683965	157168396	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1571683973	157168397	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF
CH1571683981	157168398	Nasdaq-100 ®	USD	US6311011026	.NDX	NASDAQ Group Inc	https://indexes.nasdaqomx.com	NASDAQ	www.nasdaq.com	Zurich	CHF

Series Number / ISIN Code	Valoren Code	Index	Index Currency	ISIN of Index	Reuters Code of Index / Reuters Screen Page	Index Sponsor	Index Sponsor Website	Exchange	Exchange Website	Business Day Centre	Settlement Currency
CH1571683999	157168399	S&P 500®	USD	US78378X1072	.SPX	S&P Dow Jones Indices LLC ("SPDJ")	www.spglobal.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	=	Zurich	CHF
CH1571684005	157168400	S&P 500®	USD	US78378X1072	.SPX	S&P Dow Jones Indices LLC ("SPDJ")	www.spglobal.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	=	Zurich	CHF
CH1571684013	157168401	S&P 500®	USD	US78378X1072	.SPX	S&P Dow Jones Indices LLC ("SPDJ")	www.spglobal.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	=	Zurich	CHF
CH1571684021	157168402	S&P 500®	USD	US78378X1072	.SPX	S&P Dow Jones Indices LLC ("SPDJ")	www.spglobal.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	=	Zurich	CHF
CH1571684039	157168403	S&P 500®	USD	US78378X1072	.SPX	S&P Dow Jones Indices LLC ("SPDJ")	www.spglobal.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	=	Zurich	CHF
CH1571684047	157168404	S&P 500®	USD	US78378X1072	.SPX	S&P Dow Jones Indices LLC ("SPDJ")	www.spglobal.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	=	Zurich	CHF
CH1571684054	157168405	S&P 500®	USD	US78378X1072	.SPX	S&P Dow Jones Indices LLC ("SPDJ")	www.spglobal.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	=	Zurich	CHF
CH1571684062	157168406	S&P 500®	USD	US78378X1072	.SPX	S&P Dow Jones Indices LLC ("SPDJ")	www.spglobal.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	=	Zurich	CHF
CH1571684070	157168407	S&P 500®	USD	US78378X1072	.SPX	S&P Dow Jones Indices LLC ("SPDJ")	www.spglobal.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	=	Zurich	CHF
CH1571684088	157168408	S&P 500®	USD	US78378X1072	.SPX	S&P Dow Jones Indices LLC ("SPDJ")	www.spglobal.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	=	Zurich	CHF
CH1571684096	157168409	S&P 500®	USD	US78378X1072	.SPX	S&P Dow Jones Indices LLC ("SPDJ")	www.spglobal.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	=	Zurich	CHF
CH1571684104	157168410	S&P 500®	USD	US78378X1072	.SPX	S&P Dow Jones Indices LLC ("SPDJ")	www.spglobal.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	=	Zurich	CHF
CH1571684112	157168411	S&P 500®	USD	US78378X1072	.SPX	S&P Dow Jones Indices LLC	www.spglobal.com	As set out in Annex 1 for a Composite Index (Multi-	=	Zurich	CHF

Series Number / ISIN Code	Valoren Code	Index	Index Currency	ISIN of Index	Reuters Code of Index / Reuters Screen Page	Index Sponsor	Index Sponsor Website	Exchange	Exchange Website	Business Day Centre	Settlement Currency
						("SPDJ")		Exchange Index)			
CH1571684120	157168412	S&P 500®	USD	US78378X1072	.SPX	S&P Dow Jones Indices LLC ("SPDJ")	www.spglobal.com	As set out in Annex 1 for a Composite Index (Multi-Exchange Index)	-	Zurich	CHF
CH1571684138	157168413	Swiss Market Index®	CHF	CH0009980894	.SSMI	SIX Swiss Exchange AG	www.six-swiss-exchange.com	SIX Swiss Exchange AG	www.six-swiss-exchange.com	Zurich	CHF
CH1571684146	157168414	Swiss Market Index®	CHF	CH0009980894	.SSMI	SIX Swiss Exchange AG	www.six-swiss-exchange.com	SIX Swiss Exchange AG	www.six-swiss-exchange.com	Zurich	CHF
CH1571684153	157168415	Swiss Market Index®	CHF	CH0009980894	.SSMI	SIX Swiss Exchange AG	www.six-swiss-exchange.com	SIX Swiss Exchange AG	www.six-swiss-exchange.com	Zurich	CHF
CH1571684161	157168416	Swiss Market Index®	CHF	CH0009980894	.SSMI	SIX Swiss Exchange AG	www.six-swiss-exchange.com	SIX Swiss Exchange AG	www.six-swiss-exchange.com	Zurich	CHF
CH1571684179	157168417	Swiss Market Index®	CHF	CH0009980894	.SSMI	SIX Swiss Exchange AG	www.six-swiss-exchange.com	SIX Swiss Exchange AG	www.six-swiss-exchange.com	Zurich	CHF
CH1571684187	157168418	Swiss Market Index®	CHF	CH0009980894	.SSMI	SIX Swiss Exchange AG	www.six-swiss-exchange.com	SIX Swiss Exchange AG	www.six-swiss-exchange.com	Zurich	CHF
CH1571684195	157168419	Swiss Market Index®	CHF	CH0009980894	.SSMI	SIX Swiss Exchange AG	www.six-swiss-exchange.com	SIX Swiss Exchange AG	www.six-swiss-exchange.com	Zurich	CHF
CH1571684203	157168420	Swiss Market Index®	CHF	CH0009980894	.SSMI	SIX Swiss Exchange AG	www.six-swiss-exchange.com	SIX Swiss Exchange AG	www.six-swiss-exchange.com	Zurich	CHF
CH1571684211	157168421	Swiss Market Index®	CHF	CH0009980894	.SSMI	SIX Swiss Exchange AG	www.six-swiss-exchange.com	SIX Swiss Exchange AG	www.six-swiss-exchange.com	Zurich	CHF
CH1571684229	157168422	Swiss Market Index®	CHF	CH0009980894	.SSMI	SIX Swiss Exchange AG	www.six-swiss-exchange.com	SIX Swiss Exchange AG	www.six-swiss-exchange.com	Zurich	CHF
CH1571684237	157168423	Swiss Market Index®	CHF	CH0009980894	.SSMI	SIX Swiss Exchange AG	www.six-swiss-exchange.com	SIX Swiss Exchange AG	www.six-swiss-exchange.com	Zurich	CHF
CH1571684245	157168424	Swiss Market Index®	CHF	CH0009980894	.SSMI	SIX Swiss Exchange AG	www.six-swiss-exchange.com	SIX Swiss Exchange AG	www.six-swiss-exchange.com	Zurich	CHF
CH1571684252	157168425	Swiss Market Index®	CHF	CH0009980894	.SSMI	SIX Swiss Exchange AG	www.six-swiss-exchange.com	SIX Swiss Exchange AG	www.six-swiss-exchange.com	Zurich	CHF
CH1571684260	157168426	Swiss Market Index®	CHF	CH0009980894	.SSMI	SIX Swiss Exchange AG	www.six-swiss-exchange.com	SIX Swiss Exchange AG	www.six-swiss-exchange.com	Zurich	CHF
CH1571684278	157168427	Swiss Market Index®	CHF	CH0009980894	.SSMI	SIX Swiss Exchange AG	www.six-swiss-exchange.com	SIX Swiss Exchange AG	www.six-swiss-exchange.com	Zurich	CHF
CH1571684286	157168428	Swiss Market Index®	CHF	CH0009980894	.SSMI	SIX Swiss Exchange AG	www.six-swiss-exchange.com	SIX Swiss Exchange AG	www.six-swiss-exchange.com	Zurich	CHF

Series Number / ISIN Code	Valoren Code	Index	Index Currency	ISIN of Index	Reuters Code of Index / Reuters Screen Page	Index Sponsor	Index Sponsor Website	Exchange	Exchange Website	Business Day Centre	Settlement Currency
CH1571684294	157168429	Swiss Market Index®	CHF	CH0009980894	.SSMI	SIX Swiss Exchange AG	www.six-swiss-exchange.com	SIX Swiss Exchange AG	www.six-swiss-exchange.com	Zurich	CHF
CH1571684302	157168430	Swiss Market Index®	CHF	CH0009980894	.SSMI	SIX Swiss Exchange AG	www.six-swiss-exchange.com	SIX Swiss Exchange AG	www.six-swiss-exchange.com	Zurich	CHF
CH1571684310	157168431	Swiss Market Index®	CHF	CH0009980894	.SSMI	SIX Swiss Exchange AG	www.six-swiss-exchange.com	SIX Swiss Exchange AG	www.six-swiss-exchange.com	Zurich	CHF
CH1571684328	157168432	Swiss Market Index®	CHF	CH0009980894	.SSMI	SIX Swiss Exchange AG	www.six-swiss-exchange.com	SIX Swiss Exchange AG	www.six-swiss-exchange.com	Zurich	CHF
CH1571684336	157168433	Swiss Market Index®	CHF	CH0009980894	.SSMI	SIX Swiss Exchange AG	www.six-swiss-exchange.com	SIX Swiss Exchange AG	www.six-swiss-exchange.com	Zurich	CHF
CH1571684344	157168434	Swiss Market Index®	CHF	CH0009980894	.SSMI	SIX Swiss Exchange AG	www.six-swiss-exchange.com	SIX Swiss Exchange AG	www.six-swiss-exchange.com	Zurich	CHF
CH1571684351	157168435	Swiss Market Index®	CHF	CH0009980894	.SSMI	SIX Swiss Exchange AG	www.six-swiss-exchange.com	SIX Swiss Exchange AG	www.six-swiss-exchange.com	Zurich	CHF

GENERAL PROVISIONS

The following terms apply to each series of Securities:

1. **Issuer:** BNP Paribas Issuance B.V.
 2. **Guarantor:** BNP Paribas
 3. **Trade Date:** 9 June 2026.
 4. **Issue Date:** 10 June 2026.
 5. **Consolidation:** Not applicable.
 6. **Type of Securities:**
 - (a) Certificates, herein referred to as "Knock-Out Warrant (closed end)" for commercial purposes.
 - (b) The Securities are Index Securities.
- The provisions of Annex 1 (*Additional Terms and Conditions for Index Securities*) 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. **Exchange Rate:** The Exchange Rate equal one if the relevant Index Currency is the same as the Settlement Currency or otherwise the applicable rate of exchange for conversion of any amount into the relevant Settlement Currency for the purposes of determining the Settlement Price (as defined in the relevant Annex to the Terms and Conditions) or the Cash Settlement Amount (as defined in Condition 1).
 14. **Settlement Currency:** The settlement currency for the payment of the Cash Settlement Amount is as set out in "Specific Provisions for each Series" above.
 15. **Syndication:** The Securities will be distributed on a non-syndicated basis.
 16. **Minimum Trading Size:** Not applicable.
 17. **Security Agent:** BNP Paribas, Paris, Zurich Branch.
 18. **Calculation Agent:** BNP Paribas Financial Markets S.N.C.
20 boulevard des Italiens 75009 Paris, France.
 19. **Governing law:** 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:** Applicable.
 - (a) **Index/Basket of Indices/Index Sponsor(s):** See the "Specific Provisions for each Series" above.

- (b) **Index Currency:** See the "Specific Provisions for each Series" above.
- (c) **Exchange(s):** See the "Specific Provisions for each Series" above.
- (d) **Related Exchange(s):** All Exchanges.
- (e) **Exchange Business Day:** Single Index Basis.
- (f) **Scheduled Trading Day:** Single Index Basis.
- (g) **Weighting:** Not applicable.
- (h) **Settlement Price:** Index Condition 9 (Futures Price Valuation) applies.
- (i) **Disrupted Day:** As per Conditions.
- (j) **Specified Maximum Days of Disruption:** Twenty (20) Scheduled Trading Days.
- (k) **Valuation Time:** The Scheduled Closing Time on the relevant Futures or Options Exchange in respect of the Current Exchange-traded Contract on the relevant Settlement Price Date.
- (l) **Delayed Redemption on Occurrence of an Index Adjustments Event:** Not applicable.
- (m) **Index Correction Period:** As per Conditions.
- (n) **Other terms or special conditions:** Not applicable.
- (o) **Additional provisions applicable to Custom Indices:** Not applicable.
- (p) **Additional provisions applicable to Futures Price Valuation:** Applicable.
- (i) **Exchange-traded Contract:** The futures contract relating to the Index published by the Futures or Options Exchange on the delivery or expiry month.
- (ii) **Delivery or expiry month:** See the Specific Provisions for each Series above.
- (iii) **Period of Exchange-traded Contracts:** Not applicable.
- (iv) **Futures or Options Exchange:** See the "Specific Provisions for each Series" above.
- (v) **Rolling Futures Contract Securities:** No.
- (vi) **Futures Rollover Period:** Not applicable.
- (vii) **Cut-off Time:** Not applicable.
- (viii) **First Traded Price:** Not applicable.
- (ix) **Relevant Futures or Options Exchange Website:** Not applicable.
- (x) **Relevant FTP Screen Page:** Not applicable.
- (xi) **Delayed Redemption on Occurrence of Non-Commencement or Discontinuance of an Exchange-traded** Applicable.

Contract:

23. **Share Securities/ETI Share Securities:** Not applicable.
24. **ETI Securities:** Not applicable.
25. **Debt Securities:** Not applicable.
26. **Commodity Securities:** Not applicable.
27. **Inflation Index Securities:** Not applicable.
28. **Currency Securities:** Not applicable.
29. **Fund Securities:** Not applicable.
30. **Futures Securities:** Not applicable.
31. **OET Certificates:** Not applicable.
32. **Constant Leverage Securities:** Not applicable.
33. **Additional Disruption Events:** Applicable.
34. **Optional Additional Disruption Events:** (a) The following Optional Additional Disruption Events apply to the Securities:

Administrator/Benchmark Event

Increased Cost of Hedging

Currency Event

Loss of Stock Borrow

Increased Cost of Stock Borrow

(b) The Maximum Stock Loan Rate is 25%.

The Initial Stock Loan Rate is 25%.

(c) Delayed Redemption on Occurrence of an Additional Disruption Event and/or Optional Additional Disruption Event: Not applicable.
35. **Knock-in Event:** Not applicable.
36. **Knock-out Event:** Applicable.

-In respect of Call Certificates:

A Knock-out Event shall be deemed to occur if, at the Knock-out Valuation Time on any Knock-out Determination Day during the Knock-out Determination Period, the Underlying Index trades at a Level less than or equal to the Knock-out Level.

-In respect of Put Certificates:

A Knock-out Event shall be deemed to occur if, at the Knock-out Valuation Time on any Knock-out Determination Day during the Knock-out Determination Period, the Underlying Index trades at a Level greater than or equal to the Knock-out Level.
- (a) **Level:** Official level.
- (b) **Knock-Out Label** See the "Specific Provisions for each Series" above.
- (c) **Knock-out Period Beginning Date:** The Issue Date.
- (d) **Knock-out Period Beginning Date Day Convention:** Applicable.

- (e) **Knock-out Determination Period:** The period beginning on (and including) the Knock-out Period Beginning Date and ending on (and including) the Knock-out Period Ending Date.
- (f) **Knock-out Determination Day(s):** Each Scheduled Trading Day in the Knock-out Determination Period.
- (g) **Knock-out Period Ending Date:** The Redemption Valuation Date.
- (h) **Knock-out Period Ending Date Day Convention:** Applicable.
- (i) **Knock-out Valuation Time:** Any time on a Knock-out Determination Day.
- (j) **Knock-out Observation Price Source:** Index Sponsor.
- (k) **Disruption Consequences:** 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:** Not applicable.
- (t) **Automatic Early Redemption:** Applicable.
An Automatic Early Redemption shall be deemed to occur if a Knock-out Event occurs.
- (i) **Automatic Early Redemption Amount:** 0 (zero)
- (ii) **Automatic Early Redemption Date(s):** Not applicable.
- (iii) **Automatic Early Redemption Level:** Knock-out Level.
- (iv) **Automatic Early Redemption Date:** Not applicable.
- (v) **Automatic Early Redemption Percentage:** Not applicable.
- (vi) **Automatic Early Redemption Valuation Date(s):** The date of the occurrence of a Knock-out Event.
- (u) **Cash Settlement Amount:** The Cash Settlement Amount in respect of each Certificate will be calculated as follows:

-In respect of Call Certificates:

$$\text{Max} \left(0; \left(\frac{\text{Settlement Price Final} - \text{Strike Price}}{\text{Parity} \times \text{Exchange Rate Final}} \right) \right);$$

-In respect of Put Certificates:

$$\text{Max} \left(0; \left(\frac{\text{Strike Price} - \text{Settlement Price Final}}{\text{Parity} \times \text{Exchange Rate Final}} \right) \right).$$

Where:

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

Settlement Price Final means the Settlement Price on the Redemption Valuation Date;

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

Exchange Rate Final means the Exchange Rate on the Redemption Valuation Date.

- (v) **Strike Date:** Not applicable.
- (w) **Redemption Valuation Date:** See the "Specific Provisions for each Series" above.
- (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.

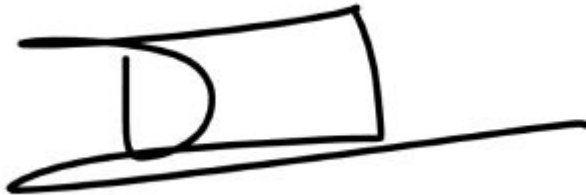
DISTRIBUTION AND US SALES ELIGIBILITY (ALL SECURITIES)

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 Index Knock-Out Warrant Call or Put Certificate is a leveraged Certificate with a fixed term, which gives investors a level of exposure from moderate to high to the price and performance of the relevant Index as described in Part A "Specific Provisions for each Series" (the "Underlying Index") that is greater than the capital invested. The leveraged nature of the Certificates means that any movement in the value of the Underlying Index will have a magnified effect on the value of the Certificates, both positively and negatively.

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

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

The Certificates are "Call" Certificates or "Put" Certificates. The Certificates feature a Strike Price and a Knock-out Level (which is equal to the Strike Price in respect of Call Certificates and Put Certificates).

The closer the value of Knock-out Level to the level of the Underlying Index from time to time, the higher the leverage effect will be and the higher the risk that the Knock-out Level will be reached. The Certificates will be automatically early redeemed at a price equal to zero if the level of the Underlying Index reaches the Knock-out Level.

On redemption, Holders will receive an amount, which will be equal to (i) in the case of Call Certificates, the excess (if any) of the Settlement Price Final on the Redemption Valuation Date over the Strike Price, or (ii) in the case of Put Certificates, the excess (if any) of the Strike Price over the Settlement Price Final on the Redemption Valuation Date, in each case divided by the product of the Exchange Rate Final, if any, and Parity.

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

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

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

Index Disclaimer

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

DAX INDEX

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S&P 500® Index

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Swiss Market Index®

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6. Operational Information

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|----------------------------------------|----------------------------------|
| 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 (closed-end)" Certificates relating to an Index		
B.5	Issue Date	10 June 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	Index	Issue Price per Security	Settlement Currency	Redemption Date
CH1571683023	DAX®	CHF 53.03	CHF	25 September 2026
CH1571683031	DAX®	CHF 43.82	CHF	25 September

Series Number / ISIN Code	Index	Issue Price per Security	Settlement Currency	Redemption Date
				2026
CH1571683049	DAX®	CHF 34.62	CHF	25 September 2026
CH1571683056	DAX®	CHF 30.02	CHF	25 September 2026
CH1571683064	DAX®	CHF 25.42	CHF	25 September 2026
CH1571683072	DAX®	CHF 21.73	CHF	25 September 2026
CH1571683080	DAX®	CHF 19.89	CHF	25 September 2026
CH1571683098	DAX®	CHF 18.05	CHF	25 September 2026
CH1571683106	DAX®	CHF 16.21	CHF	25 September 2026
CH1571683114	DAX®	CHF 15.29	CHF	25 September 2026
CH1571683122	DAX®	CHF 14.37	CHF	25 September 2026
CH1571683130	DAX®	CHF 13.45	CHF	25 September 2026
CH1571683148	DAX®	CHF 12.53	CHF	25 September 2026
CH1571683155	DAX®	CHF 11.61	CHF	25 September 2026
CH1571683163	DAX®	CHF 10.69	CHF	25 September 2026
CH1571683171	DAX®	CHF 9.77	CHF	25 September 2026
CH1571683189	DAX®	CHF 8.85	CHF	25 September 2026
CH1571683197	DAX®	CHF 7.93	CHF	25 September 2026
CH1571683205	DAX®	CHF 7.01	CHF	25 September 2026
CH1571683213	DAX®	CHF 6.09	CHF	25 September 2026
CH1571683221	DAX®	CHF 5.17	CHF	25 September 2026
CH1571683239	DAX®	CHF 4.25	CHF	25 September 2026
CH1571683247	DAX®	CHF 3.32	CHF	25 September 2026
CH1571683254	DAX®	CHF 2.40	CHF	25 September 2026
CH1571683262	DAX®	CHF 4.04	CHF	25 September 2026
CH1571683270	DAX®	CHF 4.96	CHF	25 September 2026
CH1571683288	DAX®	CHF 5.88	CHF	25 September 2026
CH1571683296	DAX®	CHF 6.80	CHF	25 September 2026
CH1571683304	DAX®	CHF 7.72	CHF	25 September 2026
CH1571683312	DAX®	CHF 8.64	CHF	25 September 2026
CH1571683320	DAX®	CHF 9.56	CHF	25 September 2026

Series Number / ISIN Code	Index	Issue Price per Security	Settlement Currency	Redemption Date
CH1571683338	DAX®	CHF 10.48	CHF	25 September 2026
CH1571683346	DAX®	CHF 11.40	CHF	25 September 2026
CH1571683353	DAX®	CHF 12.32	CHF	25 September 2026
CH1571683361	DAX®	CHF 13.24	CHF	25 September 2026
CH1571683379	DAX®	CHF 14.16	CHF	25 September 2026
CH1571683387	DAX®	CHF 15.08	CHF	25 September 2026
CH1571683395	DAX®	CHF 16.92	CHF	25 September 2026
CH1571683403	DAX®	CHF 18.77	CHF	25 September 2026
CH1571683411	DAX®	CHF 20.61	CHF	25 September 2026
CH1571683429	DAX®	CHF 22.45	CHF	25 September 2026
CH1571683437	DAX®	CHF 25.21	CHF	25 September 2026
CH1571683445	DAX®	CHF 29.81	CHF	25 September 2026
CH1571683452	DAX®	CHF 39.02	CHF	25 September 2026
CH1571683460	DAX®	CHF 48.22	CHF	25 September 2026
CH1571683478	Nasdaq-100 ®	CHF 52.90	CHF	25 September 2026
CH1571683486	Nasdaq-100 ®	CHF 44.94	CHF	25 September 2026
CH1571683494	Nasdaq-100 ®	CHF 36.97	CHF	25 September 2026
CH1571683502	Nasdaq-100 ®	CHF 32.99	CHF	25 September 2026
CH1571683510	Nasdaq-100 ®	CHF 29.01	CHF	25 September 2026
CH1571683528	Nasdaq-100 ®	CHF 25.03	CHF	25 September 2026
CH1571683536	Nasdaq-100 ®	CHF 22.64	CHF	25 September 2026
CH1571683544	Nasdaq-100 ®	CHF 21.04	CHF	25 September 2026
CH1571683551	Nasdaq-100 ®	CHF 19.45	CHF	25 September 2026
CH1571683569	Nasdaq-100 ®	CHF 17.86	CHF	25 September 2026
CH1571683577	Nasdaq-100 ®	CHF 16.27	CHF	25 September 2026
CH1571683585	Nasdaq-100 ®	CHF 15.47	CHF	25 September 2026
CH1571683593	Nasdaq-100 ®	CHF 14.67	CHF	25 September 2026
CH1571683601	Nasdaq-100 ®	CHF 13.88	CHF	25 September 2026
CH1571683619	Nasdaq-100 ®	CHF 13.08	CHF	25 September 2026
CH1571683627	Nasdaq-100 ®	CHF 12.28	CHF	25 September

Series Number / ISIN Code	Index	Issue Price per Security	Settlement Currency	Redemption Date
				2026
CH1571683635	Nasdaq-100 ®	CHF 11.49	CHF	25 September 2026
CH1571683643	Nasdaq-100 ®	CHF 10.69	CHF	25 September 2026
CH1571683650	Nasdaq-100 ®	CHF 9.89	CHF	25 September 2026
CH1571683668	Nasdaq-100 ®	CHF 9.10	CHF	25 September 2026
CH1571683676	Nasdaq-100 ®	CHF 8.30	CHF	25 September 2026
CH1571683684	Nasdaq-100 ®	CHF 7.50	CHF	25 September 2026
CH1571683692	Nasdaq-100 ®	CHF 6.71	CHF	25 September 2026
CH1571683700	Nasdaq-100 ®	CHF 5.91	CHF	25 September 2026
CH1571683718	Nasdaq-100 ®	CHF 5.11	CHF	25 September 2026
CH1571683726	Nasdaq-100 ®	CHF 4.32	CHF	25 September 2026
CH1571683734	Nasdaq-100 ®	CHF 5.24	CHF	25 September 2026
CH1571683742	Nasdaq-100 ®	CHF 6.04	CHF	25 September 2026
CH1571683759	Nasdaq-100 ®	CHF 6.83	CHF	25 September 2026
CH1571683767	Nasdaq-100 ®	CHF 7.63	CHF	25 September 2026
CH1571683775	Nasdaq-100 ®	CHF 8.43	CHF	25 September 2026
CH1571683783	Nasdaq-100 ®	CHF 9.22	CHF	25 September 2026
CH1571683791	Nasdaq-100 ®	CHF 10.02	CHF	25 September 2026
CH1571683809	Nasdaq-100 ®	CHF 10.82	CHF	25 September 2026
CH1571683817	Nasdaq-100 ®	CHF 11.61	CHF	25 September 2026
CH1571683825	Nasdaq-100 ®	CHF 12.41	CHF	25 September 2026
CH1571683833	Nasdaq-100 ®	CHF 13.21	CHF	25 September 2026
CH1571683841	Nasdaq-100 ®	CHF 14	CHF	25 September 2026
CH1571683858	Nasdaq-100 ®	CHF 14.80	CHF	25 September 2026
CH1571683866	Nasdaq-100 ®	CHF 15.59	CHF	25 September 2026
CH1571683874	Nasdaq-100 ®	CHF 16.39	CHF	25 September 2026
CH1571683882	Nasdaq-100 ®	CHF 17.19	CHF	25 September 2026
CH1571683890	Nasdaq-100 ®	CHF 18.78	CHF	25 September 2026
CH1571683908	Nasdaq-100 ®	CHF 20.37	CHF	25 September 2026
CH1571683916	Nasdaq-100 ®	CHF 21.97	CHF	25 September 2026

Series Number / ISIN Code	Index	Issue Price per Security	Settlement Currency	Redemption Date
CH1571683924	Nasdaq-100 ®	CHF 23.56	CHF	25 September 2026
CH1571683932	Nasdaq-100 ®	CHF 26.75	CHF	25 September 2026
CH1571683940	Nasdaq-100 ®	CHF 30.73	CHF	25 September 2026
CH1571683957	Nasdaq-100 ®	CHF 34.71	CHF	25 September 2026
CH1571683965	Nasdaq-100 ®	CHF 42.68	CHF	25 September 2026
CH1571683973	Nasdaq-100 ®	CHF 50.64	CHF	25 September 2026
CH1571683981	Nasdaq-100 ®	CHF 58.61	CHF	25 September 2026
CH1571683999	S&P 500®	CHF 11.46	CHF	25 September 2026
CH1571684005	S&P 500®	CHF 7.48	CHF	25 September 2026
CH1571684013	S&P 500®	CHF 5.09	CHF	25 September 2026
CH1571684021	S&P 500®	CHF 3.50	CHF	25 September 2026
CH1571684039	S&P 500®	CHF 2.70	CHF	25 September 2026
CH1571684047	S&P 500®	CHF 1.91	CHF	25 September 2026
CH1571684054	S&P 500®	CHF 1.11	CHF	25 September 2026
CH1571684062	S&P 500®	CHF 1.28	CHF	25 September 2026
CH1571684070	S&P 500®	CHF 2.08	CHF	25 September 2026
CH1571684088	S&P 500®	CHF 2.87	CHF	25 September 2026
CH1571684096	S&P 500®	CHF 3.67	CHF	25 September 2026
CH1571684104	S&P 500®	CHF 4.47	CHF	25 September 2026
CH1571684112	S&P 500®	CHF 8.45	CHF	25 September 2026
CH1571684120	S&P 500®	CHF 12.43	CHF	25 September 2026
CH1571684138	Swiss Market Index®	CHF 23.79	CHF	25 September 2026
CH1571684146	Swiss Market Index®	CHF 18.79	CHF	25 September 2026
CH1571684153	Swiss Market Index®	CHF 13.79	CHF	25 September 2026
CH1571684161	Swiss Market Index®	CHF 11.79	CHF	25 September 2026
CH1571684179	Swiss Market Index®	CHF 9.79	CHF	25 September 2026
CH1571684187	Swiss Market Index®	CHF 8.79	CHF	25 September 2026
CH1571684195	Swiss Market Index®	CHF 7.79	CHF	25 September 2026
CH1571684203	Swiss Market Index®	CHF 6.79	CHF	25 September 2026
CH1571684211	Swiss Market Index®	CHF 5.79	CHF	25 September

Series Number / ISIN Code	Index	Issue Price per Security	Settlement Currency	Redemption Date
				2026
CH1571684229	Swiss Market Index®	CHF 4.79	CHF	25 September 2026
CH1571684237	Swiss Market Index®	CHF 3.79	CHF	25 September 2026
CH1571684245	Swiss Market Index®	CHF 2.79	CHF	25 September 2026
CH1571684252	Swiss Market Index®	CHF 3.21	CHF	25 September 2026
CH1571684260	Swiss Market Index®	CHF 4.21	CHF	25 September 2026
CH1571684278	Swiss Market Index®	CHF 5.21	CHF	25 September 2026
CH1571684286	Swiss Market Index®	CHF 6.21	CHF	25 September 2026
CH1571684294	Swiss Market Index®	CHF 7.21	CHF	25 September 2026
CH1571684302	Swiss Market Index®	CHF 8.21	CHF	25 September 2026
CH1571684310	Swiss Market Index®	CHF 9.21	CHF	25 September 2026
CH1571684328	Swiss Market Index®	CHF 10.21	CHF	25 September 2026
CH1571684336	Swiss Market Index®	CHF 12.21	CHF	25 September 2026
CH1571684344	Swiss Market Index®	CHF 16.21	CHF	25 September 2026
CH1571684351	Swiss Market Index®	CHF 26.21	CHF	25 September 2026