# 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2014/65/EU (as amended, "**MiFID II**"); or (ii) a customer within the meaning of Directive (EU) 2016/97 (as amended or superseded, the "**Insurance Distribution Directive**"), where that customer would not qualify as a professional client as defined in point (10) of Article 4(1) of MiFID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 11 SEPTEMBER 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 |
|---|---|---|---|---|---|---|---|---|---|
| CH1595922449 | 10,000,000 | 10,000,000 | CHF 52.09 | Call | EUR 20,000 | EUR 20,000 | 18 Dec 26 | 29 Dec 26 | 100 |
| CH1595922456 | 10,000,000 | 10,000,000 | CHF 42.66 | Call | EUR 21,000 | EUR 21,000 | 18 Dec 26 | 29 Dec 26 | 100 |
| CH1595922464 | 10,000,000 | 10,000,000 | CHF 33.22 | Call | EUR 22,000 | EUR 22,000 | 18 Dec 26 | 29 Dec 26 | 100 |
| CH1595922472 | 10,000,000 | 10,000,000 | CHF 28.51 | Call | EUR 22,500 | EUR 22,500 | 18 Dec 26 | 29 Dec 26 | 100 |
| CH1595922480 | 10,000,000 | 10,000,000 | CHF 23.79 | Call | EUR 23,000 | EUR 23,000 | 18 Dec 26 | 29 Dec 26 | 100 |
| CH1595922498 | 10,000,000 | 10,000,000 | CHF 21.90 | Call | EUR 23,200 | EUR 23,200 | 18 Dec 26 | 29 Dec 26 | 100 |
| CH1595922506 | 10,000,000 | 10,000,000 | CHF 20.02 | Call | EUR 23,400 | EUR 23,400 | 18 Dec 26 | 29 Dec 26 | 100 |
| CH1595922514 | 10,000,000 | 10,000,000 | CHF 18.13 | Call | EUR 23,600 | EUR 23,600 | 18 Dec 26 | 29 Dec 26 | 100 |
| CH1595922522 | 10,000,000 | 10,000,000 | CHF 16.24 | Call | EUR 23,800 | EUR 23,800 | 18 Dec 26 | 29 Dec 26 | 100 |
| CH1595922530 | 10,000,000 | 10,000,000 | CHF 15.30 | Call | EUR 23,900 | EUR 23,900 | 18 Dec 26 | 29 Dec 26 | 100 |
| CH1595922548 | 10,000,000 | 10,000,000 | CHF 14.35 | Call | EUR 24,000 | EUR 24,000 | 18 Dec 26 | 29 Dec 26 | 100 |
| CH1595922555 | 10,000,000 | 10,000,000 | CHF 13.41 | Call | EUR 24,100 | EUR 24,100 | 18 Dec 26 | 29 Dec 26 | 100 |
| CH1595922563 | 10,000,000 | 10,000,000 | CHF 12.47 | Call | EUR 24,200 | EUR 24,200 | 18 Dec 26 | 29 Dec 26 | 100 |
| CH1595922571 | 10,000,000 | 10,000,000 | CHF 11.52 | Call | EUR 24,300 | EUR 24,300 | 18 Dec 26 | 29 Dec 26 | 100 |
| CH1595922589 | 10,000,000 | 10,000,000 | CHF 10.58 | Call | EUR 24,400 | EUR 24,400 | 18 Dec 26 | 29 Dec 26 | 100 |
| CH1595922597 | 10,000,000 | 10,000,000 | CHF 9.64 | Call | EUR 24,500 | EUR 24,500 | 18 Dec 26 | 29 Dec 26 | 100 |
| CH1595922605 | 10,000,000 | 10,000,000 | CHF 8.69 | Call | EUR 24,600 | EUR 24,600 | 18 Dec 26 | 29 Dec 26 | 100 |
| CH1595922613 | 10,000,000 | 10,000,000 | CHF 7.75 | Call | EUR 24,700 | EUR 24,700 | 18 Dec 26 | 29 Dec 26 | 100 |
| CH1595922621 | 10,000,000 | 10,000,000 | CHF 6.81 | Call | EUR 24,800 | EUR 24,800 | 18 Dec 26 | 29 Dec 26 | 100 |
| CH1595922639 | 10,000,000 | 10,000,000 | CHF 5.86 | Call | EUR 24,900 | EUR 24,900 | 18 Dec 26 | 29 Dec 26 | 100 |
| CH1595922647 | 10,000,000 | 10,000,000 | CHF 4.92 | Call | EUR 25,000 | EUR 25,000 | 18 Dec 26 | 29 Dec 26 | 100 |
| CH1595922654 | 10,000,000 | 10,000,000 | CHF 3.98 | Call | EUR 25,100 | EUR 25,100 | 18 Dec 26 | 29 Dec 26 | 100 |
| CH1595922662 | 10,000,000 | 10,000,000 | CHF 3.03 | Call | EUR 25,200 | EUR 25,200 | 18 Dec 26 | 29 Dec 26 | 100 |
| CH1595922670 | 10,000,000 | 10,000,000 | CHF 4.52 | Put | EUR 26,000 | EUR 26,000 | 18 Dec 26 | 29 Dec 26 | 100 |
| CH1595922688 | 10,000,000 | 10,000,000 | CHF 5.46 | Put | EUR 26,100 | EUR 26,100 | 18 Dec 26 | 29 Dec 26 | 100 |
| CH1595922696 | 10,000,000 | 10,000,000 | CHF 6.40 | Put | EUR 26,200 | EUR 26,200 | 18 Dec 26 | 29 Dec 26 | 100 |
| CH1595922704 | 10,000,000 | 10,000,000 | CHF 7.35 | Put | EUR 26,300 | EUR 26,300 | 18 Dec 26 | 29 Dec 26 | 100 |
| CH1595922712 | 10,000,000 | 10,000,000 | CHF 8.29 | Put | EUR 26,400 | EUR 26,400 | 18 Dec 26 | 29 Dec 26 | 100 |
| CH1595922720 | 10,000,000 | 10,000,000 | CHF 9.23 | Put | EUR 26,500 | EUR 26,500 | 18 Dec 26 | 29 Dec 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 |
|---|---|---|---|---|---|---|---|---|---|
| CH1595922738 | 10,000,000 | 10,000,000 | CHF 10.18 | Put | EUR 26,600 | EUR 26,600 | 18 Dec 26 | 29 Dec 26 | 100 |
| CH1595922746 | 10,000,000 | 10,000,000 | CHF 11.12 | Put | EUR 26,700 | EUR 26,700 | 18 Dec 26 | 29 Dec 26 | 100 |
| CH1595922753 | 10,000,000 | 10,000,000 | CHF 12.06 | Put | EUR 26,800 | EUR 26,800 | 18 Dec 26 | 29 Dec 26 | 100 |
| CH1595922761 | 10,000,000 | 10,000,000 | CHF 13.01 | Put | EUR 26,900 | EUR 26,900 | 18 Dec 26 | 29 Dec 26 | 100 |
| CH1595922779 | 10,000,000 | 10,000,000 | CHF 13.95 | Put | EUR 27,000 | EUR 27,000 | 18 Dec 26 | 29 Dec 26 | 100 |
| CH1595922787 | 10,000,000 | 10,000,000 | CHF 14.89 | Put | EUR 27,100 | EUR 27,100 | 18 Dec 26 | 29 Dec 26 | 100 |
| CH1595922795 | 10,000,000 | 10,000,000 | CHF 15.84 | Put | EUR 27,200 | EUR 27,200 | 18 Dec 26 | 29 Dec 26 | 100 |
| CH1595922803 | 10,000,000 | 10,000,000 | CHF 16.78 | Put | EUR 27,300 | EUR 27,300 | 18 Dec 26 | 29 Dec 26 | 100 |
| CH1595922811 | 10,000,000 | 10,000,000 | CHF 17.72 | Put | EUR 27,400 | EUR 27,400 | 18 Dec 26 | 29 Dec 26 | 100 |
| CH1595922829 | 10,000,000 | 10,000,000 | CHF 19.61 | Put | EUR 27,600 | EUR 27,600 | 18 Dec 26 | 29 Dec 26 | 100 |
| CH1595922837 | 10,000,000 | 10,000,000 | CHF 21.50 | Put | EUR 27,800 | EUR 27,800 | 18 Dec 26 | 29 Dec 26 | 100 |
| CH1595922845 | 10,000,000 | 10,000,000 | CHF 23.39 | Put | EUR 28,000 | EUR 28,000 | 18 Dec 26 | 29 Dec 26 | 100 |
| CH1595922852 | 10,000,000 | 10,000,000 | CHF 28.10 | Put | EUR 28,500 | EUR 28,500 | 18 Dec 26 | 29 Dec 26 | 100 |
| CH1595922860 | 10,000,000 | 10,000,000 | CHF 32.82 | Put | EUR 29,000 | EUR 29,000 | 18 Dec 26 | 29 Dec 26 | 100 |
| CH1595922878 | 10,000,000 | 10,000,000 | CHF 42.26 | Put | EUR 30,000 | EUR 30,000 | 18 Dec 26 | 29 Dec 26 | 100 |
| CH1595922886 | 10,000,000 | 10,000,000 | CHF 51.69 | Put | EUR 31,000 | EUR 31,000 | 18 Dec 26 | 29 Dec 26 | 100 |
| CH1595922894 | 10,000,000 | 10,000,000 | CHF 51.52 | Call | USD 23,000 | USD 23,000 | 18 Dec 26 | 29 Dec 26 | 100 |
| CH1595922902 | 10,000,000 | 10,000,000 | CHF 43.41 | Call | USD 24,000 | USD 24,000 | 18 Dec 26 | 29 Dec 26 | 100 |
| CH1595922910 | 10,000,000 | 10,000,000 | CHF 35.30 | Call | USD 25,000 | USD 25,000 | 18 Dec 26 | 29 Dec 26 | 100 |
| CH1595922928 | 10,000,000 | 10,000,000 | CHF 31.25 | Call | USD 25,500 | USD 25,500 | 18 Dec 26 | 29 Dec 26 | 100 |
| CH1595922936 | 10,000,000 | 10,000,000 | CHF 27.19 | Call | USD 26,000 | USD 26,000 | 18 Dec 26 | 29 Dec 26 | 100 |
| CH1595922944 | 10,000,000 | 10,000,000 | CHF 22.33 | Call | USD 26,600 | USD 26,600 | 18 Dec 26 | 29 Dec 26 | 100 |
| CH1595922951 | 10,000,000 | 10,000,000 | CHF 20.71 | Call | USD 26,800 | USD 26,800 | 18 Dec 26 | 29 Dec 26 | 100 |
| CH1595922969 | 10,000,000 | 10,000,000 | CHF 19.08 | Call | USD 27,000 | USD 27,000 | 18 Dec 26 | 29 Dec 26 | 100 |
| CH1595922977 | 10,000,000 | 10,000,000 | CHF 17.46 | Call | USD 27,200 | USD 27,200 | 18 Dec 26 | 29 Dec 26 | 100 |
| CH1595922985 | 10,000,000 | 10,000,000 | CHF 16.65 | Call | USD 27,300 | USD 27,300 | 18 Dec 26 | 29 Dec 26 | 100 |
| CH1595922993 | 10,000,000 | 10,000,000 | CHF 15.84 | Call | USD 27,400 | USD 27,400 | 18 Dec 26 | 29 Dec 26 | 100 |
| CH1595923009 | 10,000,000 | 10,000,000 | CHF 15.03 | Call | USD 27,500 | USD 27,500 | 18 Dec 26 | 29 Dec 26 | 100 |
| CH1595923017 | 10,000,000 | 10,000,000 | CHF 14.22 | Call | USD 27,600 | USD 27,600 | 18 Dec 26 | 29 Dec 26 | 100 |
| CH1595923025 | 10,000,000 | 10,000,000 | CHF 13.41 | Call | USD 27,700 | USD 27,700 | 18 Dec 26 | 29 Dec 26 | 100 |
| CH1595923033 | 10,000,000 | 10,000,000 | CHF 12.60 | Call | USD 27,800 | USD 27,800 | 18 Dec 26 | 29 Dec 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 |
|---|---|---|---|---|---|---|---|---|---|
| CH1595923041 | 10,000,000 | 10,000,000 | CHF 11.79 | Call | USD 27,900 | USD 27,900 | 18 Dec 26 | 29 Dec 26 | 100 |
| CH1595923058 | 10,000,000 | 10,000,000 | CHF 10.98 | Call | USD 28,000 | USD 28,000 | 18 Dec 26 | 29 Dec 26 | 100 |
| CH1595923066 | 10,000,000 | 10,000,000 | CHF 10.16 | Call | USD 28,100 | USD 28,100 | 18 Dec 26 | 29 Dec 26 | 100 |
| CH1595923074 | 10,000,000 | 10,000,000 | CHF 9.35 | Call | USD 28,200 | USD 28,200 | 18 Dec 26 | 29 Dec 26 | 100 |
| CH1595923082 | 10,000,000 | 10,000,000 | CHF 8.54 | Call | USD 28,300 | USD 28,300 | 18 Dec 26 | 29 Dec 26 | 100 |
| CH1595923090 | 10,000,000 | 10,000,000 | CHF 7.73 | Call | USD 28,400 | USD 28,400 | 18 Dec 26 | 29 Dec 26 | 100 |
| CH1595923108 | 10,000,000 | 10,000,000 | CHF 6.92 | Call | USD 28,500 | USD 28,500 | 18 Dec 26 | 29 Dec 26 | 100 |
| CH1595923116 | 10,000,000 | 10,000,000 | CHF 6.11 | Call | USD 28,600 | USD 28,600 | 18 Dec 26 | 29 Dec 26 | 100 |
| CH1595923124 | 10,000,000 | 10,000,000 | CHF 5.30 | Call | USD 28,700 | USD 28,700 | 18 Dec 26 | 29 Dec 26 | 100 |
| CH1595923132 | 10,000,000 | 10,000,000 | CHF 4.49 | Call | USD 28,800 | USD 28,800 | 18 Dec 26 | 29 Dec 26 | 100 |
| CH1595923140 | 10,000,000 | 10,000,000 | CHF 3.68 | Call | USD 28,900 | USD 28,900 | 18 Dec 26 | 29 Dec 26 | 100 |
| CH1595923157 | 10,000,000 | 10,000,000 | CHF 5.24 | Put | USD 30,000 | USD 30,000 | 18 Dec 26 | 29 Dec 26 | 100 |
| CH1595923165 | 10,000,000 | 10,000,000 | CHF 6.05 | Put | USD 30,100 | USD 30,100 | 18 Dec 26 | 29 Dec 26 | 100 |
| CH1595923173 | 10,000,000 | 10,000,000 | CHF 6.87 | Put | USD 30,200 | USD 30,200 | 18 Dec 26 | 29 Dec 26 | 100 |
| CH1595923181 | 10,000,000 | 10,000,000 | CHF 7.68 | Put | USD 30,300 | USD 30,300 | 18 Dec 26 | 29 Dec 26 | 100 |
| CH1595923199 | 10,000,000 | 10,000,000 | CHF 8.49 | Put | USD 30,400 | USD 30,400 | 18 Dec 26 | 29 Dec 26 | 100 |
| CH1595923207 | 10,000,000 | 10,000,000 | CHF 9.30 | Put | USD 30,500 | USD 30,500 | 18 Dec 26 | 29 Dec 26 | 100 |
| CH1595923215 | 10,000,000 | 10,000,000 | CHF 10.11 | Put | USD 30,600 | USD 30,600 | 18 Dec 26 | 29 Dec 26 | 100 |
| CH1595923223 | 10,000,000 | 10,000,000 | CHF 10.92 | Put | USD 30,700 | USD 30,700 | 18 Dec 26 | 29 Dec 26 | 100 |
| CH1595923231 | 10,000,000 | 10,000,000 | CHF 11.73 | Put | USD 30,800 | USD 30,800 | 18 Dec 26 | 29 Dec 26 | 100 |
| CH1595923249 | 10,000,000 | 10,000,000 | CHF 12.54 | Put | USD 30,900 | USD 30,900 | 18 Dec 26 | 29 Dec 26 | 100 |
| CH1595923256 | 10,000,000 | 10,000,000 | CHF 13.35 | Put | USD 31,000 | USD 31,000 | 18 Dec 26 | 29 Dec 26 | 100 |
| CH1595923264 | 10,000,000 | 10,000,000 | CHF 14.16 | Put | USD 31,100 | USD 31,100 | 18 Dec 26 | 29 Dec 26 | 100 |
| CH1595923272 | 10,000,000 | 10,000,000 | CHF 14.98 | Put | USD 31,200 | USD 31,200 | 18 Dec 26 | 29 Dec 26 | 100 |
| CH1595923280 | 10,000,000 | 10,000,000 | CHF 15.79 | Put | USD 31,300 | USD 31,300 | 18 Dec 26 | 29 Dec 26 | 100 |
| CH1595923298 | 10,000,000 | 10,000,000 | CHF 16.60 | Put | USD 31,400 | USD 31,400 | 18 Dec 26 | 29 Dec 26 | 100 |
| CH1595923306 | 10,000,000 | 10,000,000 | CHF 18.22 | Put | USD 31,600 | USD 31,600 | 18 Dec 26 | 29 Dec 26 | 100 |
| CH1595923314 | 10,000,000 | 10,000,000 | CHF 19.84 | Put | USD 31,800 | USD 31,800 | 18 Dec 26 | 29 Dec 26 | 100 |
| CH1595923322 | 10,000,000 | 10,000,000 | CHF 21.46 | Put | USD 32,000 | USD 32,000 | 18 Dec 26 | 29 Dec 26 | 100 |
| CH1595923330 | 10,000,000 | 10,000,000 | CHF 23.08 | Put | USD 32,200 | USD 32,200 | 18 Dec 26 | 29 Dec 26 | 100 |
| CH1595923348 | 10,000,000 | 10,000,000 | CHF 25.52 | Put | USD 32,500 | USD 32,500 | 18 Dec 26 | 29 Dec 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 |
|---|---|---|---|---|---|---|---|---|---|
| CH1595923355 | 10,000,000 | 10,000,000 | CHF 29.57 | Put | USD 33,000 | USD 33,000 | 18 Dec 26 | 29 Dec 26 | 100 |
| CH1595923363 | 10,000,000 | 10,000,000 | CHF 33.63 | Put | USD 33,500 | USD 33,500 | 18 Dec 26 | 29 Dec 26 | 100 |
| CH1595923371 | 10,000,000 | 10,000,000 | CHF 37.68 | Put | USD 34,000 | USD 34,000 | 18 Dec 26 | 29 Dec 26 | 100 |
| CH1595923389 | 10,000,000 | 10,000,000 | CHF 45.79 | Put | USD 35,000 | USD 35,000 | 18 Dec 26 | 29 Dec 26 | 100 |
| CH1595923397 | 10,000,000 | 10,000,000 | CHF 53.90 | Put | USD 36,000 | USD 36,000 | 18 Dec 26 | 29 Dec 26 | 100 |
| CH1595923405 | 10,000,000 | 10,000,000 | CHF 13.31 | Call | USD 6,000 | USD 6,000 | 18 Dec 26 | 29 Dec 26 | 100 |
| CH1595923413 | 10,000,000 | 10,000,000 | CHF 9.26 | Call | USD 6,500 | USD 6,500 | 18 Dec 26 | 29 Dec 26 | 100 |
| CH1595923421 | 10,000,000 | 10,000,000 | CHF 5.20 | Call | USD 7,000 | USD 7,000 | 18 Dec 26 | 29 Dec 26 | 100 |
| CH1595923439 | 10,000,000 | 10,000,000 | CHF 3.58 | Call | USD 7,200 | USD 7,200 | 18 Dec 26 | 29 Dec 26 | 100 |
| CH1595923447 | 10,000,000 | 10,000,000 | CHF 2.77 | Call | USD 7,300 | USD 7,300 | 18 Dec 26 | 29 Dec 26 | 100 |
| CH1595923454 | 10,000,000 | 10,000,000 | CHF 1.96 | Call | USD 7,400 | USD 7,400 | 18 Dec 26 | 29 Dec 26 | 100 |
| CH1595923462 | 10,000,000 | 10,000,000 | CHF 1.15 | Call | USD 7,500 | USD 7,500 | 18 Dec 26 | 29 Dec 26 | 100 |
| CH1595923470 | 10,000,000 | 10,000,000 | CHF 1.28 | Put | USD 7,800 | USD 7,800 | 18 Dec 26 | 29 Dec 26 | 100 |
| CH1595923488 | 10,000,000 | 10,000,000 | CHF 2.09 | Put | USD 7,900 | USD 7,900 | 18 Dec 26 | 29 Dec 26 | 100 |
| CH1595923496 | 10,000,000 | 10,000,000 | CHF 2.90 | Put | USD 8,000 | USD 8,000 | 18 Dec 26 | 29 Dec 26 | 100 |
| CH1595923504 | 10,000,000 | 10,000,000 | CHF 3.72 | Put | USD 8,100 | USD 8,100 | 18 Dec 26 | 29 Dec 26 | 100 |
| CH1595923512 | 10,000,000 | 10,000,000 | CHF 4.53 | Put | USD 8,200 | USD 8,200 | 18 Dec 26 | 29 Dec 26 | 100 |
| CH1595923520 | 10,000,000 | 10,000,000 | CHF 6.15 | Put | USD 8,400 | USD 8,400 | 18 Dec 26 | 29 Dec 26 | 100 |
| CH1595923538 | 10,000,000 | 10,000,000 | CHF 6.96 | Put | USD 8,500 | USD 8,500 | 18 Dec 26 | 29 Dec 26 | 100 |
| CH1595923546 | 10,000,000 | 10,000,000 | CHF 11.01 | Put | USD 9,000 | USD 9,000 | 18 Dec 26 | 29 Dec 26 | 100 |
| CH1595923553 | 10,000,000 | 10,000,000 | CHF 27.71 | Call | CHF 11,000 | CHF 11,000 | 18 Dec 26 | 29 Dec 26 | 100 |
| CH1595923561 | 10,000,000 | 10,000,000 | CHF 17.71 | Call | CHF 12,000 | CHF 12,000 | 18 Dec 26 | 29 Dec 26 | 100 |
| CH1595923579 | 10,000,000 | 10,000,000 | CHF 13.71 | Call | CHF 12,400 | CHF 12,400 | 18 Dec 26 | 29 Dec 26 | 100 |
| CH1595923587 | 10,000,000 | 10,000,000 | CHF 11.71 | Call | CHF 12,600 | CHF 12,600 | 18 Dec 26 | 29 Dec 26 | 100 |
| CH1595923595 | 10,000,000 | 10,000,000 | CHF 9.71 | Call | CHF 12,800 | CHF 12,800 | 18 Dec 26 | 29 Dec 26 | 100 |
| CH1595923603 | 10,000,000 | 10,000,000 | CHF 8.71 | Call | CHF 12,900 | CHF 12,900 | 18 Dec 26 | 29 Dec 26 | 100 |
| CH1595923611 | 10,000,000 | 10,000,000 | CHF 7.71 | Call | CHF 13,000 | CHF 13,000 | 18 Dec 26 | 29 Dec 26 | 100 |
| CH1595923629 | 10,000,000 | 10,000,000 | CHF 6.71 | Call | CHF 13,100 | CHF 13,100 | 18 Dec 26 | 29 Dec 26 | 100 |
| CH1595923637 | 10,000,000 | 10,000,000 | CHF 5.71 | Call | CHF 13,200 | CHF 13,200 | 18 Dec 26 | 29 Dec 26 | 100 |
| CH1595923645 | 10,000,000 | 10,000,000 | CHF 4.71 | Call | CHF 13,300 | CHF 13,300 | 18 Dec 26 | 29 Dec 26 | 100 |
| CH1595923652 | 10,000,000 | 10,000,000 | CHF 3.71 | Call | CHF 13,400 | CHF 13,400 | 18 Dec 26 | 29 Dec 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 |
|---|---|---|---|---|---|---|---|---|---|
| CH1595923660 | 10,000,000 | 10,000,000 | CHF 2.71 | Call | CHF 13,500 | CHF 13,500 | 18 Dec 26 | 29 Dec 26 | 100 |
| CH1595923678 | 10,000,000 | 10,000,000 | CHF 3.29 | Put | CHF 14,100 | CHF 14,100 | 18 Dec 26 | 29 Dec 26 | 100 |
| CH1595923686 | 10,000,000 | 10,000,000 | CHF 4.29 | Put | CHF 14,200 | CHF 14,200 | 18 Dec 26 | 29 Dec 26 | 100 |
| CH1595923694 | 10,000,000 | 10,000,000 | CHF 5.29 | Put | CHF 14,300 | CHF 14,300 | 18 Dec 26 | 29 Dec 26 | 100 |
| CH1595923702 | 10,000,000 | 10,000,000 | CHF 6.29 | Put | CHF 14,400 | CHF 14,400 | 18 Dec 26 | 29 Dec 26 | 100 |
| CH1595923710 | 10,000,000 | 10,000,000 | CHF 7.29 | Put | CHF 14,500 | CHF 14,500 | 18 Dec 26 | 29 Dec 26 | 100 |
| CH1595923728 | 10,000,000 | 10,000,000 | CHF 8.29 | Put | CHF 14,600 | CHF 14,600 | 18 Dec 26 | 29 Dec 26 | 100 |
| CH1595923736 | 10,000,000 | 10,000,000 | CHF 9.29 | Put | CHF 14,700 | CHF 14,700 | 18 Dec 26 | 29 Dec 26 | 100 |
| CH1595923744 | 10,000,000 | 10,000,000 | CHF 10.29 | Put | CHF 14,800 | CHF 14,800 | 18 Dec 26 | 29 Dec 26 | 100 |
| CH1595923751 | 10,000,000 | 10,000,000 | CHF 12.29 | Put | CHF 15,000 | CHF 15,000 | 18 Dec 26 | 29 Dec 26 | 100 |
| CH1595923769 | 10,000,000 | 10,000,000 | CHF 17.29 | Put | CHF 15,500 | CHF 15,500 | 18 Dec 26 | 29 Dec 26 | 100 |
| CH1595923777 | 10,000,000 | 10,000,000 | CHF 22.29 | Put | CHF 16,000 | CHF 16,000 | 18 Dec 26 | 29 Dec 26 | 100 |
| CH1595923785 | 10,000,000 | 10,000,000 | CHF 32.29 | Put | CHF 17,000 | CHF 17,000 | 18 Dec 26 | 29 Dec 26 | 100 |

| 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 |
|---|---|---|---|---|---|---|---|---|---|---|---|
| CH1595922449 | 159592244 | DAX® | EUR | DE0008469008 | .GDAXI | Deutsche Börse AG | www.dax-indices.com | Deutsche Börse AG (XETRA) | www.deutsche-boerse.com | Zurich | CHF |
| CH1595922456 | 159592245 | DAX® | EUR | DE0008469008 | .GDAXI | Deutsche Börse AG | www.dax-indices.com | Deutsche Börse AG (XETRA) | www.deutsche-boerse.com | Zurich | CHF |
| CH1595922464 | 159592246 | DAX® | EUR | DE0008469008 | .GDAXI | Deutsche Börse AG | www.dax-indices.com | Deutsche Börse AG (XETRA) | www.deutsche-boerse.com | Zurich | CHF |
| CH1595922472 | 159592247 | DAX® | EUR | DE0008469008 | .GDAXI | Deutsche Börse AG | www.dax-indices.com | Deutsche Börse AG (XETRA) | www.deutsche-boerse.com | Zurich | CHF |
| CH1595922480 | 159592248 | DAX® | EUR | DE0008469008 | .GDAXI | Deutsche Börse AG | www.dax-indices.com | Deutsche Börse AG (XETRA) | www.deutsche-boerse.com | Zurich | CHF |
| CH1595922498 | 159592249 | DAX® | EUR | DE0008469008 | .GDAXI | Deutsche Börse AG | www.dax-indices.com | Deutsche Börse AG (XETRA) | www.deutsche-boerse.com | Zurich | CHF |
| CH1595922506 | 159592250 | DAX® | EUR | DE0008469008 | .GDAXI | Deutsche Börse AG | www.dax-indices.com | Deutsche Börse AG (XETRA) | www.deutsche-boerse.com | Zurich | CHF |

| Series Number / ISIN Code | Valoren Code | Index | Index Currency | ISIN of Index | Reuters Code of Index / Reuters Screen Page | Index Sponsor | Index Sponsor Website | Exchange | Exchange Website | Business Day Centre | Settlement Currency |
|---|---|---|---|---|---|---|---|---|---|---|---|
| CH1595922514 | 159592251 | DAX® | EUR | DE0008469008 | .GDAXI | Deutsche Börse AG | www.dax-indices.com | Deutsche Börse AG (XETRA) | www.deutsche-boerse.com | Zurich | CHF |
| CH1595922522 | 159592252 | DAX® | EUR | DE0008469008 | .GDAXI | Deutsche Börse AG | www.dax-indices.com | Deutsche Börse AG (XETRA) | www.deutsche-boerse.com | Zurich | CHF |
| CH1595922530 | 159592253 | DAX® | EUR | DE0008469008 | .GDAXI | Deutsche Börse AG | www.dax-indices.com | Deutsche Börse AG (XETRA) | www.deutsche-boerse.com | Zurich | CHF |
| CH1595922548 | 159592254 | DAX® | EUR | DE0008469008 | .GDAXI | Deutsche Börse AG | www.dax-indices.com | Deutsche Börse AG (XETRA) | www.deutsche-boerse.com | Zurich | CHF |
| CH1595922555 | 159592255 | DAX® | EUR | DE0008469008 | .GDAXI | Deutsche Börse AG | www.dax-indices.com | Deutsche Börse AG (XETRA) | www.deutsche-boerse.com | Zurich | CHF |
| CH1595922563 | 159592256 | DAX® | EUR | DE0008469008 | .GDAXI | Deutsche Börse AG | www.dax-indices.com | Deutsche Börse AG (XETRA) | www.deutsche-boerse.com | Zurich | CHF |
| CH1595922571 | 159592257 | DAX® | EUR | DE0008469008 | .GDAXI | Deutsche Börse AG | www.dax-indices.com | Deutsche Börse AG (XETRA) | www.deutsche-boerse.com | Zurich | CHF |
| CH1595922589 | 159592258 | DAX® | EUR | DE0008469008 | .GDAXI | Deutsche Börse AG | www.dax-indices.com | Deutsche Börse AG (XETRA) | www.deutsche-boerse.com | Zurich | CHF |
| CH1595922597 | 159592259 | DAX® | EUR | DE0008469008 | .GDAXI | Deutsche Börse AG | www.dax-indices.com | Deutsche Börse AG (XETRA) | www.deutsche-boerse.com | Zurich | CHF |
| CH1595922605 | 159592260 | DAX® | EUR | DE0008469008 | .GDAXI | Deutsche Börse AG | www.dax-indices.com | Deutsche Börse AG (XETRA) | www.deutsche-boerse.com | Zurich | CHF |
| CH1595922613 | 159592261 | DAX® | EUR | DE0008469008 | .GDAXI | Deutsche Börse AG | www.dax-indices.com | Deutsche Börse AG (XETRA) | www.deutsche-boerse.com | Zurich | CHF |
| CH1595922621 | 159592262 | DAX® | EUR | DE0008469008 | .GDAXI | Deutsche Börse AG | www.dax-indices.com | Deutsche Börse AG (XETRA) | www.deutsche-boerse.com | Zurich | CHF |
| CH1595922639 | 159592263 | DAX® | EUR | DE0008469008 | .GDAXI | Deutsche Börse AG | www.dax-indices.com | Deutsche Börse AG (XETRA) | www.deutsche-boerse.com | Zurich | CHF |
| CH1595922647 | 159592264 | DAX® | EUR | DE0008469008 | .GDAXI | Deutsche Börse AG | www.dax-indices.com | Deutsche Börse AG (XETRA) | www.deutsche-boerse.com | Zurich | CHF |
| CH1595922654 | 159592265 | DAX® | EUR | DE0008469008 | .GDAXI | Deutsche Börse AG | www.dax-indices.com | Deutsche Börse AG (XETRA) | www.deutsche-boerse.com | Zurich | CHF |
| CH1595922662 | 159592266 | DAX® | EUR | DE0008469008 | .GDAXI | Deutsche Börse AG | www.dax-indices.com | Deutsche Börse AG (XETRA) | www.deutsche-boerse.com | Zurich | CHF |
| CH1595922670 | 159592267 | DAX® | EUR | DE0008469008 | .GDAXI | Deutsche Börse AG | www.dax-indices.com | Deutsche Börse AG (XETRA) | www.deutsche-boerse.com | Zurich | CHF |
| CH1595922688 | 159592268 | DAX® | EUR | DE0008469008 | .GDAXI | Deutsche Börse AG | www.dax-indices.com | Deutsche Börse AG (XETRA) | www.deutsche-boerse.com | Zurich | CHF |

| Series Number / ISIN Code | Valoren Code | Index | Index Currency | ISIN of Index | Reuters Code of Index / Reuters Screen Page | Index Sponsor | Index Sponsor Website | Exchange | Exchange Website | Business Day Centre | Settlement Currency |
|---|---|---|---|---|---|---|---|---|---|---|---|
| CH1595922696 | 159592269 | DAX® | EUR | DE0008469008 | .GDAXI | Deutsche Börse AG | www.dax-indices.com | Deutsche Börse AG (XETRA) | www.deutsche-boerse.com | Zurich | CHF |
| CH1595922704 | 159592270 | DAX® | EUR | DE0008469008 | .GDAXI | Deutsche Börse AG | www.dax-indices.com | Deutsche Börse AG (XETRA) | www.deutsche-boerse.com | Zurich | CHF |
| CH1595922712 | 159592271 | DAX® | EUR | DE0008469008 | .GDAXI | Deutsche Börse AG | www.dax-indices.com | Deutsche Börse AG (XETRA) | www.deutsche-boerse.com | Zurich | CHF |
| CH1595922720 | 159592272 | DAX® | EUR | DE0008469008 | .GDAXI | Deutsche Börse AG | www.dax-indices.com | Deutsche Börse AG (XETRA) | www.deutsche-boerse.com | Zurich | CHF |
| CH1595922738 | 159592273 | DAX® | EUR | DE0008469008 | .GDAXI | Deutsche Börse AG | www.dax-indices.com | Deutsche Börse AG (XETRA) | www.deutsche-boerse.com | Zurich | CHF |
| CH1595922746 | 159592274 | DAX® | EUR | DE0008469008 | .GDAXI | Deutsche Börse AG | www.dax-indices.com | Deutsche Börse AG (XETRA) | www.deutsche-boerse.com | Zurich | CHF |
| CH1595922753 | 159592275 | DAX® | EUR | DE0008469008 | .GDAXI | Deutsche Börse AG | www.dax-indices.com | Deutsche Börse AG (XETRA) | www.deutsche-boerse.com | Zurich | CHF |
| CH1595922761 | 159592276 | DAX® | EUR | DE0008469008 | .GDAXI | Deutsche Börse AG | www.dax-indices.com | Deutsche Börse AG (XETRA) | www.deutsche-boerse.com | Zurich | CHF |
| CH1595922779 | 159592277 | DAX® | EUR | DE0008469008 | .GDAXI | Deutsche Börse AG | www.dax-indices.com | Deutsche Börse AG (XETRA) | www.deutsche-boerse.com | Zurich | CHF |
| CH1595922787 | 159592278 | DAX® | EUR | DE0008469008 | .GDAXI | Deutsche Börse AG | www.dax-indices.com | Deutsche Börse AG (XETRA) | www.deutsche-boerse.com | Zurich | CHF |
| CH1595922795 | 159592279 | DAX® | EUR | DE0008469008 | .GDAXI | Deutsche Börse AG | www.dax-indices.com | Deutsche Börse AG (XETRA) | www.deutsche-boerse.com | Zurich | CHF |
| CH1595922803 | 159592280 | DAX® | EUR | DE0008469008 | .GDAXI | Deutsche Börse AG | www.dax-indices.com | Deutsche Börse AG (XETRA) | www.deutsche-boerse.com | Zurich | CHF |
| CH1595922811 | 159592281 | DAX® | EUR | DE0008469008 | .GDAXI | Deutsche Börse AG | www.dax-indices.com | Deutsche Börse AG (XETRA) | www.deutsche-boerse.com | Zurich | CHF |
| CH1595922829 | 159592282 | DAX® | EUR | DE0008469008 | .GDAXI | Deutsche Börse AG | www.dax-indices.com | Deutsche Börse AG (XETRA) | www.deutsche-boerse.com | Zurich | CHF |
| CH1595922837 | 159592283 | DAX® | EUR | DE0008469008 | .GDAXI | Deutsche Börse AG | www.dax-indices.com | Deutsche Börse AG (XETRA) | www.deutsche-boerse.com | Zurich | CHF |
| CH1595922845 | 159592284 | DAX® | EUR | DE0008469008 | .GDAXI | Deutsche Börse AG | www.dax-indices.com | Deutsche Börse AG (XETRA) | www.deutsche-boerse.com | Zurich | CHF |
| CH1595922852 | 159592285 | DAX® | EUR | DE0008469008 | .GDAXI | Deutsche Börse AG | www.dax-indices.com | Deutsche Börse AG (XETRA) | www.deutsche-boerse.com | Zurich | CHF |
| CH1595922860 | 159592286 | DAX® | EUR | DE0008469008 | .GDAXI | Deutsche Börse AG | www.dax-indices.com | Deutsche Börse AG (XETRA) | www.deutsche-boerse.com | Zurich | CHF |

| Series Number / ISIN Code | Valoren Code | Index | Index Currency | ISIN of Index | Reuters Code of Index / Reuters Screen Page | Index Sponsor | Index Sponsor Website | Exchange | Exchange Website | Business Day Centre | Settlement Currency |
|---|---|---|---|---|---|---|---|---|---|---|---|
| CH1595922878 | 159592287 | DAX® | EUR | DE0008469008 | .GDAXI | Deutsche Börse AG | www.dax-indices.com | Deutsche Börse AG (XETRA) | www.deutsche-boerse.com | Zurich | CHF |
| CH1595922886 | 159592288 | DAX® | EUR | DE0008469008 | .GDAXI | Deutsche Börse AG | www.dax-indices.com | Deutsche Börse AG (XETRA) | www.deutsche-boerse.com | Zurich | CHF |
| CH1595922894 | 159592289 | Nasdaq-100 ® | USD | US6311011026 | .NDX | NASDAQ Group Inc | https://indexes.nasdaqomx.com | NASDAQ | www.nasdaq.com | Zurich | CHF |
| CH1595922902 | 159592290 | Nasdaq-100 ® | USD | US6311011026 | .NDX | NASDAQ Group Inc | https://indexes.nasdaqomx.com | NASDAQ | www.nasdaq.com | Zurich | CHF |
| CH1595922910 | 159592291 | Nasdaq-100 ® | USD | US6311011026 | .NDX | NASDAQ Group Inc | https://indexes.nasdaqomx.com | NASDAQ | www.nasdaq.com | Zurich | CHF |
| CH1595922928 | 159592292 | Nasdaq-100 ® | USD | US6311011026 | .NDX | NASDAQ Group Inc | https://indexes.nasdaqomx.com | NASDAQ | www.nasdaq.com | Zurich | CHF |
| CH1595922936 | 159592293 | Nasdaq-100 ® | USD | US6311011026 | .NDX | NASDAQ Group Inc | https://indexes.nasdaqomx.com | NASDAQ | www.nasdaq.com | Zurich | CHF |
| CH1595922944 | 159592294 | Nasdaq-100 ® | USD | US6311011026 | .NDX | NASDAQ Group Inc | https://indexes.nasdaqomx.com | NASDAQ | www.nasdaq.com | Zurich | CHF |
| CH1595922951 | 159592295 | Nasdaq-100 ® | USD | US6311011026 | .NDX | NASDAQ Group Inc | https://indexes.nasdaqomx.com | NASDAQ | www.nasdaq.com | Zurich | CHF |
| CH1595922969 | 159592296 | Nasdaq-100 ® | USD | US6311011026 | .NDX | NASDAQ Group Inc | https://indexes.nasdaqomx.com | NASDAQ | www.nasdaq.com | Zurich | CHF |
| CH1595922977 | 159592297 | Nasdaq-100 ® | USD | US6311011026 | .NDX | NASDAQ Group Inc | https://indexes.nasdaqomx.com | NASDAQ | www.nasdaq.com | Zurich | CHF |
| CH1595922985 | 159592298 | Nasdaq-100 ® | USD | US6311011026 | .NDX | NASDAQ Group Inc | https://indexes.nasdaqomx.com | NASDAQ | www.nasdaq.com | Zurich | CHF |
| CH1595922993 | 159592299 | Nasdaq-100 ® | USD | US6311011026 | .NDX | NASDAQ Group Inc | https://indexes.nasdaqomx.com | NASDAQ | www.nasdaq.com | Zurich | CHF |
| CH1595923009 | 159592300 | Nasdaq-100 ® | USD | US6311011026 | .NDX | NASDAQ Group Inc | https://indexes.nasdaqomx.com | NASDAQ | www.nasdaq.com | Zurich | CHF |
| CH1595923017 | 159592301 | Nasdaq-100 ® | USD | US6311011026 | .NDX | NASDAQ Group Inc | https://indexes.nasdaqomx.com | NASDAQ | www.nasdaq.com | Zurich | CHF |
| CH1595923025 | 159592302 | Nasdaq-100 ® | USD | US6311011026 | .NDX | NASDAQ Group Inc | https://indexes.nasdaqomx.com | NASDAQ | www.nasdaq.com | Zurich | CHF |
| CH1595923033 | 159592303 | Nasdaq-100 ® | USD | US6311011026 | .NDX | NASDAQ Group Inc | https://indexes.nasdaqomx.com | NASDAQ | www.nasdaq.com | Zurich | CHF |
| CH1595923041 | 159592304 | 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 |
|---|---|---|---|---|---|---|---|---|---|---|---|
| CH1595923058 | 159592305 | Nasdaq-100 ® | USD | US6311011026 | .NDX | NASDAQ Group Inc | https://indexes.nasdaqomx.com | NASDAQ | www.nasdaq.com | Zurich | CHF |
| CH1595923066 | 159592306 | Nasdaq-100 ® | USD | US6311011026 | .NDX | NASDAQ Group Inc | https://indexes.nasdaqomx.com | NASDAQ | www.nasdaq.com | Zurich | CHF |
| CH1595923074 | 159592307 | Nasdaq-100 ® | USD | US6311011026 | .NDX | NASDAQ Group Inc | https://indexes.nasdaqomx.com | NASDAQ | www.nasdaq.com | Zurich | CHF |
| CH1595923082 | 159592308 | Nasdaq-100 ® | USD | US6311011026 | .NDX | NASDAQ Group Inc | https://indexes.nasdaqomx.com | NASDAQ | www.nasdaq.com | Zurich | CHF |
| CH1595923090 | 159592309 | Nasdaq-100 ® | USD | US6311011026 | .NDX | NASDAQ Group Inc | https://indexes.nasdaqomx.com | NASDAQ | www.nasdaq.com | Zurich | CHF |
| CH1595923108 | 159592310 | Nasdaq-100 ® | USD | US6311011026 | .NDX | NASDAQ Group Inc | https://indexes.nasdaqomx.com | NASDAQ | www.nasdaq.com | Zurich | CHF |
| CH1595923116 | 159592311 | Nasdaq-100 ® | USD | US6311011026 | .NDX | NASDAQ Group Inc | https://indexes.nasdaqomx.com | NASDAQ | www.nasdaq.com | Zurich | CHF |
| CH1595923124 | 159592312 | Nasdaq-100 ® | USD | US6311011026 | .NDX | NASDAQ Group Inc | https://indexes.nasdaqomx.com | NASDAQ | www.nasdaq.com | Zurich | CHF |
| CH1595923132 | 159592313 | Nasdaq-100 ® | USD | US6311011026 | .NDX | NASDAQ Group Inc | https://indexes.nasdaqomx.com | NASDAQ | www.nasdaq.com | Zurich | CHF |
| CH1595923140 | 159592314 | Nasdaq-100 ® | USD | US6311011026 | .NDX | NASDAQ Group Inc | https://indexes.nasdaqomx.com | NASDAQ | www.nasdaq.com | Zurich | CHF |
| CH1595923157 | 159592315 | Nasdaq-100 ® | USD | US6311011026 | .NDX | NASDAQ Group Inc | https://indexes.nasdaqomx.com | NASDAQ | www.nasdaq.com | Zurich | CHF |
| CH1595923165 | 159592316 | Nasdaq-100 ® | USD | US6311011026 | .NDX | NASDAQ Group Inc | https://indexes.nasdaqomx.com | NASDAQ | www.nasdaq.com | Zurich | CHF |
| CH1595923173 | 159592317 | Nasdaq-100 ® | USD | US6311011026 | .NDX | NASDAQ Group Inc | https://indexes.nasdaqomx.com | NASDAQ | www.nasdaq.com | Zurich | CHF |
| CH1595923181 | 159592318 | Nasdaq-100 ® | USD | US6311011026 | .NDX | NASDAQ Group Inc | https://indexes.nasdaqomx.com | NASDAQ | www.nasdaq.com | Zurich | CHF |
| CH1595923199 | 159592319 | Nasdaq-100 ® | USD | US6311011026 | .NDX | NASDAQ Group Inc | https://indexes.nasdaqomx.com | NASDAQ | www.nasdaq.com | Zurich | CHF |
| CH1595923207 | 159592320 | Nasdaq-100 ® | USD | US6311011026 | .NDX | NASDAQ Group Inc | https://indexes.nasdaqomx.com | NASDAQ | www.nasdaq.com | Zurich | CHF |
| CH1595923215 | 159592321 | Nasdaq-100 ® | USD | US6311011026 | .NDX | NASDAQ Group Inc | https://indexes.nasdaqomx.com | NASDAQ | www.nasdaq.com | Zurich | CHF |
| CH1595923223 | 159592322 | 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 |
|---|---|---|---|---|---|---|---|---|---|---|---|
| CH1595923231 | 159592323 | Nasdaq-100 ® | USD | US6311011026 | .NDX | NASDAQ Group Inc | https://indexes.nasdaqomx.com | NASDAQ | www.nasdaq.com | Zurich | CHF |
| CH1595923249 | 159592324 | Nasdaq-100 ® | USD | US6311011026 | .NDX | NASDAQ Group Inc | https://indexes.nasdaqomx.com | NASDAQ | www.nasdaq.com | Zurich | CHF |
| CH1595923256 | 159592325 | Nasdaq-100 ® | USD | US6311011026 | .NDX | NASDAQ Group Inc | https://indexes.nasdaqomx.com | NASDAQ | www.nasdaq.com | Zurich | CHF |
| CH1595923264 | 159592326 | Nasdaq-100 ® | USD | US6311011026 | .NDX | NASDAQ Group Inc | https://indexes.nasdaqomx.com | NASDAQ | www.nasdaq.com | Zurich | CHF |
| CH1595923272 | 159592327 | Nasdaq-100 ® | USD | US6311011026 | .NDX | NASDAQ Group Inc | https://indexes.nasdaqomx.com | NASDAQ | www.nasdaq.com | Zurich | CHF |
| CH1595923280 | 159592328 | Nasdaq-100 ® | USD | US6311011026 | .NDX | NASDAQ Group Inc | https://indexes.nasdaqomx.com | NASDAQ | www.nasdaq.com | Zurich | CHF |
| CH1595923298 | 159592329 | Nasdaq-100 ® | USD | US6311011026 | .NDX | NASDAQ Group Inc | https://indexes.nasdaqomx.com | NASDAQ | www.nasdaq.com | Zurich | CHF |
| CH1595923306 | 159592330 | Nasdaq-100 ® | USD | US6311011026 | .NDX | NASDAQ Group Inc | https://indexes.nasdaqomx.com | NASDAQ | www.nasdaq.com | Zurich | CHF |
| CH1595923314 | 159592331 | Nasdaq-100 ® | USD | US6311011026 | .NDX | NASDAQ Group Inc | https://indexes.nasdaqomx.com | NASDAQ | www.nasdaq.com | Zurich | CHF |
| CH1595923322 | 159592332 | Nasdaq-100 ® | USD | US6311011026 | .NDX | NASDAQ Group Inc | https://indexes.nasdaqomx.com | NASDAQ | www.nasdaq.com | Zurich | CHF |
| CH1595923330 | 159592333 | Nasdaq-100 ® | USD | US6311011026 | .NDX | NASDAQ Group Inc | https://indexes.nasdaqomx.com | NASDAQ | www.nasdaq.com | Zurich | CHF |
| CH1595923348 | 159592334 | Nasdaq-100 ® | USD | US6311011026 | .NDX | NASDAQ Group Inc | https://indexes.nasdaqomx.com | NASDAQ | www.nasdaq.com | Zurich | CHF |
| CH1595923355 | 159592335 | Nasdaq-100 ® | USD | US6311011026 | .NDX | NASDAQ Group Inc | https://indexes.nasdaqomx.com | NASDAQ | www.nasdaq.com | Zurich | CHF |
| CH1595923363 | 159592336 | Nasdaq-100 ® | USD | US6311011026 | .NDX | NASDAQ Group Inc | https://indexes.nasdaqomx.com | NASDAQ | www.nasdaq.com | Zurich | CHF |
| CH1595923371 | 159592337 | Nasdaq-100 ® | USD | US6311011026 | .NDX | NASDAQ Group Inc | https://indexes.nasdaqomx.com | NASDAQ | www.nasdaq.com | Zurich | CHF |
| CH1595923389 | 159592338 | Nasdaq-100 ® | USD | US6311011026 | .NDX | NASDAQ Group Inc | https://indexes.nasdaqomx.com | NASDAQ | www.nasdaq.com | Zurich | CHF |
| CH1595923397 | 159592339 | Nasdaq-100 ® | USD | US6311011026 | .NDX | NASDAQ Group Inc | https://indexes.nasdaqomx.com | NASDAQ | www.nasdaq.com | Zurich | CHF |
| CH1595923405 | 159592340 | 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 |
|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | ("SPDJI") | | Exchange Index) | | | |
| CH1595923413 | 159592341 | S&P 500® | USD | US78378X1072 | .SPX | S&P Dow Jones Indices LLC ("SPDJI") | www.spglobal.com | As set out in Annex 1 for a Composite Index (Multi-Exchange Index) | - | Zurich | CHF |
| CH1595923421 | 159592342 | S&P 500® | USD | US78378X1072 | .SPX | S&P Dow Jones Indices LLC ("SPDJI") | www.spglobal.com | As set out in Annex 1 for a Composite Index (Multi-Exchange Index) | - | Zurich | CHF |
| CH1595923439 | 159592343 | S&P 500® | USD | US78378X1072 | .SPX | S&P Dow Jones Indices LLC ("SPDJI") | www.spglobal.com | As set out in Annex 1 for a Composite Index (Multi-Exchange Index) | - | Zurich | CHF |
| CH1595923447 | 159592344 | S&P 500® | USD | US78378X1072 | .SPX | S&P Dow Jones Indices LLC ("SPDJI") | www.spglobal.com | As set out in Annex 1 for a Composite Index (Multi-Exchange Index) | - | Zurich | CHF |
| CH1595923454 | 159592345 | S&P 500® | USD | US78378X1072 | .SPX | S&P Dow Jones Indices LLC ("SPDJI") | www.spglobal.com | As set out in Annex 1 for a Composite Index (Multi-Exchange Index) | - | Zurich | CHF |
| CH1595923462 | 159592346 | S&P 500® | USD | US78378X1072 | .SPX | S&P Dow Jones Indices LLC ("SPDJI") | www.spglobal.com | As set out in Annex 1 for a Composite Index (Multi-Exchange Index) | - | Zurich | CHF |
| CH1595923470 | 159592347 | S&P 500® | USD | US78378X1072 | .SPX | S&P Dow Jones Indices LLC ("SPDJI") | www.spglobal.com | As set out in Annex 1 for a Composite Index (Multi-Exchange Index) | - | Zurich | CHF |
| CH1595923488 | 159592348 | S&P 500® | USD | US78378X1072 | .SPX | S&P Dow Jones Indices LLC ("SPDJI") | www.spglobal.com | As set out in Annex 1 for a Composite Index (Multi-Exchange Index) | - | Zurich | CHF |
| CH1595923496 | 159592349 | S&P 500® | USD | US78378X1072 | .SPX | S&P Dow Jones Indices LLC ("SPDJI") | www.spglobal.com | As set out in Annex 1 for a Composite Index (Multi-Exchange Index) | - | Zurich | CHF |
| CH1595923504 | 159592350 | S&P 500® | USD | US78378X1072 | .SPX | S&P Dow Jones Indices LLC ("SPDJI") | www.spglobal.com | As set out in Annex 1 for a Composite Index (Multi-Exchange Index) | - | Zurich | CHF |
| CH1595923512 | 159592351 | S&P 500® | USD | US78378X1072 | .SPX | S&P Dow Jones Indices LLC ("SPDJI") | www.spglobal.com | As set out in Annex 1 for a Composite Index (Multi-Exchange Index) | - | Zurich | CHF |
| CH1595923520 | 159592352 | S&P 500® | USD | US78378X1072 | .SPX | S&P Dow Jones Indices LLC ("SPDJI") | www.spglobal.com | As set out in Annex 1 for a Composite Index (Multi-Exchange Index) | - | Zurich | CHF |
| CH1595923538 | 15959235 | S&P 500® | USD | US78378X107 | .SPX | S&P Dow Jones | www.spglobal.com | As set out in Annex 1 for | - | 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 |
|---|---|---|---|---|---|---|---|---|---|---|---|
| | 3 | | | 2 | | Indices LLC ("SPDJI") | | a Composite Index (Multi-Exchange Index) | | | |
| CH1595923546 | 159592354 | S&P 500® | USD | US78378X1072 | .SPX | S&P Dow Jones Indices LLC ("SPDJI") | www.spglobal.com | As set out in Annex 1 for a Composite Index (Multi-Exchange Index) | - | Zurich | CHF |
| CH1595923553 | 159592355 | 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 |
| CH1595923561 | 159592356 | 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 |
| CH1595923579 | 159592357 | 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 |
| CH1595923587 | 159592358 | 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 |
| CH1595923595 | 159592359 | 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 |
| CH1595923603 | 159592360 | 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 |
| CH1595923611 | 159592361 | 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 |
| CH1595923629 | 159592362 | 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 |
| CH1595923637 | 159592363 | 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 |
| CH1595923645 | 159592364 | 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 |
| CH1595923652 | 159592365 | 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 |
| CH1595923660 | 159592366 | 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 |
| CH1595923678 | 159592367 | 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 |
| CH1595923686 | 159592368 | 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 |
| CH1595923694 | 159592369 | 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 |
| CH1595923702 | 15959237 | Swiss Market | CHF | CH000998089 | .SSMI | SIX Swiss | www.six-swiss- | SIX Swiss Exchange AG | www.six-swiss- | 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 |
|---|---|---|---|---|---|---|---|---|---|---|---|
| | 0 | Index® | | 4 | | Exchange AG | exchange.com | | exchange.com | | |
| CH1595923710 | 159592371 | 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 |
| CH1595923728 | 159592372 | 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 |
| CH1595923736 | 159592373 | 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 |
| CH1595923744 | 159592374 | 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 |
| CH1595923751 | 159592375 | 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 |
| CH1595923769 | 159592376 | 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 |
| CH1595923777 | 159592377 | 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 |
| CH1595923785 | 159592378 | 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:** | 10 September 2026. |
| 4. | **Issue Date:** | 11 September 2026. |
| 5. | **Consolidation:** | Not applicable. |
| 6. | **Type of Securities:** | (a) Certificates, herein referred to as "Knock-Out Warrant (closed end)" for commercial purposes.<br><br>(b) The Securities are Index Securities.<br><br>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.<br>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:<br><br>Administrator/Benchmark Event<br><br>Increased Cost of Hedging<br><br>Currency Event<br><br>Loss of Stock Borrow<br><br>Increased Cost of Stock Borrow<br><br>(b) The Maximum Stock Loan Rate is 25%.<br><br>The Initial Stock Loan Rate is 25%.<br><br>(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.<br><br>**-In respect of Call Certificates:**<br><br>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.<br><br>**-In respect of Put Certificates:**<br><br>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.<br><br>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. |

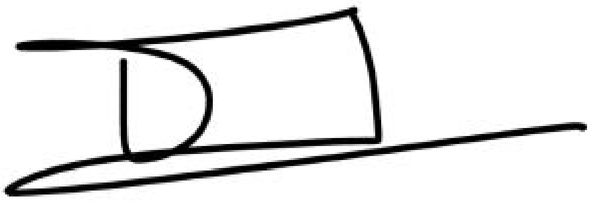
**DISTRIBUTION AND US SALES ELIGIBILITY (ALL SECURITIES)**

| | | |
|---|---|---|
| 40. | **Selling Restrictions:** | |
| (a) | **Eligibility for sale of Securities in the United States:** | The Securities are not eligible for sale in the United States.<br><br>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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## 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** | 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.<br>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.<br>Investing in the Securities may put Investor's capital at risk. Investors may lose some or all of their investment. |
| **A.2** | **Investment Decision** | Any decision to invest in any Securities should be based on a consideration of the Base Prospectus and the Final Terms as a whole, including any documents incorporated by reference. |
| **A.3** | **Liability** | The Issuer or the Guarantor may be liable for the content of this Summary solely when read together with the other parts of the Base Prospectus and the Final Terms or where it does not provide, when read together with the other parts of the Base Prospectus and the Final Terms, key information in order to aid investors when considering whether to invest in the Securities. |
| **Part B – Securities** | | |
| **B.1** | **Issuer/Guarantor** | ***Issuer***<br>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.<br>***Guarantor***<br>The legal company name of the Guarantor is BNP Paribas (the "**Guarantor**"). The domicile of the Guarantor is Paris, France. The head office of the Guarantor is 16, boulevard des Italiens – 75009 Paris, France. |
| **B.2** | **ISIN** | As set out in table below. |
| **B.3** | **Nature of Securities** | Certificates. |
| **B.4** | **Product Name** | "Knock-Out Warrant (closed-end)" Certificates relating to an Index |
| **B.5** | **Issue Date** | 11 September 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.<br>Settlement currency: As set out in table below. |
| **Part C – Offer and Admission to Trading** | | |
| **C.1** | **Public Offer** | The Securities may be offered, sold or advertised, directly or indirectly, in Switzerland to retail clients (*Privatkundinnen und -kunden*) within the meaning of FinSA ("**Retail Clients**") in accordance with FinSA starting from the Issue Date. |
| **C.2** | **Admission to Trading/listing** | Not applicable.<br>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 |
|---|---|---|---|---|
| CH1595922449 | DAX® | CHF 52.09 | CHF | 29 December 2026 |
| CH1595922456 | DAX® | CHF 42.66 | CHF | 29 December |

| Series Number / ISIN Code | Index | Issue Price per Security | Settlement Currency | Redemption Date |
|---|---|---|---|---|
| | | | | 2026 |
| CH1595922464 | DAX® | CHF 33.22 | CHF | 29 December 2026 |
| CH1595922472 | DAX® | CHF 28.51 | CHF | 29 December 2026 |
| CH1595922480 | DAX® | CHF 23.79 | CHF | 29 December 2026 |
| CH1595922498 | DAX® | CHF 21.90 | CHF | 29 December 2026 |
| CH1595922506 | DAX® | CHF 20.02 | CHF | 29 December 2026 |
| CH1595922514 | DAX® | CHF 18.13 | CHF | 29 December 2026 |
| CH1595922522 | DAX® | CHF 16.24 | CHF | 29 December 2026 |
| CH1595922530 | DAX® | CHF 15.30 | CHF | 29 December 2026 |
| CH1595922548 | DAX® | CHF 14.35 | CHF | 29 December 2026 |
| CH1595922555 | DAX® | CHF 13.41 | CHF | 29 December 2026 |
| CH1595922563 | DAX® | CHF 12.47 | CHF | 29 December 2026 |
| CH1595922571 | DAX® | CHF 11.52 | CHF | 29 December 2026 |
| CH1595922589 | DAX® | CHF 10.58 | CHF | 29 December 2026 |
| CH1595922597 | DAX® | CHF 9.64 | CHF | 29 December 2026 |
| CH1595922605 | DAX® | CHF 8.69 | CHF | 29 December 2026 |
| CH1595922613 | DAX® | CHF 7.75 | CHF | 29 December 2026 |
| CH1595922621 | DAX® | CHF 6.81 | CHF | 29 December 2026 |
| CH1595922639 | DAX® | CHF 5.86 | CHF | 29 December 2026 |
| CH1595922647 | DAX® | CHF 4.92 | CHF | 29 December 2026 |
| CH1595922654 | DAX® | CHF 3.98 | CHF | 29 December 2026 |
| CH1595922662 | DAX® | CHF 3.03 | CHF | 29 December 2026 |
| CH1595922670 | DAX® | CHF 4.52 | CHF | 29 December 2026 |
| CH1595922688 | DAX® | CHF 5.46 | CHF | 29 December 2026 |
| CH1595922696 | DAX® | CHF 6.40 | CHF | 29 December 2026 |
| CH1595922704 | DAX® | CHF 7.35 | CHF | 29 December 2026 |
| CH1595922712 | DAX® | CHF 8.29 | CHF | 29 December 2026 |
| CH1595922720 | DAX® | CHF 9.23 | CHF | 29 December 2026 |
| CH1595922738 | DAX® | CHF 10.18 | CHF | 29 December 2026 |
| CH1595922746 | DAX® | CHF 11.12 | CHF | 29 December 2026 |

| Series Number / ISIN Code | Index | Issue Price per Security | Settlement Currency | Redemption Date |
|---|---|---|---|---|
| CH1595922753 | DAX® | CHF 12.06 | CHF | 29 December 2026 |
| CH1595922761 | DAX® | CHF 13.01 | CHF | 29 December 2026 |
| CH1595922779 | DAX® | CHF 13.95 | CHF | 29 December 2026 |
| CH1595922787 | DAX® | CHF 14.89 | CHF | 29 December 2026 |
| CH1595922795 | DAX® | CHF 15.84 | CHF | 29 December 2026 |
| CH1595922803 | DAX® | CHF 16.78 | CHF | 29 December 2026 |
| CH1595922811 | DAX® | CHF 17.72 | CHF | 29 December 2026 |
| CH1595922829 | DAX® | CHF 19.61 | CHF | 29 December 2026 |
| CH1595922837 | DAX® | CHF 21.50 | CHF | 29 December 2026 |
| CH1595922845 | DAX® | CHF 23.39 | CHF | 29 December 2026 |
| CH1595922852 | DAX® | CHF 28.10 | CHF | 29 December 2026 |
| CH1595922860 | DAX® | CHF 32.82 | CHF | 29 December 2026 |
| CH1595922878 | DAX® | CHF 42.26 | CHF | 29 December 2026 |
| CH1595922886 | DAX® | CHF 51.69 | CHF | 29 December 2026 |
| CH1595922894 | Nasdaq-100 ® | CHF 51.52 | CHF | 29 December 2026 |
| CH1595922902 | Nasdaq-100 ® | CHF 43.41 | CHF | 29 December 2026 |
| CH1595922910 | Nasdaq-100 ® | CHF 35.30 | CHF | 29 December 2026 |
| CH1595922928 | Nasdaq-100 ® | CHF 31.25 | CHF | 29 December 2026 |
| CH1595922936 | Nasdaq-100 ® | CHF 27.19 | CHF | 29 December 2026 |
| CH1595922944 | Nasdaq-100 ® | CHF 22.33 | CHF | 29 December 2026 |
| CH1595922951 | Nasdaq-100 ® | CHF 20.71 | CHF | 29 December 2026 |
| CH1595922969 | Nasdaq-100 ® | CHF 19.08 | CHF | 29 December 2026 |
| CH1595922977 | Nasdaq-100 ® | CHF 17.46 | CHF | 29 December 2026 |
| CH1595922985 | Nasdaq-100 ® | CHF 16.65 | CHF | 29 December 2026 |
| CH1595922993 | Nasdaq-100 ® | CHF 15.84 | CHF | 29 December 2026 |
| CH1595923009 | Nasdaq-100 ® | CHF 15.03 | CHF | 29 December 2026 |
| CH1595923017 | Nasdaq-100 ® | CHF 14.22 | CHF | 29 December 2026 |
| CH1595923025 | Nasdaq-100 ® | CHF 13.41 | CHF | 29 December 2026 |
| CH1595923033 | Nasdaq-100 ® | CHF 12.60 | CHF | 29 December 2026 |
| CH1595923041 | Nasdaq-100 ® | CHF 11.79 | CHF | 29 December |

| Series Number / ISIN Code | Index | Issue Price per Security | Settlement Currency | Redemption Date |
|---|---|---|---|---|
| | | | | 2026 |
| CH1595923058 | Nasdaq-100 ® | CHF 10.98 | CHF | 29 December 2026 |
| CH1595923066 | Nasdaq-100 ® | CHF 10.16 | CHF | 29 December 2026 |
| CH1595923074 | Nasdaq-100 ® | CHF 9.35 | CHF | 29 December 2026 |
| CH1595923082 | Nasdaq-100 ® | CHF 8.54 | CHF | 29 December 2026 |
| CH1595923090 | Nasdaq-100 ® | CHF 7.73 | CHF | 29 December 2026 |
| CH1595923108 | Nasdaq-100 ® | CHF 6.92 | CHF | 29 December 2026 |
| CH1595923116 | Nasdaq-100 ® | CHF 6.11 | CHF | 29 December 2026 |
| CH1595923124 | Nasdaq-100 ® | CHF 5.30 | CHF | 29 December 2026 |
| CH1595923132 | Nasdaq-100 ® | CHF 4.49 | CHF | 29 December 2026 |
| CH1595923140 | Nasdaq-100 ® | CHF 3.68 | CHF | 29 December 2026 |
| CH1595923157 | Nasdaq-100 ® | CHF 5.24 | CHF | 29 December 2026 |
| CH1595923165 | Nasdaq-100 ® | CHF 6.05 | CHF | 29 December 2026 |
| CH1595923173 | Nasdaq-100 ® | CHF 6.87 | CHF | 29 December 2026 |
| CH1595923181 | Nasdaq-100 ® | CHF 7.68 | CHF | 29 December 2026 |
| CH1595923199 | Nasdaq-100 ® | CHF 8.49 | CHF | 29 December 2026 |
| CH1595923207 | Nasdaq-100 ® | CHF 9.30 | CHF | 29 December 2026 |
| CH1595923215 | Nasdaq-100 ® | CHF 10.11 | CHF | 29 December 2026 |
| CH1595923223 | Nasdaq-100 ® | CHF 10.92 | CHF | 29 December 2026 |
| CH1595923231 | Nasdaq-100 ® | CHF 11.73 | CHF | 29 December 2026 |
| CH1595923249 | Nasdaq-100 ® | CHF 12.54 | CHF | 29 December 2026 |
| CH1595923256 | Nasdaq-100 ® | CHF 13.35 | CHF | 29 December 2026 |
| CH1595923264 | Nasdaq-100 ® | CHF 14.16 | CHF | 29 December 2026 |
| CH1595923272 | Nasdaq-100 ® | CHF 14.98 | CHF | 29 December 2026 |
| CH1595923280 | Nasdaq-100 ® | CHF 15.79 | CHF | 29 December 2026 |
| CH1595923298 | Nasdaq-100 ® | CHF 16.60 | CHF | 29 December 2026 |
| CH1595923306 | Nasdaq-100 ® | CHF 18.22 | CHF | 29 December 2026 |
| CH1595923314 | Nasdaq-100 ® | CHF 19.84 | CHF | 29 December 2026 |
| CH1595923322 | Nasdaq-100 ® | CHF 21.46 | CHF | 29 December 2026 |
| CH1595923330 | Nasdaq-100 ® | CHF 23.08 | CHF | 29 December 2026 |

| Series Number / ISIN Code | Index | Issue Price per Security | Settlement Currency | Redemption Date |
|---|---|---|---|---|
| CH1595923348 | Nasdaq-100 ® | CHF 25.52 | CHF | 29 December 2026 |
| CH1595923355 | Nasdaq-100 ® | CHF 29.57 | CHF | 29 December 2026 |
| CH1595923363 | Nasdaq-100 ® | CHF 33.63 | CHF | 29 December 2026 |
| CH1595923371 | Nasdaq-100 ® | CHF 37.68 | CHF | 29 December 2026 |
| CH1595923389 | Nasdaq-100 ® | CHF 45.79 | CHF | 29 December 2026 |
| CH1595923397 | Nasdaq-100 ® | CHF 53.90 | CHF | 29 December 2026 |
| CH1595923405 | S&P 500® | CHF 13.31 | CHF | 29 December 2026 |
| CH1595923413 | S&P 500® | CHF 9.26 | CHF | 29 December 2026 |
| CH1595923421 | S&P 500® | CHF 5.20 | CHF | 29 December 2026 |
| CH1595923439 | S&P 500® | CHF 3.58 | CHF | 29 December 2026 |
| CH1595923447 | S&P 500® | CHF 2.77 | CHF | 29 December 2026 |
| CH1595923454 | S&P 500® | CHF 1.96 | CHF | 29 December 2026 |
| CH1595923462 | S&P 500® | CHF 1.15 | CHF | 29 December 2026 |
| CH1595923470 | S&P 500® | CHF 1.28 | CHF | 29 December 2026 |
| CH1595923488 | S&P 500® | CHF 2.09 | CHF | 29 December 2026 |
| CH1595923496 | S&P 500® | CHF 2.90 | CHF | 29 December 2026 |
| CH1595923504 | S&P 500® | CHF 3.72 | CHF | 29 December 2026 |
| CH1595923512 | S&P 500® | CHF 4.53 | CHF | 29 December 2026 |
| CH1595923520 | S&P 500® | CHF 6.15 | CHF | 29 December 2026 |
| CH1595923538 | S&P 500® | CHF 6.96 | CHF | 29 December 2026 |
| CH1595923546 | S&P 500® | CHF 11.01 | CHF | 29 December 2026 |
| CH1595923553 | Swiss Market Index® | CHF 27.71 | CHF | 29 December 2026 |
| CH1595923561 | Swiss Market Index® | CHF 17.71 | CHF | 29 December 2026 |
| CH1595923579 | Swiss Market Index® | CHF 13.71 | CHF | 29 December 2026 |
| CH1595923587 | Swiss Market Index® | CHF 11.71 | CHF | 29 December 2026 |
| CH1595923595 | Swiss Market Index® | CHF 9.71 | CHF | 29 December 2026 |
| CH1595923603 | Swiss Market Index® | CHF 8.71 | CHF | 29 December 2026 |
| CH1595923611 | Swiss Market Index® | CHF 7.71 | CHF | 29 December 2026 |
| CH1595923629 | Swiss Market Index® | CHF 6.71 | CHF | 29 December 2026 |
| CH1595923637 | Swiss Market Index® | CHF 5.71 | CHF | 29 December |

| Series Number / ISIN Code | Index | Issue Price per Security | Settlement Currency | Redemption Date |
|---|---|---|---|---|
| | | | | 2026 |
| CH1595923645 | Swiss Market Index® | CHF 4.71 | CHF | 29 December 2026 |
| CH1595923652 | Swiss Market Index® | CHF 3.71 | CHF | 29 December 2026 |
| CH1595923660 | Swiss Market Index® | CHF 2.71 | CHF | 29 December 2026 |
| CH1595923678 | Swiss Market Index® | CHF 3.29 | CHF | 29 December 2026 |
| CH1595923686 | Swiss Market Index® | CHF 4.29 | CHF | 29 December 2026 |
| CH1595923694 | Swiss Market Index® | CHF 5.29 | CHF | 29 December 2026 |
| CH1595923702 | Swiss Market Index® | CHF 6.29 | CHF | 29 December 2026 |
| CH1595923710 | Swiss Market Index® | CHF 7.29 | CHF | 29 December 2026 |
| CH1595923728 | Swiss Market Index® | CHF 8.29 | CHF | 29 December 2026 |
| CH1595923736 | Swiss Market Index® | CHF 9.29 | CHF | 29 December 2026 |
| CH1595923744 | Swiss Market Index® | CHF 10.29 | CHF | 29 December 2026 |
| CH1595923751 | Swiss Market Index® | CHF 12.29 | CHF | 29 December 2026 |
| CH1595923769 | Swiss Market Index® | CHF 17.29 | CHF | 29 December 2026 |
| CH1595923777 | Swiss Market Index® | CHF 22.29 | CHF | 29 December 2026 |
| CH1595923785 | Swiss Market Index® | CHF 32.29 | CHF | 29 December 2026 |